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QUARTERLY STATEMENT

As of March 31, 2013

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 ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn 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, Distribution
Lee Edward Bartels	Senior Vice President	Howard Charles Becker	Executive Vice President & CAO
Richard Jerome Bodner	Senior Vice President	Christopher Allen Carlson	Executive Vice President & CIO
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 #	Executive Vice President & Chief Product Officer	Michael Francis Haverkamp	Senior Vice President
Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary	David Dale Herr, Jr.	Senior Vice President
Stephen Ray Murphy	Senior Vice President	George Barclay Pearson, Jr.	Senior Vice President
Arthur James Roberts	Senior Vice President & CFO	James Clive Smith	Senior Vice President
Barbara Ann Turner #	Senior Vice President & CCO; President & CEO, 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 May, 2013

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	4,261,328,881		4,261,328,881	4,214,962,310
2. Stocks:				
2.1 Preferred stocks	25,038,365		25,038,365	16,784,897
2.2 Common stocks	491,866,415		491,866,415	502,163,825
3. Mortgage loans on real estate:				
3.1 First liens	834,064,891		834,064,891	854,363,975
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 $..........0 encumbrances)	3,135,541		3,135,541	3,153,499
5. Cash ($.....210,482,740), cash equivalents ($..........0) and short-term investments ($.....109,396,481)	319,879,221		319,879,221	373,839,625
6. Contract loans (including $..........0 premium notes)	276,180,131		276,180,131	267,232,610
7. Derivatives	10,830,001		10,830,001	15,556,892
8. Other invested assets	109,573,080		109,573,080	109,680,252
9. Receivables for securities	3,403,382		3,403,382	646,499
10. Securities lending reinvested collateral assets	148,569,314		148,569,314	129,277,794
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,484,165,722	0	6,484,165,722	6,487,958,678
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	58,115,385		58,115,385	50,561,650
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,705,770		7,705,770	8,415,425
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	31,072,984		31,072,984	31,705,706
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,547,660		5,547,660	11,486,371
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	139		139	24,397
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	140,127,372	71,874,236	68,253,136	67,815,680
19. Guaranty funds receivable or on deposit	1,742,501		1,742,501	1,655,393
20. Electronic data processing equipment and software	3,671,930		3,671,930	3,672,551
21. Furniture and equipment, including health care delivery assets ($..........0)	2,519,826	2,519,826	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	72,826,245		72,826,245	52,428,033
24. Health care ($..........0) and other amounts receivable	16,832,963	16,832,963	0	
25. Aggregate write-ins for other than invested assets	121,716,570	16,323,563	105,393,007	98,851,509
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,946,045,067	107,550,588	6,838,494,479	6,814,575,393
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	15,901,558,893		15,901,558,893	14,816,672,037
28. Total (Lines 26 and 27)	22,847,603,960	107,550,588	22,740,053,372	21,631,247,430

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	86,073,976		86,073,976	80,921,221
2502. Keyman insurance	11,647,017		11,647,017	10,616,252
2503. Fund revenue receivable	6,879,107		6,879,107	6,477,443
2598. Summary of remaining write-ins for Line 25 from overflow page	17,116,470	16,323,563	792,907	836,593
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	121,716,570	16,323,563	105,393,007	98,851,509

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....4,800,364,521 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,800,364,521	4,713,504,185
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	81,979,396	84,190,035
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	626,947,942	603,967,019
4.	Contract claims:		
	4.1 Life	13,992,471	9,078,209
	4.2 Accident and health	1,142,140	1,088,843
5.	Policyholders' dividends $.....1,627,008 and coupons $..........0 due and unpaid	1,627,008	1,638,935
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	46,777,742	48,016,673
	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	982,539	911,824
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	51,564,845	53,034,175
10.	Commissions to agents due or accrued - life and annuity contracts $.....2,368,173, accident and health $.....322,933 and deposit-type contract funds $..........0	2,691,106	5,772,134
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	9,934,531	10,749,567
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(254,522,907) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(254,522,907)	(240,768,041)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,320,307	2,710,596
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	18,187,866	4,219,669
15.2	Net deferred tax liability		
16.	Unearned investment income	4,791,617	4,973,679
17.	Amounts withheld or retained by company as agent or trustee	92,161,644	99,336,277
18.	Amounts held for agents' account, including $.....1,909,561 agents' credit balances	3,125,962	3,198,078
19.	Remittances and items not allocated	24,618,373	33,351,248
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 $..........0		
23.	Dividends to stockholders declared and unpaid		65,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	23,682,223	25,243,899
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	51,412,938	72,138,183
	24.04 Payable to parent, subsidiaries and affiliates	13,404,760	15,345,489
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	10,369,988	14,495,626
	24.09 Payable for securities	17,286,955	4,313,209
	24.10 Payable for securities lending	148,569,314	129,277,794
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	2,194,400	1,472,516
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,795,607,681	5,766,259,821
27.	From Separate Accounts statement	15,901,558,893	14,816,672,037
28.	Total liabilities (Lines 26 and 27)	21,697,166,574	20,582,931,858
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	0
32.	Surplus notes	309,259,830	309,240,757
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)	540,329,814	545,777,664
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)	1,032,886,798	1,038,315,575
38.	Totals of Lines 29, 30 and 37	1,042,886,798	1,048,315,575
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	22,740,053,372	21,631,247,433

DETAILS OF WRITE-INS

		1	2
2501.	Unclaimed funds	2,194,400	1,472,516
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)	2,194,400	1,472,516
3101.	Additional deferred tax asset		
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	0
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	793,811,842	686,791,065	3,259,840,984
2. Considerations for supplementary contracts with life contingencies	74,483	103,505	693,878
3. Net investment income	88,033,593	82,789,652	332,818,489
4. Amortization of Interest Maintenance Reserve (IMR)	1,458,890	1,528,907	7,156,878
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	972,944	1,104,899	4,615,007
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	47,320,409	39,596,365	171,248,475
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	53,407,886	45,495,086	197,483,461
9. Totals (Lines 1 to 8.3)	985,080,047	857,409,479	3,973,857,172
10. Death benefits	18,143,083	12,607,310	54,115,121
11. Matured endowments (excluding guaranteed annual pure endowments)	224,519	289,452	1,016,371
12. Annuity benefits	97,929,704	98,622,270	393,822,341
13. Disability benefits and benefits under accident and health contracts	2,288,984	2,198,389	8,672,381
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	242,398,066	227,867,933	919,520,491
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,862,769	42,014,872	8,540,683
18. Payments on supplementary contracts with life contingencies	126,380	128,383	555,356
19. Increase in aggregate reserves for life and accident and health contracts	85,428,758	(7,345,685)	192,092,105
20. Totals (Lines 10 to 19)	452,402,263	376,382,924	1,578,334,849
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	65,635,672	56,254,562	265,761,497
22. Commissions and expense allowances on reinsurance assumed	4,402,949	1,966,047	9,655,731
23. General insurance expenses	23,944,620	21,544,304	82,578,761
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,216,229	3,165,435	10,231,303
25. Increase in loading on deferred and uncollected premiums	(616,147)	367,052	6,747,376
26. Net transfers to or (from) Separate Accounts net of reinsurance	388,416,579	331,925,340	1,803,684,096
27. Aggregate write-ins for deductions	2,669,153	1,307,890	8,770,992
28. Totals (Lines 20 to 27)	940,071,318	792,913,554	3,765,764,605
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	45,008,729	64,495,925	208,092,567
30. Dividends to policyholders	9,807,915	8,753,470	48,284,412
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	35,200,814	55,742,455	159,808,155
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,671,801	4,224,301	14,275,853
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)	29,529,013	51,518,154	145,532,302
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....5,621 (excluding taxes of $.....(5,621) transferred to the IMR)	(8,988,343)	(25,889,205)	(37,917,614)
35. Net income (Line 33 plus Line 34)	20,540,670	25,628,949	107,614,688
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,048,315,579	902,515,977	902,515,977
37. Net income (Line 35)	20,540,670	25,628,949	107,614,688
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(10,823,935)	(6,475,713)	(37,600,148)
39. Change in net unrealized foreign exchange capital gain (loss)	(861,941)	1,177,597	(805,256)
40. Change in net deferred income tax	10,739,830	603,004	13,046,847
41. Change in nonadmitted assets	(6,391,316)	(6,101,467)	(10,020,541)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	1,561,676	3,537,485	(3,209,472)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes	19,073	19,073	200,076,291
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	(20,000,000)		(125,000,000)
53. Aggregate write-ins for gains and losses in surplus	(212,836)	(3,917,407)	1,697,193
54. Net change in capital and surplus (Lines 37 through 53)	(5,428,779)	14,471,521	145,799,602
55. Capital and surplus as of statement date (Lines 36 + 54)	1,042,886,800	916,987,498	1,048,315,579

DETAILS OF WRITE-INS

08.301. Policy charges	34,981,051	29,236,851	134,491,625
08.302. Fee income	12,097,432	9,936,821	43,015,744
08.303. Rider fees	6,471,457	5,816,859	21,162,264
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(142,054)	504,555	(1,186,172)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	53,407,886	45,495,086	197,483,461
2701. Reserve adjustment on reinsurance assumed	1,013	1,126	2,073
2702. Health surrender benefits	2,668,140	1,306,764	5,578,215
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)	2,669,153	1,307,890	8,770,992
5301. Prior period adjustment	(212,836)	(3,917,407)	1,697,193
5302.			
5303.			
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)	(212,836)	(3,917,407)	1,697,193

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	799,031,826	687,238,908	3,248,916,802
2.	Net investment income	81,153,409	79,399,598	337,509,593
3.	Miscellaneous income	100,382,537	86,196,350	373,346,943
4.	Total (Lines 1 through 3)	980,567,772	852,834,856	3,959,773,338
5.	Benefit and loss related payments	359,705,555	356,098,336	1,386,490,126
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	402,171,445	350,298,793	1,865,045,367
7.	Commissions, expenses paid and aggregate write-ins for deductions	103,520,200	86,067,417	386,162,385
8.	Dividends paid to policyholders	11,058,773	10,090,575	45,276,801
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(8,181,792)	12,767,142	(2,199,288)
10.	Total (Lines 5 through 9)	868,274,181	815,322,263	3,680,775,391
11.	Net cash from operations (Line 4 minus Line 10)	112,293,591	37,512,593	278,997,947
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	121,093,668	183,971,968	605,630,569
	12.2 Stocks		187,000	188,400
	12.3 Mortgage loans	40,610,597	14,402,105	127,810,540
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	17,700,637	46,905,835	56,195,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	179,404,902	245,466,908	789,825,441
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	169,008,018	28,541,245	727,194,147
	13.2 Stocks	8,252,200	187,000	32,687,000
	13.3 Mortgage loans	20,310,000	11,630,000	96,772,750
	13.4 Real estate			
	13.5 Other invested assets			110,133,333
	13.6 Miscellaneous applications	22,048,403	8,244,603	2,110,579
	13.7 Total investments acquired (Lines 13.1 to 13.6)	219,618,621	48,602,848	968,897,809
14.	Net increase (decrease) in contract loans and premium notes	8,947,521	1,752,728	19,277,733
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(49,161,240)	195,111,332	(198,350,101)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	19,073		196,809,296
	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	14,286,387	(45,652,673)	(2,683,706)
	16.5 Dividends to stockholders	85,000,000	40,000,000	100,000,000
	16.6 Other cash provided (applied)	(46,398,215)	(1,243,490)	(146,294,991)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(117,092,755)	(86,896,163)	(52,169,401)
	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)	(53,960,404)	145,727,762	28,478,445
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	373,839,626	345,361,180	345,361,180
	19.2 End of period (Line 18 plus Line 19.1)	319,879,221	491,088,942	373,839,626

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	72,882,282	62,702,828	293,619,186
3. Ordinary individual annuities	640,105,228	588,822,058	2,812,943,889
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	48,600,885	34,034,507	141,627,418
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	3,802,505	3,996,091	15,804,082
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	765,390,900	689,555,484	3,263,994,575
12. Deposit-type contracts			312,852,303
13. Total	765,390,900	689,555,484	3,576,846,878

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 March 31, 2013, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

The Company's March 31, 2013 financial statements reflect a prior period adjustment relating to the recording of the accrual for certain rider charges on variable annuity products. The accrual related to these rider charges was overstated as of December 31, 2012. This resulted in overstating surplus as of December 31, 2012 by $857,156. The events contributing to the adjustment impact surplus as follows:

Aggregate write-ins for miscellaneous income (P4, L8.3, C1)	$ (1,318,702)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	461,546
Decrease in surplus (P4, L53, C1)	$ (857,156)

The Company's March 31, 2013 financial statements reflect a prior period adjustment relating to the recording of reserves for guaranteed investment contracts in the December 31, 2012 financial statements. The reserves were understated at December 31, 2012, resulting in overstating surplus as of December 31, 2012 by $1,381,250. The events contributing to the adjustment impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4, L19,	$ (2,125,000)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	743,750
Decrease in surplus (P4, L53, C1)	$ (1,381,250)

The Company's March 31, 2013 financial statements reflect a prior period adjustment relating to recording of loading charges on traditional whole life policies. As a result, loading charges were understated in the December 31, 2012 financial statements by $3,116,262 and surplus was understated by $2,025,570. The events contributing to the adjustment impact surplus as follows:

Decrease in loading on deferred and uncollected premiums (P4, L25, C1)	$ 3,116,262
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(1,090,692)
Increase in surplus (P4, L53, C1)	$ 2,025,570

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 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 at Time of OTTI
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	-	-
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	$ 16,482,846	$ 15,279,832	$ 1,581,682	$ 14,901,164	$ 8,358,721

NOTES TO FINANCIAL STATEMENTS

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 at Time of OTTI
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	947,630	587,588	360,042	587,588	579,683
68213KAD7	7,543,513	7,124,067	419,446	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	$ 66,815,372	$ 63,450,414	$ 3,364,958	$ 63,450,414	$ 40,034,050
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
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	$ 29,230,281	$ 26,574,196	$ 2,656,085	$ 26,574,196	$ 22,013,904

NOTES TO FINANCIAL STATEMENTS

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 at Time of OTTI
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
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

NOTES TO FINANCIAL STATEMENTS

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 at Time of OTTI
For the 3 month period ended December 31, 2012					
294751EV0	6,969,793	6,868,120	101,673	6,868,120	6,868,120
22540VXF4	164,655	149,508	15,147	149,508	128,044
92922FJJ8	1,115,991	1,065,267	50,724	1,065,267	1,055,475
12667FR56	6,428,381	6,216,055	212,326	6,216,055	5,883,325
12667FY33	6,517,000	6,368,922	148,078	6,368,922	6,368,922
178779BV5	381,722	-	381,722	-	-
64352VGU9	9,837,393	9,755,469	81,924	9,755,469	9,264,500
76110HQ77	5,503,646	5,488,088	15,558	5,488,088	5,488,088
86358RWU7	3,639,941	3,620,888	19,053	3,620,888	3,620,888
86359AYL1	10,050,167	9,990,930	59,237	9,990,930	9,990,930
92922FKX5	2,020,769	1,889,301	131,468	1,889,301	1,680,779
Total	$ 52,629,457	$ 51,412,547	$ 1,216,910	$ 51,412,547	$ 50,349,071
For the 3 month period ended March 31, 2013					
38373M7D6	$ 621,798	$ 362,237	$ 259,561	$ 362,237	$ 362,237
38373M3S7	1,293,750	1,044,020	249,730	1,044,020	1,044,020
Total	$ 1,915,548	$ 1,406,257	$ 509,291	$ 1,406,257	$ 1,406,257

(4) No significant changes

6-9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $10,000,000, $0, $1,000,000 and $0 as of March 31, 2013 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.

Dividends to the Company’s parent, ONFS, for 2013 are summarized below:

	2013
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	85,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	(65,000,000)
Dividends to stockholders (P4, L52, C1)	$ 20,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby 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 March 31, 2013, 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	$ (62,003,993)
Suffolk Capital Management LLC	(1,161,023)
ONFS	(27,213,485)
Sycamore Re, LTD.	173,114,556
ONII	(23,861)
Montgomery	(23,941,603)
Ohio National Mutual Holdings, Inc.	60,738
ONFlight Inc	(2,283,309)
ON Global Holdings Inc	597,790
Financial Way Realty, Inc.	(10,795,166)
Kenwood Re	(241,628)
Total	$ 46,109,016

11 -16. No significant change

NOTES TO FINANCIAL STATEMENTS

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2013 are as follows:

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 210,482,740	$ -	$ -	$ 210,482,740
	Short term	19,396,481	90,000,000		109,396,481
	Securities lending collateral	-	148,569,314	-	148,569,314
	Perpetual Preferred stock				
	Industrial and Misc.	-	184,931	-	184,931
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	184,931	-	184,931
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	63,743	5,050,055	5,113,798
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	63,743	5,050,055	5,113,798
	Common Stock				
	Industrial and Misc	-	38,057,758	-	38,057,758
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,057,758	-	38,057,758
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	5,534,052	-	5,534,052
	Credit contracts	-	-	-	-
	Futures contracts	5,295,949	-	-	5,295,949
	Commodity forward contracts	-	-	-	-
	Total Derivatives	5,295,949	5,534,052	-	10,830,001
	Separate account assets	15,901,558,893	-	-	15,901,558,893
	Total assets at fair value	$ 16,136,734,063	$ 282,409,798	$ 5,050,055	$ 16,424,193,916
b.	Liabilities at fair value				
	Derivative liabilities	$ 10,369,988	$ -	$ -	$ 10,369,988
	Total liabilities at fair value	$ 10,369,988	$ -	$ -	$ 10,369,988

(1) Fair Value Measurements in (Level 3) of Fair Value Hierarchy

	Balance at 12/31/2012	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 3/31/2013
a. Assets:										
Loan-backed & structured	$ 3,829,124	$ -	$ -	$ -	$ 95,159	$ -	$ -	$ -	$ (14,609)	$ 3,909,674
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	1,176,496	-	-	68,172	362,373	-	-	-	(466,660)	1,140,381
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 5,005,620	$ -	$ -	$ 68,172	$ 457,532	$ -	$ -	$ -	$ (481,269)	$ 5,050,055
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of March 31, 2013, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $5,050,055. The loan-backed and structured securities are mezzanine and subordinate tranches in a securitization trusts with a weighted-average coupon rate of 6.86% and weighted-average maturity of 11 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 10.05% and weighted-average maturity of 3 years. All of these securities are below investment grade. To measure the fair value the Company either 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.

NOTES TO FINANCIAL STATEMENTS

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	4,689,614,146	4,361,328,881		4,684,564,091	5,050,055	
Common stock non-affiliate	38,057,758	38,057,758		38,057,758		
Preferred stock	25,474,881	25,038,365		25,474,881		
Mortgage loans	842,005,189	834,064,891		842,005,189		
Derivatives- equity put options	5,534,052	5,534,052		5,534,052		
Derivatives- futures contracts	5,295,949	5,295,949	5,295,949			
Derivatives- futures contracts	(10,369,988)		(10,369,988)			

D. Not Practicable to Estimate Fair Values - NONE

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of March 31, 2013, the Company holds $5,534,052 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 2013, the Company has recognized $ 66,868,074 in losses in the statement of operations of which $58,405,364 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $8,462,710 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, 2012 were $62,293,450. As of March 31, 2013, $2,175,002 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 $60,018,343. 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: ....

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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]

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: $....................7,356,310

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	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 464,265,912	$ 453,808,656
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)	$ 464,265,912	$ 453,808,656
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. For the reporting entity's security lending program, state the amount of the following as current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $................148,569,314
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $................148,569,314
16.3 Total payable for securities lending reporting on the liability page: $................148,569,314

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

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

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

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

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

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

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

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

17.5 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

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

18.2 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	$834,064,891
1.14	Total mortgages in good standing	$834,064,891
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)	$834,064,891
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	1.8
2.2	A&H cost containment percent	2.2
2.3	A&H expense percent excluding cost containment expenses	44.4

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

States, Etc.	1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama AL	L	1,513,500	4,033,208	37,006	605,215	6,188,929	2,569
2. Alaska AK	N	5,980	129,020	499	1,146	136,645	133
3. Arizona AZ	L	1,068,657	9,714,001	33,480	1,245,924	12,062,062	5,264
4. Arkansas AR	L	616,366	4,147,326	20,822	53,408	4,837,922	1,444
5. California CA	L	3,657,665	43,458,708	235,268	2,773,806	50,125,447	73,321
6. Colorado CO	L	2,207,096	7,916,924	162,268	155,696	10,441,984	308,046
7. Connecticut CT	L	723,634	8,131,338	46,893	122,870	9,024,735	5,057,028
8. Delaware DE	L	61,409	1,710,405	12,460	5,060	1,789,334	155,413
9. District of Columbia DC	L	117,632	3,637,571	8,019	21,854	3,785,076	39
10. Florida FL	L	2,638,627	65,065,187	152,040	2,140,063	69,995,917	180,889
11. Georgia GA	L	782,686	8,694,653	87,371	3,963,704	13,528,414	1,149
12. Hawaii HI	N	13,720	2,875	1,648	7,059	25,302	143
13. Idaho ID	L	2,332,338	2,768,740	26,911	192,285	5,320,274	2,416
14. Illinois IL	L	4,884,989	33,486,811	249,084	1,338,816	39,959,700	173,719
15. Indiana IN	L	1,006,650	6,767,422	49,556	810,361	8,633,989	1,927
16. Iowa IA	L	389,607	4,458,491	45,452	1,113,603	6,007,153	5,382
17. Kansas KS	L	1,716,336	8,290,736	81,486	1,692,108	11,780,666	2,559
18. Kentucky KY	L	579,289	7,024,319	27,936	271,878	7,903,422	2,576
19. Louisiana LA	L	1,585,907	1,959,466	12,733	192,313	3,750,419	4,306
20. Maine ME	L	90,222	1,234,423	12,864	1,434	1,338,943	311
21. Maryland MD	L	1,123,190	34,769,348	66,051	441,359	36,399,948	16,703,555
22. Massachusetts MA	L	566,340	22,130,093	157,178	40,142	22,893,753	65,497
23. Michigan MI	L	3,693,127	29,273,158	97,317	1,326,108	34,389,710	164,740
24. Minnesota MN	L	933,457	8,413,676	58,866	782,991	10,188,990	47,158
25. Mississippi MS	L	226,895	3,933,324	29,858	92,838	4,282,915	1,397
26. Missouri MO	L	1,117,921	15,222,331	33,452	416,633	16,790,337	231,740
27. Montana MT	L	75,719	1,205,487	9,219	258,382	1,548,807	2,879
28. Nebraska NE	L	736,652	7,776,602	24,091	1,862,658	10,400,003	103,855
29. Nevada NV	L	434,447	3,896,294	25,261	160,169	4,516,171	1,341
30. New Hampshire NH	L	231,482	2,700,030	21,295	112,020	3,064,827	1,302,860
31. New Jersey NJ	L	2,294,342	32,526,760	53,048	127,768	35,001,918	349
32. New Mexico NM	L	254,843	5,456,184	3,106	48,356	5,762,489	310
33. New York NY	N	146,952	735,196	14,809	99,610	996,567	1,116
34. North Carolina NC	L	1,820,379	29,953,141	65,024	1,955,622	33,794,166	2,626
35. North Dakota ND	L	401,963	114,247	26,869	107,369	650,448	38
36. Ohio OH	L	6,124,161	36,435,888	365,270	13,212,888	56,138,207	125,060
37. Oklahoma OK	L	622,034	9,130,673	38,516	157,471	9,948,694	401,514
38. Oregon OR	L	501,425	5,585,239	59,708	400,838	6,547,210	5,081
39. Pennsylvania PA	L	5,824,988	34,180,413	205,813	404,985	40,616,199	316,374
40. Rhode Island RI	L	61,475	3,458,711	16,744		3,536,930	
41. South Carolina SC	L	432,291	11,848,642	32,469	2,898,839	15,212,241	662
42. South Dakota SD	L	77,720	311,405	4,859	8,427	402,411	1,050
43. Tennessee TN	L	1,330,777	12,753,334	142,199	1,192,863	15,419,173	2,446
44. Texas TX	L	4,818,961	48,017,043	181,425	1,992,758	55,010,187	49,692
45. Utah UT	L	2,705,660	1,801,358	17,339	100,821	4,625,178	333
46. Vermont VT	L	22,071	779,911	1,275	4,094	807,351	
47. Virginia VA	L	1,984,410	26,381,001	81,605	1,253,699	29,700,715	1,567
48. Washington WA	L	630,219	10,385,374	37,830	1,503,844	12,557,267	4,301
49. West Virginia WV	L	188,480	1,243,493	26,756	206,646	1,665,375	117,883
50. Wisconsin WI	L	2,730,597	15,417,475	194,705	721,156	19,063,933	44,812
51. Wyoming WY	L	506,371	345,376	17,962	928	870,637	1,349
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	L	4,517	24,921	309,872		339,310	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	391		6,100		6,491	14
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 49	68,616,567	638,837,752	3,729,687	48,600,885	759,784,891	25,680,233
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	8,984,093	183			8,984,276	
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	147,376	1,267,703	46,926		1,462,005	
94. Aggregate other amounts not allocable by State	XXX	370,735	0	0	0	370,735	0
95. Totals (Direct Business)	XXX	78,118,771	640,105,638	3,776,613	48,600,885	770,601,907	25,680,233
96. Plus Reinsurance Assumed	XXX	75,011,535	392,534	980,094		76,384,163	
97. Totals (All Business)	XXX	153,130,306	640,498,172	4,756,707	48,600,885	846,986,070	25,680,233
98. Less Reinsurance Ceded	XXX	6,829,741	39,274,984	1,923,694		48,028,419	
99. Totals (All Business) less Reinsurance Ceded	XXX	146,300,565	601,223,188	2,833,013	48,600,885	798,957,651	25,680,233

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7
58001.	XXX					0	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401. Dividends accums used to purchase paid-up additions	XXX	369,064				369,064	
9402. Dividends accums used to shorten endow or prem pay	XXX	1,671				1,671	
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	370,735	0	0	0	370,735	0

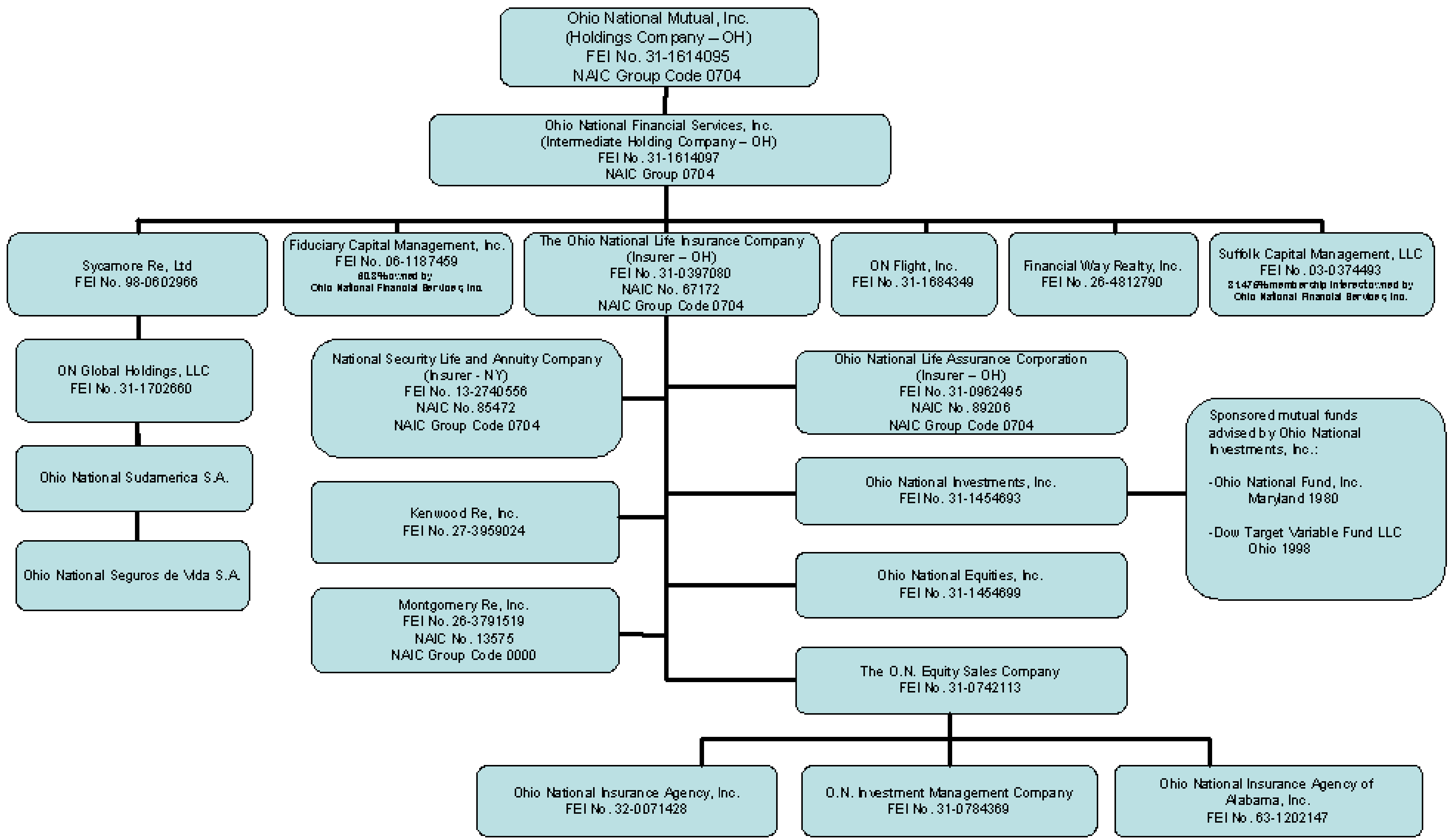
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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.	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.	
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.
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Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	757,049		757,049	755,182
2505. Pension fee income recoverable	15,858		15,858	61,411
2506. NSCC deposit	20,000		20,000	20,000
2507. Overfunded pension asset	14,421,893	14,421,893	0	
2508. Prepaid expenses	1,779,023	1,779,023	0	
2509. Surplus note issuance cost	122,647	122,647	0	
2597. Summary of remaining write-ins for Line 25	17,116,470	16,323,563	792,907	836,593

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	874	975	1,496
08.305. Miscellaneous gains/(losses)	(142,928)	503,580	(1,187,668)
08.397. Summary of remaining write-ins for Line 8.3	(142,054)	504,555	(1,186,172)

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	3,450,000	3,521,832
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	17,958	71,832
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,432,042	3,450,000
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	3,432,042	3,450,000

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	854,363,975	887,273,641
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	20,310,000	96,772,750
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	1,513	4,073
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	40,610,597	127,810,540
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
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	834,064,891	854,363,975
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	834,064,891	854,363,975
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	834,064,891	854,363,975

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	109,680,252	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		110,133,333
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(107,172)	(453,081)
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)	109,573,080	109,680,252
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	109,573,080	109,680,252

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	4,733,911,033	4,623,219,922
2. Cost of bonds and stocks acquired	177,260,216	759,881,146
3. Accrual of discount	1,140,819	5,302,475
4. Unrealized valuation increase (decrease)	(10,479,276)	(41,675,195)
5. Total gain (loss) on disposals	55,921	7,057,870
6. Deduct consideration for bonds and stocks disposed of	121,093,669	605,818,964
7. Deduct amortization of premium	1,979,987	7,377,203
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	581,397	6,679,018
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,778,233,660	4,733,911,033
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,778,233,660	4,733,911,033

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)	2,710,871,934	150,518,356	83,828,863	(145,096,316)	2,632,465,111			2,710,871,934
2. Class 2 (a)	1,541,449,323	18,489,660	29,644,811	683,408	1,530,977,580			1,541,449,323
3. Class 3 (a)	141,662,863		6,705,113	4,043,569	139,001,319			141,662,863
4. Class 4 (a)	50,805,557		1,049,342	(6,111,495)	43,644,720			50,805,557
5. Class 5 (a)	12,834,200		4,737	99,231	12,928,694			12,834,200
6. Class 6 (a)	11,734,836		(195,120)	(222,019)	11,707,937			11,734,836
7. Total Bonds	4,469,358,712	169,008,016	121,037,746	(146,603,622)	4,370,725,360	0	0	4,469,358,712
PREFERRED STOCK								
8. Class 1	4,000,000	1,000,000			5,000,000			4,000,000
9. Class 2	9,601,234	7,252,200			16,853,434			9,601,234
10. Class 3	3,000,000				3,000,000			3,000,000
11. Class 4								
12. Class 5	183,663			1,268	184,931			183,663
13. Class 6								
14. Total Preferred Stock	16,784,897	8,252,200	0	1,268	25,038,365	0	0	16,784,897
15. Total Bonds and Preferred Stock	4,486,143,609	177,260,216	121,037,746	(146,602,354)	4,395,763,725	0	0	4,486,143,609

(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	109,396,479	XXX	109,396,229	15,842	

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	254,396,395	262,396,312
2. Cost of short-term investments acquired	8,937,992,584	69,060,969,584
3. Accrual of discount	7,500	30,499
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	9,083,000,000	69,069,000,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	109,396,479	254,396,395
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	109,396,479	254,396,395

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)	8,054,126
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase (decrease)	(2,520,075)
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)	5,534,051
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	5,534,051

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(6,992,860)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				1,918,821
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(5,074,039)			
3.14	Section 1, Column 18, prior year	(6,992,860)	1,918,821	1,918,821	
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 19, current year to date minus	(5,074,039)			
3.24	Section 1, Column 19, prior year	(6,992,860)	1,918,821	1,918,821	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(66,868,074)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(66,868,074)	(66,868,074)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(5,074,039)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(5,074,039)

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	5,534,051	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(5,074,039)	
3.	Total (Line 1 plus Line 2)		460,012
4.	Part D, Section 1, Column 5	10,830,000	
5.	Part D, Section 1, Column 6	(10,369,988)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	5,534,051	
8.	Part B, Section 1, Column 13	(5,074,039)	
9.	Total (Line 7 plus Line 8)		460,012
10.	Part D, Section 1, Column 8	10,830,000	
11.	Part D, Section 1, Column 9	(10,369,988)	
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 20	(45,502,079)	
15.	Part D, Section 1, Column 11	(45,502,079)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0525598	SAN PEDRO	CA		01/29/2013	4.750	3,000,000		13,200,000
1825608	LOUISVILLE	KY		03/19/2013	4.850	1,650,000		2,580,000
2125601	BETHESDA	MD		01/30/2013	4.500	3,000,000		6,200,000
2325609	CLARKSTON	MI		03/28/2013	4.375	2,000,000		3,500,000
3125603	KEARNY	NJ		02/13/2013	5.000	2,900,000		3,865,000
3625605	BROADVIEW HEIGHTS	OH		03/14/2013	5.000	3,600,000		5,400,000
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013	4.500	4,160,000		6,760,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	20,310,000	0	41,505,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	20,310,000	0	41,505,000
3399999. Total Mortgages				XXX	XXX	20,310,000	0	41,505,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024773	TONAWANDA	NY		02/13/1998	02/28/2013	33,932					0		11,366	11,366			0
0024778	MASON	OH		03/20/1998	03/29/2013	3,140,184					0		3,090,024	3,090,024			0
0024900	SAN DIEGO	CA		04/05/2001	02/12/2013	514,213					0		491,990	491,990			0
0024955	CORONA	CA		11/25/2002	01/15/2013	780,620					0		780,620	780,620			0
0024959	ALBUQUERQUE	NM		12/02/2002	01/11/2013	928,599					0		928,599	928,599			0
0525008	SAN PEDRO	CA		07/16/2003	01/29/2013	2,749,324					0		2,734,048	2,734,048			0
0R24568	BURNSVILLE	MN		12/05/2002	02/28/2013	1,037,767					0		1,031,113	1,031,113			0
0R24717	DELTA TWP	MI		12/27/2002	02/25/2013	1,658,245					0		1,632,091	1,632,091			0
1025200	SAN CARLOS PARK	FL		12/28/2005	02/01/2013	4,751,511					0		4,751,511	4,751,511			0
1624983	JOHNSTON	IA		02/26/2003	02/14/2013	2,817,603					0		2,799,462	2,799,462			0
1725298	WICHITA	KS		01/18/2007	02/04/2013	2,808,060					0		2,797,896	2,797,896			0
2824984	OMAHA	NE		02/28/2003	03/21/2013	2,171,465					0		2,133,852	2,133,852			0
3225074	ALBUQUERUQE	NM		05/19/2004	01/11/2013	1,051,978					0		1,051,978	1,051,978			0
3325439	WEST SENECA	NY		12/22/2009	03/01/2013	2,600,009					0		2,277,801	2,277,801			0
5024991	TWO RIVERS	WI		03/31/2003	01/02/2013	117,575					0		117,575	117,575			0
0199999. Total - Mortgages Closed by Repayment						27,161,085	0	0	0	0	0	0	26,629,926	26,629,926	0	0	0
Mortgages With Partial Repayments																	

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
0024502	HOLLAND TWP	MI		11/16/1993		89,215					0			21,690			0
0024509	NASHVILLE	TN		05/11/1994		483,830					0			81,183			0
0024520	MC DONOUGH	GA		09/28/1994		624,228					0			104,678			0
0024586	BESSEMER	AL		12/20/1995		960,760					0			73,994			0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,462,941					0			59,705			0
0024596	CHRISTIANA HUN	DE		01/30/1996		556,436					0			39,082			0
0024627	MACOMB	IL		06/11/1996		19,758					0			2,542			0
0024648	NEW IBERIA	LA		09/09/1996		1,172,476					0			73,041			0
0024652	VERNON TWP	PA		09/19/1996		1,584,541					0			88,404			0
0024655	PITTSBURGH	PA		10/09/1996		1,758,639					0			97,084			0
0024667	MIAMI TWP	OH		12/19/1996		3,516,649					0			111,140			0
0024669	CHATTANOOGA	TN		12/23/1996		1,130,658					0			58,884			0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		380,768					0			19,818			0
0024692	ACWORTH	GA		03/10/1997		1,986,231					0			111,888			0
0024696	COLUMBUS	OH		03/25/1997		5,160,841					0			62,925			0
0024715	QUAKERTOWN	PA		05/28/1997		2,275,346					0			106,039			0
0024723	FARRAGUT	TN		06/17/1997		345,679					0			30,380			0
0024731	HAVELOCK	NC		07/11/1997		708,841					0			35,958			0
0024739	CHILLUM	MD		08/18/1997		2,987,647					0			50,148			0
0024757	FORT DODGE	IA		10/10/1997		1,118,675					0			46,947			0
0024764	SYOSSET	NY		11/20/1997		2,811,038					0			113,046			0
0024768	BEREA	SC		01/05/1998		2,126,662					0			85,737			0
0024773	TONAWANDA	NY		02/13/1998		33,932					0			22,566			0
0024774	HUNTSVILLE	AL		03/03/1998		3,239,116					0			124,375			0
0024778	MASON	OH		03/20/1998		3,140,184					0			50,160			0
0024779	HEMPFIELD TWP	PA		03/25/1998		260,106					0			10,072			0
0024783	KNOX COUNTY	TN		04/01/1998		118,621					0			88,712			0
0024787	HOPKINS	MN		06/23/1998		3,063,063					0			37,664			0
0024789	ANDERSON	SC		07/22/1998		129,709					0			4,388			0
0024816	OHIO TWP	PA		11/23/1998		2,574,710					0			86,354			0
0024817	SOUTH POINT	OH		11/25/1998		252,552					0			8,506			0
0024819	MADISON	WI		12/10/1998		81,411					0			2,689			0
0024820	MOUNT HOLLY	NC		12/15/1998		1,087,786					0			42,581			0
0024821	RALEIGH	NC		12/16/1998		158,280					0			35,508			0
0024824	MT JACKSON	VA		12/28/1998		1,447,580					0			49,077			0
0024828	LYTLE	TX		01/21/1999		78,347					0			4,108			0
0024831	MONONA	WI		02/01/1999		87,630					0			2,883			0
0024834	STANLEY	VA		02/24/1999		1,145,291					0			36,738			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024839	LAREDO	TX		03/09/1999		135,238					0			24,416			0
0024840	WESTLAKE	OH		03/11/1999		17,137					0			3,093			0
0024843	LOUISVILLE	KY		03/23/1999		27,747					0			5,016			0
0024847	EL PASO	TX		03/31/1999		382,437					0			69,060			0
0024861	FRANKENMUTH	MI		06/30/1999		323,431					0			34,905			0
0024868	NEW ALBANY	OH		09/23/1999		45,298					0			3,669			0
0024876	INDEPENDENCE	KY		11/29/1999		1,281,459					0			34,234			0
0024879	KANSAS CITY	MO		12/30/1999		442,075					0			18,654			0
0024890	LAWRENCE	KS		08/07/2000		5,099,171					0			60,947			0
0024894	DEERFIELD TWP	OH		12/08/2000		935,852					0			16,843			0
0024900	SAN DIEGO	CA		04/05/2001		514,213					0			22,224			0
0024920	SALINE	MI		03/20/2002		930,620					0			17,622			0
0024928	MIDDLEBURY	VT		06/26/2002		3,156,455					0			38,134			0
0024931	SUMMIT TWP	PA		07/23/2002		886,191					0			15,756			0
0024933	WELLINGTON	OH		07/31/2002		1,536,988					0			12,400			0
0024937	SAN DIEGO	CA		08/07/2002		380,967					0			16,752			0
0024938	PORT HURON	MI		08/21/2002		1,024,057					0			18,009			0
0024940	LOUISVILLE	KY		09/18/2002		1,676,478					0			72,459			0
0024941	ELLENTON	FL		09/19/2002		1,526,017					0			30,988			0
0024943	VOLUSIA COUNTY	FL		09/30/2002		872,270					0			15,158			0
0024944	HEMPSTEAD	NY		10/04/2002		1,227,915					0			20,996			0
0024953	TROUTVILLE	VA		11/08/2002		1,432,899					0			24,540			0
0024956	COEUR D'ALENE	ID		11/26/2002		1,301,170					0			17,477			0
0024957	BOYLSTON	MA		11/26/2002		2,544,967					0			57,754			0
0024958	OGDEN	UT		11/26/2002		1,883,448					0			18,719			0
0024960	BISBEE	AZ		12/06/2002		337,575					0			14,062			0
0024961	LAREDO	TX		12/12/2002		1,911,450					0			79,259			0
0024965	CALUMET CITY	IL		12/19/2002		1,700,613					0			28,679			0
0024966	AMARILLO	TX		12/19/2002		2,942,774					0			51,065			0
0024969	SACRAMENTO	CA		12/23/2002		3,395,952					0			57,419			0
0024970	BEVERLY HILLS	CA		12/23/2002		3,563,733		691			691			41,855			0
0024971	VISALIA	CA		12/23/2002		3,331,037		822			822			40,849			0
0125359	BIRMINGHAM	AL		12/03/2007		1,466,551					0			9,293			0
0125442	MONTGOMERY	AL		01/27/2010		847,128					0			7,256			0
0125514	BIRMINGHAM	AL		07/06/2011		4,244,439					0			53,417			0
0125516	HUNTSVILLE	AL		07/20/2011		2,283,163					0			22,897			0
0125539	TUSCALOOSA	AL		11/30/2011		2,389,609					0			28,557			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0125540	PRATTVILLE	AL		12/15/2011		771,062					0			12,916			0
0325066	TEMPE	AZ		04/13/2004		1,849,526					0			16,179			0
0325093	SUN CITY	AZ		09/17/2004		433,324					0			12,648			0
0325094	PHOENIX	AZ		09/17/2004		673,992					0			19,644			0
0325119	TUCSON	AZ		01/24/2005		2,386,141					0			27,490			0
0325344	GLENDALE	AZ		08/30/2007		1,185,416					0			15,009			0
0325345	TUCSON	AZ		08/30/2007		1,267,174					0			16,044			0
0325410	TUCSON	AZ		08/29/2008		5,120,400					0			58,141			0
0325424	TUCSON	AZ		10/30/2008		2,595,903					0			28,506			0
0325559	PHOENIX	AZ		05/22/2012		970,780					0			12,785			0
0425045	ROGERS	AR		12/05/2003		5,199,040					0			50,222			0
0425321	FAYETTEVILLE	AR		04/30/2007		1,160,731					0			8,397			0
0425509	LITTLE ROCK	AR		06/29/2011		2,699,346					0			37,103			0
0524998	SANTA ROSA	CA		05/15/2003		988,445					0			16,472			0
0525008	SAN PEDRO	CA		07/16/2003		2,749,324					0			15,276			0
0525071	LOS ANGELES	CA		04/30/2004		1,868,259					0			146,134			0
0525083	LEMON GROVE	CA		07/16/2004		3,103,892					0			44,865			0
0525099	SACRAMENTO	CA		09/30/2004		814,513					0			13,773			0
0525147	TEMECULA	CA		06/15/2005		745,261					0			8,005			0
0525175	HAYWARD	CA		09/30/2005		1,467,827					0			37,606			0
0525198	BARSTOW	CA		12/21/2005		3,391,092					0			26,864			0
0525238	ONTARIO	CA		05/25/2006		1,266,224					0			28,465			0
0525273	HOMEWOOD	CA		10/30/2006		5,828,918					0			38,841			0
0525276	SANTA MONICA	CA		11/07/2006		890,129					0			18,289			0
0525323	NATIONAL CITY	CA		05/02/2007		4,557,303					0			35,771			0
0525346	CLOVIS	CA		09/14/2007		2,256,987					0			13,975			0
0525394	FRESNO	CA		05/19/2008		2,469,380					0			14,835			0
0525395	CUPERTINO	CA		05/22/2008		2,686,837					0			19,995			0
0525413	ALTADENA	CA		09/09/2008		4,623,851					0			26,029			0
0525414	BREA	CA		09/22/2008		3,230,968					0			24,806			0
0525441	MONTEREY PARK	CA		12/29/2009		4,088,931					0			57,621			0
0525471	SAN DIEGO	CA		10/28/2010		1,824,092					0			512,255			0
0525498	COSTA MESA	CA		04/26/2011		3,626,722					0			45,435			0
0525527	GLENDALE	CA		09/28/2011		1,896,497					0			23,055			0
0525530	YUCCA VALLEY	CA		10/18/2011		2,571,833					0			30,700			0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,761,680					0			60,555			0
0525574	BAKERSFIELD	CA		09/25/2012		1,632,667					0			17,539			0
0525580	CAMARILLO	CA		10/23/2012		2,391,020					0			27,165			0

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	2	3					8	9	10	11	12	13					
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0525588	BERMUDA DUNES	CA		12/03/2012		3,500,000					0			39,858			0
0525598	SAN PEDRO	CA		01/29/2013							0			8,814			0
0624981	HIGHLANDS RANCH	CO		02/21/2003		644,067					0			25,451			0
0625177	AURORA	CO		09/30/2005		1,040,012					0			26,643			0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,475,316					0			59,334			0
0625525	WINDSOR	CO		09/28/2011		3,845,154					0			46,742			0
0725266	NEW CANAAN	CT		09/18/2006		4,137,474					0			27,975			0
0925303	WASHINGTON DC	DC		01/31/2007		2,757,866					0			30,516			0
0R24190	DOUGLASVILLE	GA		09/01/1998		235,548					0			86,919			0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		286,945					0			59,516			0
0R24373	ST PAUL	MN		06/08/2000		269,870					0			23,702			0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,889,533					0			39,388			0
0R24431	WHITMORE LAKE	MI		08/26/1999		259,722					0			3,540			0
0R24452	EL TORO	CA		11/24/1998		185,527					0			45,251			0
0R24568	BURNSVILLE	MN		12/05/2002		1,037,767					0			6,654			0
0R24671	GIG HARBOR	WA		12/30/2002		713,727					0			4,571			0
0R24717	DELTA TWP	MI		12/27/2002		1,658,245					0			26,154			0
0S24376	INDIANAPOLIS	IN		11/01/2002		645,950					0			15,067			0
0S24404	GIG HARBOR	WA		12/30/2002		901,671					0			5,771			0
1025079	VIERA	FL		06/09/2004		490,436					0			7,048			0
1025155	LAKELAND	FL		07/08/2005		2,495,443					0			21,045			0
1025265	WEST PALM BEACH	FL		09/12/2006		881,340					0			5,913			0
1025305	ORLANDO	FL		02/26/2007		4,322,423					0			25,480			0
1025317	DORAL	FL		04/24/2007		3,011,625					0			20,622			0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,111,309					0			30,127			0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,073,470					0			12,773			0
1025399	TAMPA	FL		06/02/2008		1,274,300					0			47,676			0
1025400	ODESSA	FL		06/09/2008		2,956,688					0			18,936			0
1025490	ORLANDO	FL		03/25/2011		2,737,116					0			30,602			0
1025520	ORLANDO	FL		08/09/2011		4,448,644					0			48,295			0
1025541	JACKSONVILLE	FL		12/20/2011		1,766,045					0			9,533			0
1025549	APOPKA	FL		03/28/2012		999,652					0			11,663			0
1025595	CAPE CORAL	FL		12/21/2012		2,520,000					0			12,288			0
1125052	FT OGLETHORPE	GA		01/20/2004		1,187,236					0			18,825			0
1125178	CANTON	GA		10/05/2005		1,236,694					0			11,605			0
1125285	LITHONIA	GA		12/13/2006		4,399,121					0			30,289			0
1325034	COEUR D'ALENE	ID		10/17/2003		6,877,843					0			63,654			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1325086	POCATELLO	ID		07/30/2004		798,205					0			24,766			0
1325109	IDAHO FALLS	ID		11/18/2004		611,696					0			17,742			0
1325358	MERIDIAN	ID		11/30/2007		5,430,743					0			33,563			0
1325526	COEUR D'ALENE	ID		09/28/2011		2,997,343					0			22,866			0
1325570	COEUR D'ALENE	ID		08/16/2012		1,977,920					0			22,371			0
1425281	ORLAND PARK	IL		11/29/2006		1,424,878					0			9,263			0
1425512	WAUKEGAN	IL		06/30/2011		1,827,211					0			13,498			0
1425518	WOODRIVER	IL		07/27/2011		1,476,768					0			24,127			0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,562,287					0			53,510			0
1425589	BUFFALO GROVE	IL		12/12/2012		7,000,000					0			34,132			0
1525013	FISHERS	IN		07/29/2003		1,158,710					0			19,273			0
1525032	SELLERSBURG	IN		10/06/2003		119,589					0			31,984			0
1525053	LAWRENCE	IN		02/02/2004		797,615					0			11,695			0
1525061	FISHERS	IN		03/15/2004		638,935					0			14,401			0
1525102	INDIANAPOLIS	IN		10/29/2004		766,167					0			22,728			0
1525124	DECATUR	IN		02/28/2005		895,985					0			7,474			0
1525125	CARMEL	IN		03/09/2005		1,655,404					0			14,004			0
1525126	GREENWOOD	IN		03/09/2005		1,549,152					0			21,752			0
1525127	GREENWOOD	IN		03/09/2005		1,564,060					0			21,959			0
1525174	FISHERS	IN		09/29/2005		1,508,280					0			20,629			0
1525213	INDIANAPOLIS	IN		02/14/2006		630,622					0			87,510			0
1525221	INDIANAPOLIS	IN		03/17/2006		272,232					0			18,869			0
1525288	INDIANAPOLIS	IN		12/20/2006		1,612,925					0			17,953			0
1525296	INDIANAPOLIS	IN		12/29/2006		1,935,449					0			13,436			0
1525308	INDIANAPOLIS	IN		03/06/2007		1,932,897					0			16,711			0
1525339	INDIANAPOLIS	IN		08/15/2007		1,399,680					0			22,669			0
1525348	INDIANAPOLIS	IN		09/21/2007		1,220,085					0			7,486			0
1525418	GREENFIELD	IN		10/01/2008		4,546,525					0			72,778			0
1525470	INDIANAPOLIS	IN		10/28/2010		2,489,300					0			33,334			0
1525497	INDIANAPOLIS	IN		04/19/2011		2,556,112					0			32,212			0
1525500	CARMEL	IN		04/28/2011		2,404,778					0			24,186			0
1525586	FISHERS	IN		11/29/2012		1,300,000					0			9,804			0
1525593	INDIANAPOLIS	IN		12/21/2012		2,100,000					0			16,411			0
1624983	JOHNSTON	IA		02/26/2003		2,817,603					0			18,141			0
1625051	MASON CITY	IA		01/07/2004		2,416,862					0			81,619			0
1625063	URBANDALE	IA		03/17/2004		2,997,841					0			26,486			0
1625524	WEST DES MOINES	IA		09/26/2011		1,428,079					0			10,897			0
1725207	LAWRENCE	KS		02/09/2006		2,562,271					0			19,771			0

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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
1725298	WICHITA	KS		01/18/2007		2,808,060					0			10,163			0
1725590	WITITA	KS		12/13/2012		2,350,000					0			11,793			0
1825019	FERN CREEK	KY		08/27/2003		555,338					0			20,094			0
1825062	LOUISVILLE	KY		03/17/2004		2,488,332					0			80,924			0
1825215	OWENSBORO	KY		02/23/2006		954,256					0			11,846			0
1825379	COLD SPRING	KY		01/31/2008		2,986,431					0			30,445			0
1825386	LOUISVILLE	KY		03/14/2008		1,462,384					0			17,855			0
1825472	NEWPORT	KY		10/29/2010		4,420,871					0			72,761			0
1825479	LOUISVILLE	KY		12/14/2010		4,109,353					0			54,050			0
1825555	RICHMOND	KY		05/17/2012		4,027,915					0			36,706			0
1925041	BROSSARD	LA		11/21/2003		2,028,625					0			71,328			0
1925270	BROUSSARD	LA		09/29/2006		610,792					0			19,471			0
1925392	LAFAYETTE	LA		05/01/2008		1,086,369					0			16,604			0
1925561	KENNER	LA		06/11/2012		3,035,902					0			32,654			0
2125397	ROCKVILLE	MD		05/29/2008		4,562,625					0			28,021			0
2125430	LAUREL	MD		12/02/2008		2,491,999					0			14,686			0
2125451	GAITHERSBURG	MD		06/10/2010		3,843,260					0			46,425			0
2125564	HAGERSTOWN	MD		06/28/2012		2,172,238					0			16,922			0
2125601	BETHESDA	MD		01/30/2013							0			7,730			0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,623,098					0			43,957			0
2325186	ANN ARBOR	MI		11/01/2005		1,222,453					0			9,843			0
2325216	NOVI	MI		03/01/2006		5,407,657					0			40,634			0
2325533	WYOMING	MI		10/26/2011		1,904,875					0			22,782			0
2325544	KALAMAZOO	MI		02/09/2012		1,990,494					0			37,422			0
2425030	EAGAN	MN		09/30/2003		2,052,114					0			18,935			0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,913,941					0			44,503			0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,121,443					0			74,622			0
2425578	ST CLOUD	MN		10/15/2012		1,990,708					0			28,098			0
2625211	CHESTERFIELD	MO		02/14/2006		6,917,415					0			71,272			0
2625376	RIVERSIDE	MO		01/28/2008		7,880,751					0			51,915			0
2725476	KALISPELL	MT		11/23/2010		3,555,769					0			38,094			0
2824984	OMAHA	NE		02/28/2003		2,171,465					0			37,613			0
2825214	RALSTON	NE		02/16/2006		1,208,325					0			13,317			0
2825220	OMAHA	NE		03/09/2006		1,942,938					0			15,088			0
2825301	OMAHA	NE		01/29/2007		123,452					0			1,369			0
2925245	LAS VEGAS	NV		06/20/2006		1,651,945					0			36,625			0
2925468	LAS VEGAS	NV		10/27/2010		2,088,362					0			27,185			0
2925481	LAS VEGAS	NV		12/15/2010		4,020,255					0			650,356			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
3125158	BRICK TWP	NJ		07/19/2005		4,125,237					0			32,934			0
3125306	OAKLAND	NJ		03/01/2007		2,311,943					0			46,395			0
3125558	WILLIAMSTOWN	NJ		05/18/2012		2,150,598					0			25,179			0
3225088	ALBUQUERUE	NM		08/25/2004		2,011,952					0			42,983			0
3225150	ALBUQUERQUE	NM		06/27/2005		4,146,398					0			56,483			0
3225210	ALBUQUERQUE	NM		02/13/2006		1,881,555					0			23,493			0
3225389	ALBUQUERQUE	NM		04/04/2008		1,736,468					0			16,705			0
3325101	PULASKI	NY		10/25/2004		907,451					0			12,597			0
3325219	CLAY	NY		12/01/2010		2,062,722					0			24,769			0
3325353	BAY SHORE	NY		10/17/2007		1,801,182					0			11,498			0
3325409	CARLE PLACE	NY		08/21/2008		3,664,462					0			19,614			0
3325439	WEST SENECA	NY		12/22/2009		2,600,009					0			322,208			0
3325538	LATHAM	NY		11/28/2011		2,429,361					0			18,274			0
3425039	CHARLOTTE	NC		11/14/2003		1,114,221					0			15,857			0
3425105	MATTHEWS	NC		11/08/2004		775,659					0			10,965			0
3425106	WINSTON-SALEM	NC		11/08/2004		791,826					0			11,017			0
3425433	CHARLOTTE	NC		01/23/2009		2,321,701					0			54,165			0
3425474	GRAHAM	NC		11/17/2010		1,653,128					0			12,938			0
3425482	CARRBORO	NC		12/20/2010		4,795,826					0			64,675			0
3425504	CARY	NC		05/31/2011		2,551,491					0			36,372			0
3425529	GREENSBORO	NC		09/29/2011		1,877,245					0			36,253			0
3425560	CHARLOTTE	NC		05/29/2012		1,954,171					0			23,336			0
3425579	DURHAM	NC		10/19/2012		2,712,182					0			53,878			0
3425584	INDIAN TRAIL	NC		11/27/2012		3,490,000					0			40,156			0
3425591	MONROE	NC		12/18/2012		1,750,000					0			11,476			0
3425594	MOORESVILLE	NC		12/21/2012		2,765,000					0			13,678			0
3624997	LEXINGTON	OH		05/06/2003		1,850,939					0			13,976			0
3624999	WASHINGTON TWP	OH		05/27/2003		656,966					0			25,236			0
3625022	COLUMBIA TWP	OH		09/05/2003		1,403,197					0			50,316			0
3625027	WEST CARROLLTON	OH		09/29/2003		953,306					0			15,866			0
3625037	WELLINGTON	OH		10/24/2003		1,139,514					0			10,636			0
3625038	MIAMISBURG	OH		11/14/2003		627,595					0			21,554			0
3625042	WASHINGTON TWP	OH		11/21/2003		591,066					0			11,035			0
3625044	COLUMBUS	OH		11/24/2003		549,269					0			18,725			0
3625046	CINCINNATI	OH		12/09/2003		3,850,754					0			34,994			0
3625048	MONTGOMERY	OH		12/30/2003		22,232,594					0			208,766			0
3625081	WELLINGTON	OH		07/07/2004		550,509					0			5,375			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
3625100	DAYTON	OH		10/14/2004		455,613					0			13,516			0
3625128	WESTERVILLE	OH		03/15/2005		1,000,131					0			8,362			0
3625130	VANDALIA	OH		03/29/2005		1,939,950					0			53,585			0
3625201	PLAIN CITY	OH		12/29/2005		990,527					0			12,626			0
3625279	LOVELAND	OH		11/28/2006		1,523,281					0			16,638			0
3625300	FAIRBORN	OH		01/23/2007		1,454,827					0			29,010			0
3625341	ELIDA	OH		08/24/2007		1,267,221					0			10,395			0
3625422	ELYRIA	OH		10/29/2008		3,245,490					0			17,954			0
3625423	ELYRIA	OH		10/29/2008		263,354					0			32,499			0
3625443	MARYSVILLE	OH		02/18/2010		3,604,105					0			64,161			0
3625445	WADSWORTH	OH		03/09/2010		1,958,647					0			25,914			0
3625466	CINCINNATI	OH		10/12/2010		2,848,112					0			19,090			0
3625484	WESTLAKE	OH		12/27/2010		3,277,166					0			65,422			0
3625508	GAHANNA	OH		06/16/2011		1,928,610					0			15,031			0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,897,738					0			34,990			0
3625566	COLUMBUS	OH		07/13/2012		3,163,533					0			65,705			0
3724985	TULSA	OK		03/03/2003		305,709					0			30,687			0
3725043	TULSA	OK		11/24/2003		2,685,760					0			24,409			0
3725098	EDMOND	OK		09/29/2004		2,958,202					0			25,120			0
3725234	EDOMOND	OK		04/27/2006		1,463,318					0			10,894			0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,331,079					0			14,866			0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,031,832					0			21,078			0
3825076	PORTLAND	OR		05/27/2004		388,809					0			16,339			0
3825259	HILLSBORO	OR		08/22/2006		5,531,720					0			37,772			0
3825260	TUALATIN	OR		08/29/2006		2,835,144					0			32,329			0
3825455	SPRINGFIELD	OR		07/01/2010		2,186,750					0			35,467			0
3825521	MCMINNVILLE	OR		08/17/2011		8,101,288					0			62,241			0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,070,649					0			52,684			0
3925017	WHITPAIN TWP	PA		08/14/2003		1,114,931					0			18,619			0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,063,401					0			34,453			0
3925070	QUAKERTOWN	PA		04/30/2004		441,225					0			21,325			0
3925343	PHILADELPHIA	PA		08/30/2007		2,519,104					0			10,262			0
3925428	WASHINGTON	PA		11/26/2008		3,524,176					0			19,746			0
4124976	LEXINGTON	SC		01/14/2003		891,876					0			14,987			0
4125311	CHARLESTON	SC		03/28/2007		7,474,200					0			80,730			0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,177,212					0			59,994			0
4125438	SUMMERVILLE	SC		10/09/2009		2,627,531					0			34,201			0
4125480	CHARLESTON	SC		12/14/2010		789,091					0			15,509			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4125542	CHARLESTON	SC		12/20/2011		1,777,846					0			13,277			0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,400,379					0			20,527			0
4125556	ROCK HILL	SC		05/17/2012		5,011,452					0			45,109			0
4125576	SPARTANBURG	SC		10/05/2012		2,516,931					0			24,400			0
4324986	SEVIERVILLE	TN		03/21/2003		990,244					0			16,493			0
4325001	KINGSPORT	TN		05/30/2003		599,639					0			23,033			0
4325031	MEMPHIS	TN		09/30/2003		466,597					0			16,721			0
4325056	FARRAGUT	TN		02/23/2004		1,368,980					0			21,485			0
4325078	BRISTOL	TN		06/04/2004		1,327,746					0			41,171			0
4325160	MEMPHIS	TN		08/04/2005		1,097,541					0			8,688			0
4325217	FARRAGUT	TN		03/01/2006		787,528					0			9,691			0
4325537	COLUMBIA	TN		11/21/2011		763,957					0			9,310			0
4325577	CHATTANOOGA	TN		10/09/2012		2,390,640					0			28,291			0
4424980	BOERNE	TX		02/04/2003		811,736					0			32,721			0
4425006	CONROE	TX		07/10/2003		1,438,931					0			17,856			0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,757,167					0			17,288			0
4425028	SAN ANTONIO	TX		09/30/2003		5,244,991					0			82,926			0
4425029	EL PASO	TX		09/30/2003		522,159					0			18,845			0
4425033	EL PASO	TX		10/08/2003		3,391,587					0			121,229			0
4425049	SAN ANTONIO	TX		12/30/2003		4,680,168					0			43,317			0
4425064	SAN ANTONIO	TX		03/31/2004		2,098,735					0			19,444			0
4425075	CONROE	TX		05/24/2004		764,442					0			8,955			0
4425085	SAN ANTONIO	TX		07/22/2004		699,495					0			21,866			0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,497,158					0			38,063			0
4425103	SAN ANTONIO	TX		11/03/2004		1,851,646					0			17,759			0
4425121	BEE CAVE	TX		02/07/2005		1,015,561					0			8,791			0
4425148	BEE CAVE	TX		06/21/2005		1,104,989					0			8,829			0
4425170	LAREDO	TX		09/16/2005		2,835,458					0			23,758			0
4425173	EL PASO	TX		09/28/2005		1,563,387					0			40,214			0
4425182	HOUSTON	TX		10/31/2005		3,151,496					0			25,758			0
4425218	PFLUGERVILLE	TX		03/01/2006		903,999					0			6,683			0
4425277	SAN ANTONIO	TX		11/21/2006		1,397,895					0			15,354			0
4425297	HOUSTON	TX		01/17/2007		1,186,734					0			32,064			0
4425309	EL PASO	TX		03/14/2007		2,277,005					0			16,567			0
4425327	AUSTIN	TX		06/11/2007		2,214,791					0			16,893			0
4425330	SAN ANTONIO	TX		06/25/2007		2,559,403					0			36,534			0
4425391	CLEAR LAKE	TX		04/14/2008		2,856,758					0			27,968			0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425405	HOUSTON	TX		07/10/2008		1,315,118					0			17,479			0
4425421	HOUSTON	TX		10/15/2008		7,757,776					0			69,815			0
4425426	HOUSTON	TX		11/21/2008		4,442,808					0			39,856			0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,001,266					0			27,158			0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,741,648					0			45,713			0
4425463	EL PASO	TX		09/16/2010		1,809,535					0			23,609			0
4425464	SAN ANTONIO	TX		10/05/2010		4,368,079					0			81,263			0
4425478	EL PASO	TX		12/06/2010		2,561,454					0			33,093			0
4425513	ALAMO HEIGHTS	TX		06/30/2011		936,721					0			11,686			0
4425535	CONROE	TX		10/31/2011		946,809					0			12,726			0
4425543	HOUSTON	TX		12/29/2011		3,742,512					0			44,344			0
4425567	FREDERICKSBURG	TX		07/16/2012		3,988,378					0			46,877			0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,747,529					0			65,249			0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,056,655					0			15,385			0
4525255	SALT LAKE CITY	UT		08/07/2006		4,766,049					0			67,979			0
4525328	WEST JORDAN	UT		06/19/2007		3,344,874					0			20,479			0
4625460	BARRE	VT		08/26/2010		4,145,847					0			70,207			0
4725136	RICHMOND	VA		04/29/2005		1,422,910					0			19,625			0
4725313	YORKTOWN	VA		03/30/2007		2,672,598					0			53,848			0
4725354	DALE CITY	VA		10/29/2007		1,210,338					0			12,187			0
4725378	NORFOLK	VA		01/30/2008		7,392,046					0			76,829			0
4725402	ASHLAND	VA		06/23/2008		2,745,182					0			16,615			0
4725407	CHESTER	VA		07/29/2008		5,607,887					0			42,306			0
4725453	ALEXANDRIA	VA		06/22/2010		3,425,611					0			91,689			0
4725492	WOODBRIDGE	VA		04/06/2011		1,561,108					0			14,755			0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,070,439					0			21,506			0
4725563	RICHMOND	VA		06/28/2012		2,863,402					0			22,308			0
4825004	VANCOUVER	WA		06/30/2003		1,382,229					0			23,258			0
4825342	TACOMA	WA		08/30/2007		1,265,722					0			13,184			0
4825448	SNOHOMISH	WA		05/28/2010		4,112,304					0			53,347			0
4925073	CHARLESTON	WV		05/04/2004		5,158,746					0			73,341			0
4925347	LEWISBURG	WV		09/20/2007		1,635,442					0			36,330			0
5025072	OSHKOSH	WI		05/04/2004		2,839,906					0			24,824			0
5025077	WAUWATOSA	WI		06/03/2004		1,020,606					0			9,500			0
5025087	OSHKOSH	WI		08/11/2004		4,013,642					0			58,175			0
5025104	MARSHFIELD	WI		11/04/2004		5,281,270					0			47,053			0
5025122	HARTLAND	WI		02/15/2005		1,352,941					0			11,702			0
5025176	PEWAUKEE TWP	WI		09/30/2005		833,786					0			21,366			0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5025208	PEWAUKEE	WI		02/09/2006		960,484					0			14,990			0
5325336	MT PLEASANT	SC		08/03/2007		1,743,661					0			37,949			0
5325337	OMAHA	NE		08/03/2007		2,300,191					0			33,666			0
5325360	DETROIT	MI		12/06/2007		7,924,701					0			155,250			0
5325494	SEDALIA	MO		04/07/2011		1,962,366					0			46,098			0
5325587	TURNERSVILLE	NJ		11/30/2012		1,212,750					0			16,292			0
0299999. Total - Mortgages With Partial Repayments						846,733,692	0	1,513	0	0	1,513	0	0	13,980,671	0	0	0
0599999. Total Mortgages						873,894,777	0	1,513	0	0	1,513	0	26,629,926	40,610,597	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		01/10/2013	Citi		6,406,401	6,219,806	7,256	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		01/10/2013	Citi		32,396	31,452	37	1FE
3136AB P9 8	FANNIE MAE 2013-6 VN 3.500% 01/25/30		01/25/2013	Bank of America		2,995,520	2,816,000	7,940	1
3136AB YJ 6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		01/10/2013	Barclays Capital Inc.		5,227,718	5,094,000	12,311	1
3136AB ZF 3	FANNIE MAE 2013-1 VD 3.000% 01/25/33		01/24/2013	Barclays Capital Inc.		4,123,750	4,000,000	9,667	1
38376G A7 5	GNMA 2011-10 AC 3.960% 11/16/44		02/13/2013	Performance Trust		5,430,859	5,000,000	9,900	1
38376G F4 7	GNMA 2011-16 C 4.000% 09/16/46		01/10/2013	RBS Securities Corp.		5,529,688	5,000,000	7,778	1
38376G ZU 7	GNMA 2011-9 C 3.666% 09/16/41		01/10/2013	FTN Financial		5,454,688	5,000,000	7,128	1
0599999.	Total - Bonds - U.S. Government					35,201,020	33,161,258	62,017	XXX
Bonds - U.S. States, Territories and Possessions									
011770 2D 5	STATE OF ALASKA 3.858% 08/01/37		01/16/2013	Citi		1,000,000	1,000,000		1FE
372546 AS 0	GEORGE WASHINGTON 4.363% 09/15/43		02/05/2013	Barclays Capital Inc.		1,000,000	1,000,000		1FE
478718 J5 9	JOHNSON COUNTY SCHOOL 4.050% 09/01/35		03/08/2013	Raymond James & Associates		1,988,260	2,000,000		1FE
574218 NU 3	MARYLAND ST HLTH & HGR 4.000% 08/15/28		03/14/2013	Citi		2,365,638	2,285,000		1FE
602245 ZA 3	MILWAUKEE COUNTY G.O. 3.862% 12/01/30		01/25/2013	J P Morgan & Co.		3,000,000	3,000,000		1FE
60637B CN 8	MISSOURI HOUSING 2013 2.650% 11/01/40		01/18/2013	George Baum		3,000,000	3,000,000		1FE
60637B CP 3	MISSOURI HOUSING 2013 2.650% 11/01/41		01/18/2013	George Baum		3,000,000	3,000,000		1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2 3.750% 07/01/34		03/14/2013	George Baum		5,237,500	5,000,000		1FE
64988R FL 1	NEW YORK ST MTGE AGY RE 2.625% 04/01/41		02/13/2013	Morgan Stanley & Co.		1,552,530	1,500,000		1FE
658289 B7 7	NORTH CAROLINA ST 3.825% 10/01/33		02/13/2013	Wells Fargo Securities		1,000,000	1,000,000		1FE
677377 2M 4	OHIO ST HSG FIN AGY SF 2.720% 11/01/41		03/13/2013	George Baum		3,860,000	3,860,000		1FE
678553 AS 7	OKLAHOMA CITY ECONOMIC 3.804% 03/01/27		03/27/2013	Bank of America		2,000,000	2,000,000		1FE
678553 AT 5	OKLAHOMA CITY ECONOMIC 4.297% 03/01/32		03/27/2013	Bank of America		3,000,000	3,000,000		1FE
798186 YY 2	SAN JOSE CA UNIFIED SCH 4.469% 08/01/34		01/17/2013	Stifel Nicolaus		3,750,000	3,750,000		1FE
91412G QL 2	UNIVERSITY OF CALIFORNI 4.062% 05/15/33		02/28/2013	J P Morgan & Co.		4,000,000	4,000,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					39,753,928	39,395,000	0	XXX
Bonds - Industrial and Miscellaneous									
00802# AA 4	AEROSTAR AIRPORT HLDG L 5.750% 03/22/35		03/22/2013	U B S		2,000,000	2,000,000		2Z
018490 AQ 5	ALLERGAN INC 2.800% 03/15/23		03/07/2013	Goldman Sachs & Co.		1,994,280	2,000,000		1FE
03027W AJ 1	AMERICAN TOWER TRUST I 3.070% 03/15/23		03/06/2013	Barclays Capital Inc.		8,000,000	8,000,000		1FE
03064Y AD 4	AMERICREDIT AUTO REC TR 1.070% 03/08/18		01/15/2013	Deutsche Bank Securities		2,499,371	2,500,000		1FE
045604 A@ 4	ASSOCIATED ESTATES REAL 4.450% 01/22/23		01/22/2013	Bank of America		3,000,000	3,000,000		2
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/20		03/13/2013	Citi		3,649,744	3,650,000		1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		03/01/2013	Interest Capitalization		64,410	64,410		1FM
13975E AD 5	CAPITAL AUTO REC ASSET 0.970% 01/22/18		01/15/2013	Bank of America Merrill Lynch		2,499,833	2,500,000		1FE
13975E AE 3	CAPITAL AUTO REC ASSET 1.290% 04/20/18		01/15/2013	Bank of America Merrill Lynch		1,999,892	2,000,000		1FE
13975E AF 0	CAPITAL AUTO REC ASSET 1.740% 10/22/18		01/15/2013	Bank of America Merrill Lynch		1,499,847	1,500,000		1FE
18469P A* 1	CLEARBRIDGE ENERGY MLP 3.270% 02/07/20		02/07/2013	Morgan Stanley & Co.		4,000,000	4,000,000		1Z
23157# AF 6	CURTISS-WRIGHT CORPORAT 3.700% 02/26/23		02/26/2013	Bank of America		3,000,000	3,000,000		2Z

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)
23389@ AA 9	DAIRYLAND POWER COOPERA 3.420% 03/30/43		03/12/2013	Bank of America Merrill Lynch		3,000,000	3,000,000		1Z
26441C 30 3	DUKE ENERGY CORP 5.125% 01/15/73		01/09/2013	Morgan Stanley & Co.		500,000	500,000		2FE
29977J AB 2	EVERBANK MTGE LOAN TRUS 2.500% 03/25/43		03/26/2013	Bank of America		3,017,827	3,000,000	5,625	1FE
32058E AC 7	FIRST INVESTORS AUTO OW 0.900% 10/15/18		01/15/2013	Wells Fargo Securities		2,999,830	3,000,000		1FE
34528Q CG 7	FORD CREDIT FLOORPLAN M 1.370% 01/15/18		01/15/2013	Barclays Capital Inc.		3,999,295	4,000,000		1FE
36162W AF 4	GE EQUIPMENT TRANSPORTA 1.540% 03/24/21		03/12/2013	Bank of America		4,999,789	5,000,000		1FE
46639G AL 0	JP MORGAN MTGE TRUST 20 3.000% 03/01/43		03/26/2013	J P Morgan & Co.		3,068,555	3,000,000		1FE
58155Q AG 8	MCKESSON CORP 2.850% 03/15/23		03/05/2013	J P Morgan & Co.		1,498,170	1,500,000		1FE
69349L AG 3	PNC BANK NA 2.700% 11/01/22		01/09/2013	Barclays Capital Inc.		988,320	1,000,000	6,150	1FE
790849 AJ 2	ST JUDE MEDICAL INC 3.250% 04/15/23		03/21/2013	Bank of America		2,985,720	3,000,000		1FE
80283F AD 8	SANTANDER DRIVE AUTO RE 1.160% 01/15/19		01/09/2013	Citigroup		999,834	1,000,000		1FE
82651Y AA 3	SIERRA RECEIVABLES FUND 1.590% 11/20/29		03/13/2013	Deutsche Bank Securities		4,778,992	4,780,000		1FE
89233P 7F 7	TOYOTA MOTOR CREDIT COR 2.625% 01/10/23		01/07/2013	RBC Capital Markets		2,484,325	2,500,000		1FE
89153U AF 8	TOTAL CAPITAL CANADA LT 2.750% 07/15/23	A	01/10/2013	Barclays Capital Inc.		998,190	1,000,000		1FE
12656* AG 7	CSLB HOLDINGS INC 3.200% 03/26/23	R	03/27/2013	Citigroup		2,000,000	2,000,000		1Z
71656L AP 6	PETROLEOS MEXICANOS 144 3.500% 01/30/23	F	01/23/2013	J P Morgan & Co.		1,994,480	2,000,000		2FE
78413H AA 7	SES SA 144A 3.600% 04/04/23	F	03/26/2013	Bank of America		995,180	1,000,000		2FE
78447N AF 3	SMART TRUST 2013-1US A4 1.050% 10/14/18	F	01/16/2013	RBS Securities Corp.		2,499,168	2,500,000		1FE
80687P AA 4	SCHNIEIDER ELECTRIC SA 2.950% 09/27/22	F	01/07/2013	RBC Capital Markets		5,045,028	5,041,000	42,295	1FE
865622 AZ 7	SUMITOMO MITSUI BANKING 3.000% 01/18/23	F	01/11/2013	Various		3,992,990	4,000,000		1FE
Q1842# AC 2	BROOKFIELD WA RAIL PTY 4.230% 03/15/23	R	03/27/2013	J P Morgan & Co.		7,000,000	7,000,000		2Z
3899999.	Total - Bonds - Industrial & Miscellaneous					94,053,070	94,035,410	54,070	XXX
8399997.	Total - Bonds - Part 3					169,008,018	166,591,668	116,087	XXX
8399999.	Total - Bonds					169,008,018	166,591,668	116,087	XXX
Preferred Stocks - Industrial and Miscellaneous									
064058 20 9	BANK OF NEW YORK MELLON		01/14/2013	Gleacher & Co.	10,000.000	252,200			P2LFE
101121 40 8	BOSTON PROPERTIES INC P		03/18/2013	Wells Fargo Securities	40,000.000	1,000,000			P2LZ
461070 85 6	INTERSTATE POWER AND LI		03/14/2013	Wells Fargo Securities	60,000.000	1,500,000			P2LZ
74460W 87 5	PUBLIC STORAGE PFD 5.20		01/07/2013	Morgan Stanley & Co.	40,000.000	1,000,000			P1LFE
78407R 20 4	SCE TRUST II PFD 5.1%		01/23/2013	Wells Fargo Securities	80,000.000	2,000,000			P2LFE
929042 84 4	VORNADO REALTY TRUST PF		01/17/2013	Morgan Stanley & Co.	100,000.000	2,500,000			P2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					8,252,200	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					8,252,200	XXX	0	XXX
8999999.	Total - Preferred Stocks					8,252,200	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					8,252,200	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					177,260,218	XXX	116,087	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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		02/01/2013	Various		180,475	180,475	180,475	180,475				0		180,475			0	9,362	02/01/2014	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		03/01/2013	Paydown		31,452	31,452	32,396			(944)		(944)		31,452			0	118	03/25/2036	1FE
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		03/01/2013	Paydown		213	213	212	212		1		1		213			0	3	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		03/15/2013	Redemption 100.0000		93,294	93,294	93,294	93,294				0		93,294			0	736	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 0.976% 04/16/50		03/01/2013	Paydown				77,229	75,412		(75,412)		(75,412)					0	5,622	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.803% 10/16/48		03/01/2013	Paydown				151,417	148,333		(148,333)		(148,333)					0	17,932	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.261% 05/16/49		03/01/2013	Paydown				141,789	139,396		(139,396)		(139,396)					0	17,486	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2013	Paydown		1,383,631	1,383,631	1,352,973	1,370,257		13,373		13,373		1,383,631			0	13,646	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		03/01/2013	Paydown		399,043	399,043	414,382	403,347		(4,304)		(4,304)		399,043			0	4,099	07/20/2032	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		03/01/2013	Paydown		164,318	164,318	164,421	163,864		454		454		164,318			0	1,442	01/20/2032	1
38374J F3 5	GNMA 2004-97 C 4.522% 02/16/28		02/01/2013	Paydown		2,500,000	2,500,000	2,582,031	2,568,696		(68,696)		(68,696)		2,500,000			0	18,842	02/16/2028	1
38374N JX 6	GNMA 2006-42 B 5.222% 08/16/46		03/01/2013	Paydown		241,303	241,303	264,057	263,079		(21,776)		(21,776)		241,303			0	1,688	08/16/2046	1
38375C BD 1	GNMA 2012-57 DA 5.479% 04/20/42		03/01/2013	Paydown		1,040,796	1,040,796	1,139,021	1,130,758		(89,962)		(89,962)		1,040,796			0	8,388	04/20/2042	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		03/01/2013	Paydown		1,593,659	1,593,659	1,595,651	1,595,221		(1,562)		(1,562)		1,593,659			0	9,981	03/16/2035	1
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		02/10/2013	Redemption 100.0000		3,551	3,551	3,551	3,551				0		3,551			0	53	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					7,631,735	7,631,735	8,192,899	8,135,895	0	(536,557)	0	(536,557)	0	7,631,735	0	0	0	109,398	XXX	XXX
Bonds - All Other Government																					
683078 FY 0	ONTARIO ELECTRICITY FIN 7.450% 03/31/13	A	03/31/2013	Various		2,925,000	2,925,000	2,915,377	2,924,780		220		220		2,925,000			0	108,956	03/31/2013	1FE
1099999.	Total - Bonds - All Other Government					2,925,000	2,925,000	2,915,377	2,924,780	0	220	0	220	0	2,925,000	0	0	0	108,956	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20774W H2 0	CONNECTICUT ST HSG FIN 5.000% 11/15/41		01/03/2013	Redemption 100.0000		65,000	65,000	65,813	65,716				0		65,716		(716)	(716)	433	11/15/2041	1FE
49130T PQ 3	KENTUCKY ST HSG CORP HS 4.268% 01/01/28		02/01/2013	Redemption 100.0000		70,000	70,000	70,000	70,000				0		70,000			0	1,507	01/01/2028	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AG 4.450% 07/01/31		01/01/2013	Redemption 100.0000		30,000	30,000	30,000	30,000				0		30,000			0	668	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 2.650% 11/01/40		03/01/2013	Redemption 100.0000		50,000	50,000	50,000					0		50,000			0	114	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 2.650% 11/01/41		03/01/2013	Redemption 100.0000		10,000	10,000	10,000					0		10,000			0	23	11/01/2041	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN 3.550% 09/01/32		03/01/2013	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	321	09/01/2032	1FE
658207 PA 7	NORTH CAROLINA HSG FIN 4.319% 01/01/29		02/01/2013	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	461	01/01/2029	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		03/01/2013	Redemption 100.0000		90,000	90,000	90,000	90,000				0		90,000			0	1,928	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO 7.050% 03/01/17		03/01/2013	Redemption 100.0000		65,000	65,000	65,000	64,998		2		2		65,000			0	1,146	03/01/2017	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMN 4.450% 01/01/30		02/01/2013	Redemption 100.0000		15,000	15,000	15,000	15,000				0		15,000			0	389	01/01/2030	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					435,000	435,000	435,813	375,714	0	2	0	2	0	435,716	0	(716)	(716)	6,990	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2013	Paydown		233,128	233,128	235,115	233,166		(38)		(38)		233,128			0	2,534	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2013	Paydown		202,699	202,699	198,367	201,252		1,447		1,447		202,699			0	2,121	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2013	Paydown		458,865	458,865	460,779	458,511		354		354		458,865			0	4,316	10/15/2031	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)
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2013	Paydown		285,051	285,051	269,316	282,762		2,289		2,289		285,051			0	3,380	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2013	Paydown		144,192	144,192	132,539	142,218		1,974		1,974		144,192			0	1,794	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2013	Paydown		837,771	837,771	808,553	826,230		11,540		11,540		837,771			0	7,128	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2013	Paydown		71,760	71,760	64,932	69,852		1,908		1,908		71,760			0	670	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2013	Paydown		197,847	197,847	187,744	195,053		2,793		2,793		197,847			0	1,970	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2013	Paydown		161,573	161,573	154,797	159,429		2,144		2,144		161,573			0	1,705	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		03/01/2013	Paydown		68	68	68	68		1		1		68			0	1	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2013	Paydown		68,969	68,969	65,413	68,045		924		924		68,969			0	805	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2013	Paydown		131,479	131,479	125,316	129,408		2,071		2,071		131,479			0	1,507	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		03/01/2013	Paydown		10,409	10,409	10,409	10,409				0		10,409			0	137	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2013	Paydown		45,730	45,730	49,531	49,399		(3,669)		(3,669)		45,730			0	267	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		03/01/2013	Paydown		53,942	53,942	59,294	59,199		(5,258)		(5,258)		53,942			0	315	01/25/2030	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		03/01/2013	Paydown		34,754	34,754	37,599	37,480		(2,727)		(2,727)		34,754			0	203	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		03/01/2013	Paydown		56,690	56,690	59,728	59,684		(2,994)		(2,994)		56,690			0	284	12/15/2035	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2013	Paydown		86,175	86,175	83,326	85,181		994		994		86,175			0	862	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2013	Paydown		310,420	310,420	296,222	306,214		4,207		4,207		310,420			0	2,276	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2013	Paydown		226,869	226,869	222,558	225,104		1,765		1,765		226,869			0	2,612	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/01/2013	Paydown		163,126	163,126	157,370	161,425		1,701		1,701		163,126			0	1,762	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2013	Paydown		382,326	382,326	379,867	380,960		1,366		1,366		382,326			0	4,473	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2013	Paydown		228,439	228,439	209,983	222,079		6,359		6,359		228,439			0	2,158	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2013	Paydown		488,762	488,762	470,958	481,698		7,064		7,064		488,762			0	4,750	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2013	Paydown		383,635	383,635	346,144	372,174		11,462		11,462		383,635			0	3,939	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2013	Paydown		275,450	275,450	265,393	272,133		3,317		3,317		275,450			0	3,155	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2013	Paydown		329,978	329,978	324,130	327,856		2,122		2,122		329,978			0	2,836	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2013	Paydown		416,180	416,180	397,484	409,425		6,755		6,755		416,180			0	3,856	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2013	Paydown		100,389	100,389	95,150	98,847		1,542		1,542		100,389			0	1,031	04/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2013	Paydown		441,868	441,868	444,422	441,714		153		153		441,868			0	4,009	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2013	Paydown		3,709	3,709	3,731	3,716		(6)		(6)		3,709			0	31	01/01/2020	1
46637Q AA 4	JP MORGAN TAX EXPT PASS 3.000% 01/27/38		03/01/2013	Paydown		904,874	904,874	926,691	926,502		(21,628)		(21,628)		904,874			0	4,529	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 8.000% 07/15/28		01/15/2013	Various		202,530	202,530	202,530	202,530				0		202,530			0	8,101	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		03/01/2013	Various		24,845	24,845	24,845	24,845				0		24,845			0	310	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					7,964,502	7,964,502	7,770,304	7,924,568	0	39,932	0	39,932	0	7,964,502	0	0	0	79,827	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		03/01/2013	Paydown		62,801	62,801	60,135	62,482		319		319		62,801			0	455	06/25/2033	1FM
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		03/01/2013	Paydown		85,658	85,658	86,247	85,724		(66)		(66)		85,658			0	552	08/25/2018	1FM
00212P AV 0	ASG RESECURITIZATION TR 3.559% 02/28/37		03/01/2013	Paydown		101,829	101,829	99,792	100,810		1,019		1,019		101,829			0	654	02/28/2037	1FM

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)
00213R AA 1	ARL FIRST LLC 2012-1A A 1.953% 12/15/42		03/15/2013	Paydown		63,816	63,816	63,816	63,816				0		63,816			0	220	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		03/15/2013	Redemption 100.0000		87,570	87,570	89,904	88,900		(18)		(18)		88,882		(1,312)	(1,312)	1,090	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		03/01/2013	Paydown		152,596	152,596	115,210	121,296		31,300		31,300		152,596			0	1,803	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		03/01/2013	Paydown		107,416	107,416	113,458	109,990		(2,574)		(2,574)		107,416			0	1,165	08/15/2030	3AM
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		03/20/2013	Paydown		929,473	929,473	846,647	919,864		9,609		9,609		929,473			0	29,999	09/20/2022	3AM
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		02/11/2013	Redemption 100.0000		148,815	148,815	148,815	148,815				0		148,815			0	4,000	02/11/2013	4FE
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		03/02/2013	Redemption 100.0000		92,772	92,772	92,772	92,772				0		92,772			0	69,184	03/02/2013	4FE
02005F AD 9	ALLY AUTO RECEIVABLES T 3.000% 10/15/15		02/15/2013	Paydown		1,839,266	1,839,266	1,839,143	1,839,255		11		11		1,839,266			0	8,150	10/15/2015	1FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 5.294% 08/25/36		03/01/2013	Paydown		170,452	170,452	170,185	169,894		557		557		170,452			0	1,531	08/25/2036	1FM
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		03/01/2013	Paydown		209,545	209,545	209,495	209,000		545		545		209,545			0	1,812	03/25/2058	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		03/01/2013	Paydown		53,251	53,251	49,323	50,867		2,384		2,384		53,251			0	524	02/25/2028	1FM
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		03/01/2013	Paydown		52,486	52,486	51,797	51,951		535		535		52,486			0	407	06/25/2035	1FM
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		03/01/2013	Redemption 100.0000		112,918	112,918	112,918	112,918				0		112,918			0	1,070	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		03/07/2013	Redemption 100.0000		92,962	92,962	86,812	89,111		44		44		89,154		3,808	3,808	1,022	01/02/2019	3
054303 A@ 1	AVON PRODUCTS INC 4.030% 11/23/20		03/29/2013	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	1,681,943	11/23/2020	2
05463S AA 5	AXIS EQUIPMENT FIN REC 1.250% 03/20/15		03/20/2013	Paydown		346,158	346,158	337,186	340,672		5,486		5,486		346,158			0	707	03/20/2015	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		03/01/2013	Paydown		97,540	97,540	98,210	97,567		(27)		(27)		97,540			0	1,069	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26	E	03/02/2013	Paydown		95,444	95,444	95,371	95,326		118		118		95,444			0	820	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TR 2.660% 12/02/27		03/02/2013	Paydown		101,130	101,130	101,130	101,130		1		1		101,130			0	449	12/02/2027	1FE
05949A 6H 8	BANK OF AMERICA MORTGAG 3.126% 06/25/35		03/01/2013	Paydown		356,381	356,381	329,652	345,459		10,922		10,922		356,381			0	2,242	06/25/2035	1FM
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		03/01/2013	Paydown		58,504	58,504	57,700	58,064		440		440		58,504			0	539	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		03/01/2013	Paydown		90,124	90,124	88,603	89,047		1,076		1,076		90,124			0	814	10/25/2020	1FM
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		03/01/2013	Paydown		20,326	20,326	20,148	20,217		109		109		20,326			0	151	06/26/2021	1FM
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		03/01/2013	Paydown		151,912	151,912	152,671	152,053		(141)		(141)		151,912			0	1,013	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		03/01/2013	Paydown		14,382	14,382	15,182	15,139		(757)		(757)		14,382			0	125	01/25/2042	1FM
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		03/01/2013	Paydown		593,419	593,419	590,081	591,531		1,888		1,888		593,419			0	2,730	05/26/2036	1FM
06052F AD 2	BANK OF AMERICA AUTO TR 3.030% 10/15/16		03/15/2013	Paydown		1,232,348	1,232,348	1,232,244	1,232,343		5		5		1,232,348			0	6,793	10/15/2016	1FE
06423A AS 2	BANK ONE CORP SUB NOTES 5.250% 01/30/13		01/30/2013	Maturity		125,000	125,000	127,035	125,024		(24)		(24)		125,000			0	3,281	01/30/2013	1FE
07383G AT 3	BEAR STERNS ASSET BACKE 8.689% 10/25/29		03/01/2013	Paydown		62,706	62,706	36,860	36,860		25,846		25,846		62,706			0	272	10/25/2029	3FM
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		03/01/2013	Paydown		117,618	117,618	117,341	117,304		314		314		117,618			0	964	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.433% 01/01/29		03/01/2013	Paydown		12,621	12,621	12,388	12,460		160		160		12,621			0	140	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		03/01/2013	Paydown		62,972	62,972	60,499	60,499		2,473		2,473		62,972			0	350	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		03/01/2013	Paydown		223,933	223,933	223,374	223,244		689		689		223,933			0	1,697	08/25/2035	1FM
1248P8 AC 3	CREDIT-BASED ASSET SER 5.970% 10/25/36		03/01/2013	Paydown		195,261	195,261	201,607	196,869		(1,607)		(1,607)		195,261			0	2,063	10/25/2036	1FE
12557Y AE 7	CIT EQUIPMENT COLLATERA 4.860% 03/15/14		03/15/2013	Paydown		1,483,830	1,483,830	1,483,684	1,483,797		34		34		1,483,830			0	11,628	03/15/2014	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		03/17/2013	Paydown		36,704	36,704	36,704	36,704				0		36,704			0	278	03/18/2026	1FE

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)
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		03/18/2013	Paydown		122,392	122,392	122,346	122,327		65		65		122,392			0	1,016	10/15/2026	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19		03/15/2013	Paydown		132,122	132,122	132,106	132,110		13		13		132,122			0	624	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		03/16/2013	Paydown		138,308	138,308	138,289	138,300		8		8		138,308			0	676	04/16/2018	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		03/15/2013	Paydown		333,796	333,796	333,775	333,795		1		1		333,796			0	1,665	03/15/2016	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		03/15/2013	Paydown		176,007	176,007	175,986	175,994		13		13		176,007			0	1,093	09/17/2018	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		03/01/2013	Paydown		52,415	52,415	53,005	52,523		(108)		(108)		52,415			0	641	05/27/2037	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35.		03/01/2013	Paydown		76,314	76,314	74,692	75,263		1,051		1,051		76,314			0	712	08/25/2035	1FM
12667F KH 7	COUNTRYWIDE ALTERNATIVE 6.000% 07/25/34		03/01/2013	Paydown		1,337,137	1,337,137	1,335,675	1,332,262		4,875		4,875		1,337,137			0	13,624	07/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		03/01/2013	Paydown		2,916	2,916	2,375	2,405		512		512		2,916			0	26	11/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		03/31/2013	Security Withdraw			500	407	412				0		412		(412)	(412)	7	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		03/01/2013	Paydown		172,324	172,324	161,768	168,470		3,854		3,854		172,324			0	1,787	10/25/2035	2FM
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		02/01/2013	Paydown		234,183	234,183	235,328	234,282		(100)		(100)		234,183			0	1,313	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		03/01/2013	Paydown		106,257	106,257	102,405	103,079		3,178		3,178		106,257			0	995	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		03/01/2013	Paydown		234,174	234,174	233,448	233,443		730		730		234,174			0	2,948	05/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		03/01/2013	Paydown		133,531	133,531	129,775	132,710		820		820		133,531			0	914	10/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		03/01/2013	Paydown		375,608	375,608	364,340	372,692		2,917		2,917		375,608			0	3,065	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		03/01/2013	Paydown		407,295	407,295	399,658	405,531		1,764		1,764		407,295			0	2,911	05/25/2034	1FM
12669F ZQ 9	COUNTRYWIDE HOME LOANS 5.250% 07/25/34		03/01/2013	Paydown		594,822	594,822	557,646	589,237		5,585		5,585		594,822			0	4,980	07/25/2034	1FM
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35		02/01/2013	Paydown		143,647	143,647	142,480	143,092		554		554		143,647			0	931	09/25/2035	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		03/01/2013	Paydown		158,108	158,108	155,689	155,791		2,317		2,317		158,108			0	1,440	06/25/2035	2FM
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14		03/01/2013	Paydown		14,609	14,609	14,609	14,609				0		14,609			0		06/25/2014	6FE
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35		03/01/2013	Paydown		41,323	41,323	41,323	41,192		131		131		41,323			0	415	11/25/2035	1FM
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		03/05/2013	Paydown		137,192	137,192	137,192	137,192				0		137,192			0	2,126	11/05/2016	2AM
17290D AD 6	CITIFINANCIAL AUTO ISSU 3.150% 08/15/16		03/15/2013	Paydown		1,280,768	1,280,768	1,280,629	1,280,758		10		10		1,280,768			0	6,768	08/15/2016	1FE
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		03/01/2013	Paydown		2,893	2,893	2,762	2,762		131		131		2,893			0	26	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		03/01/2013	Paydown		62,696	62,696	61,481	62,011		685		685		62,696			0	551	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MO 5.939% 07/25/36		03/01/2013	Paydown		201,640	201,640	182,485	189,750		11,891		11,891		201,640			0	2,146	07/25/2036	3FM
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		03/01/2013	Paydown		6,512	6,512	5,796	6,227		285		285		6,512			0	60	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		03/01/2013	Paydown		91,978	91,978	91,518	91,548		430		430		91,978			0	764	09/25/2037	1FM
20763# DU 2	CONNECTICUT NATL BANK 9.430% 03/26/14		03/26/2013	Redemption 100.0000		559,354	559,354	559,354	559,354				0		559,354			0	26,374	03/26/2014	2
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16		03/15/2013	Paydown		319,133	319,133	317,120	318,660		473		473		319,133			0	2,117	04/15/2016	2AM
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		03/01/2013	Paydown		16,751	16,751	16,751	16,751				0		16,751			0		.05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		03/01/2013	Paydown		1,762	1,762	1,400	1,400		363		363		1,762			0	24	06/15/2025	4FM
21075W BX 2	CONTI MTGE HOME EQUITY 7.330% 03/15/27		03/01/2013	Paydown		20,414	20,414	15,543	15,543		4,871		4,871		20,414			0	251	03/15/2027	2FM
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		03/01/2013	Paydown		7,731	7,731	7,502	7,502		228		228		7,731			0	66	03/15/2027	4FM
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		03/01/2013	Paydown		45,494	45,494	45,487	45,494				0		45,494			0	565	04/15/2028	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		01/15/2013	Redemption 100.0000		98,467	98,467	98,467	98,467				0		98,467			0	1,925	04/15/2015	3FE
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28		03/15/2013	Paydown		279,444	279,444	254,556	269,426		10,017		10,017		279,444			0	3,225	03/15/2028	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		03/01/2013	Paydown		137,570	137,570	124,157	125,093		12,478		12,478		137,570			0	1,614	02/25/2032	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		03/01/2013	Paydown		100,116	100,116	102,368	101,240		(1,124)		(1,124)		100,116			0	1,137	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		03/30/2013	Redemption 100.0000		42,997	42,997	42,997	42,997				0		42,997			0	631	03/30/2025	2FE
23336E AC 0	DT AUTO OWNER TRUST 201 3.050% 08/15/15		03/15/2013	Paydown		701,293	701,293	701,210	701,280		13		13		701,293			0	3,504	08/15/2015	1FE
24702R AQ 4	DELL INC 4.625% 04/01/21		03/06/2013	Goldman Sachs & Co.		2,500,000	2,500,000	2,488,525	2,490,179		185		185		2,490,365		9,635	9,635	51,389	04/01/2021	2FE
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		03/02/2013	Redemption 100.0000		111,837	111,837	111,837	111,837				0		111,837			0	877	09/02/2014	2Z
293791 AD 1	ENTERPRISE PRODUCTS 6.375% 02/01/13		02/01/2013	Maturity		125,000	125,000	125,000	125,000				0		125,000			0	3,984	02/01/2013	2FE
29379V AJ 2	ENTERPRISE PRODUCTS 6.125% 02/01/13		02/01/2013	Maturity		1,625,000	1,625,000	1,623,197	1,624,955		45		45		1,625,000			0	49,766	02/01/2013	2FE
294751 DQ 2	EQUITY ONE ABS INC 2004 4.145% 04/25/34		01/01/2013	Paydown		42,730	42,730	42,836	42,799		(70)		(70)		42,730			0	148	04/25/2034	1FM
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		03/01/2013	Paydown		56,042	56,042	56,182	56,042				0		56,042			0	839	09/25/2027	1FM
30218P AA 7	EXPRESS JET 1999-ERJ1 P 7.370% 03/16/15		03/16/2013	Redemption 100.0000		684,155	684,155	684,155	684,155				0		684,155			0	12,606	03/16/2015	3
302508 BA 3	FMR LLC 144A 4.750% 03/01/13		03/01/2013	Maturity		1,450,000	1,450,000	1,453,016	1,450,150		(150)		(150)		1,450,000			0	34,438	03/01/2013	1FE
30251T AA 7	FNBC 1993-A PASS THRU T 8.080% 01/05/18		01/05/2013	Redemption 100.0000		465,585	465,585	465,585	465,585				0		465,585			0	18,810	01/05/2018	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK 7.590% 07/10/18		01/10/2013	Redemption 100.0000		97,455	97,455	97,455	97,455				0		97,455			0	3,698	07/10/2018	3Z
31331F AF 8	FED EXPRESS CORP C2 7.960% 03/28/17		03/28/2013	Redemption 100.0000		623,351	623,351	589,297	611,295		563		563		611,858		11,493	11,493	24,809	03/28/2017	2FE
31331F BB 6	FED EXPRESS CORP SERIES 7.900% 01/15/20		01/15/2013	Redemption 100.0000		118,136	118,136	118,136	118,136				0		118,136			0	4,666	01/15/2020	2FE
32051D 3U 4	FIRST HORIZON ASSET SEC 5.250% 09/25/34		03/01/2013	Paydown		1,088,680	1,088,680	1,050,066	1,081,794		6,886		6,886		1,088,680			0	9,111	09/25/2034	1FM
32051D X5 6	FIRST HORIZON ASSET SEC 5.500% 05/25/34		03/01/2013	Paydown		512,172	512,172	507,050	509,137		3,035		3,035		512,172			0	5,031	05/25/2034	1FM
32051D Z3 9	FIRST HORIZON ASSET SEC 5.250% 06/25/34		03/01/2013	Paydown		761,263	761,263	730,337	757,828		3,435		3,435		761,263			0	6,778	06/25/2034	1FM
32051D ZH 8	FIRST HORIZON ASSET SEC 5.250% 08/25/33		01/01/2013	Paydown		5,632,188	5,632,188	5,633,068	5,613,303		18,885		18,885		5,632,188			0	24,641	08/25/2033	1FM
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35		03/01/2013	Paydown		793,469	793,469	784,542	789,194		4,274		4,274		793,469			0	5,339	01/25/2035	1FM
33632* TH 0	FIRST SECURITY BANK NA 6.140% 01/01/14		01/01/2013	Redemption 100.0000		739,705	739,705	739,705	739,705				0		739,705			0	22,709	01/01/2014	2
33632* TP 2	FIRST SECURITY BANK NA 7.330% 01/01/14		01/01/2013	Redemption 100.0000		418,703	418,703	418,703	418,703				0		418,703			0	15,345	01/01/2014	2
341099 CC 1	FLORIDA POWER CORP FIRS 4.800% 03/01/13		03/01/2013	Maturity		125,000	125,000	124,010	124,977		23		23		125,000			0	3,000	03/01/2013	1FE
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		03/31/2013	Redemption 100.0000		60,126	60,126	60,126	60,126				0		60,126			0	977	06/30/2025	2FE
361561 AA 1	SYSTEM ENERGY RESOURCES 5.129% 01/15/14		01/15/2013	Redemption 100.0000		636,366	636,366	636,366	636,366				0		636,366			0	16,320	01/15/2014	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		03/01/2013	Paydown		131,411	131,411	132,397	132,107		(696)		(696)		131,411			0	1,547	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		03/01/2013	Paydown		47,364	47,364	44,806	44,941		2,423		2,423		47,364			0	557	04/25/2029	1FM
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		03/01/2013	Paydown		106,904	106,904	107,705	106,731		172		172		106,904			0	866	07/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 5.500% 01/25/20		03/01/2013	Paydown		185,011	185,011	190,099	187,872		(2,861)		(2,861)		185,011			0	1,558	01/25/2020	2FM
39153V AR 5	GREAT AMERICA LEASING R 3.190% 12/15/13		03/15/2013	Paydown		1,381,132	1,381,132	1,381,019	1,381,128		4		4		1,381,132			0	7,298	12/15/2013	1FE
393505 CV 2	GREEN TREE FINANCIAL CO 8.300% 07/15/19		02/15/2013	Paydown		64,912	64,912	64,283	64,912				0		64,912			0	578	07/15/2019	1FE
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		03/15/2013	Paydown		10,872	10,872	10,807	10,871				0		10,872			0	152	11/15/2019	1FE
40405T AA 1	H & P INV PARTNERS-CARM 8.700% 02/15/21		02/15/2013	Various		411,000	411,000	411,000	411,000				0		411,000			0	17,879	02/15/2021	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		03/01/2013	Paydown		52,085	52,085	47,398	49,876		2,209		2,209		52,085			0	539	09/25/2037	1FM
42710T AA 7	HERCULES CAPITAL FUNDIN 3.320% 12/16/17		03/16/2013	Paydown		357,641	357,641	357,641	357,641				0		357,641			0	1,501	12/16/2017	1FE
42805R AU 3	HERTZ VEHICLE FINANCING 4.260% 03/25/14		03/25/2013	Paydown		1,250,000	1,250,000	1,249,925	1,249,995		5		5		1,250,000			0	8,875	03/25/2014	1FE
42805R AW 9	HERTZ VEHICLE FINANCING 4.940% 03/25/16		03/25/2013	Paydown		1,250,000	1,250,000	1,249,736	1,249,936		64		64		1,250,000			0	10,292	03/25/2016	1FE
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		03/01/2013	Paydown		118,462	118,462	108,392	115,579		2,883		2,883		118,462			0	1,132	02/25/2036	4FM
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		03/01/2013	Paydown		42,328	42,328	42,316	42,257		71		71		42,328			0	538	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.204% 07/25/33		03/25/2013	Paydown		30,380	30,380	26,127	27,457		2,923		2,923		30,380			0	64	07/25/2033	1FM
45254T PM 0	IMPAC SECURED ASSETS CM 4.554% 08/25/34		03/01/2013	Paydown		113,998	113,998	112,074	112,112		1,886		1,886		113,998			0	922	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		03/15/2013	Paydown		41,970	41,970	41,962	41,963		8		8		41,970			0	260	12/15/2048	1FE
46625M RC 5	JP MORGAN CHASE COMMERC 5.146% 07/12/35		01/01/2013	Paydown		364,835	364,835	380,626	364,835				0		364,835			0	1,565	07/12/2035	1FM
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		03/15/2013	Redemption 100.0000		205,772	205,772	205,772	205,772				0		205,772			0	2,440	09/15/2017	1
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		03/01/2013	Paydown		215,132	215,132	211,367	214,160		971		971		215,132			0	2,058	05/25/2036	1FM
46629E AA 1	JP MORGAN ALTERNATIVE L 5.950% 09/25/36		03/01/2013	Paydown		195,172	195,172	195,966	194,534		638		638		195,172			0	1,804	09/25/2036	1FM
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		03/29/2013	Redemption 100.0000		124,715	124,715	124,715	124,715				0		124,715			0	3,521	03/29/2021	1FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		03/31/2013	Redemption 100.0000		71,895	71,895	71,007	71,551		24		24		71,575		321	321	810	07/31/2016	1FE
49327H AE 5	KEYCORP STUDENT LOAN TR 0.363% 06/27/25		03/27/2013	Paydown		489,041	489,041	465,812	481,766		7,275		7,275		489,041			0	477	06/27/2025	1FE
52108H PQ 1	LB-UBS COMMERCIAL MORTG 4.499% 12/15/36		01/11/2013	Paydown		4,000,000	4,000,000	4,111,875	4,003,966		(3,966)		(3,966)		4,000,000			0	14,997	12/15/2036	1FM
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		03/15/2013	Redemption 100.0000		6,434	6,434	6,434	6,434				0		6,434			0	106	06/15/2033	3FE
52176Y AD 6	LEAF II RECEIVABLES FUN 4.000% 01/20/19		03/20/2013	Paydown		1,339,320	1,339,320	1,302,623	1,310,749		28,571		28,571		1,339,320			0	7,771	01/20/2019	1FE
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21		03/08/2013	Redemption 100.0000		49,727	49,727	49,727	49,727				0		49,727			0	601	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		03/01/2013	Paydown		4,745	4,745	4,570	3,684	912	149		1,061		4,745			0		08/26/2024	6FE
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		01/25/2013	Paydown		251,205	251,205	236,931	247,340		3,865		3,865		251,205			0	4,365	01/26/2032	2AM
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		03/01/2013	Paydown		109,311	109,311	109,721	109,235		76		76		109,311			0	1,168	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE 3.510% 01/15/30		03/15/2013	Paydown		505,956	505,956	505,861	505,925		32		32		505,956			0	2,307	01/15/2030	1FE
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		03/20/2013	Paydown		86,012	86,012	86,011	86,011		1		1		86,012			0	682	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB 2.510% 05/20/30		03/20/2013	Paydown		178,056	178,056	178,031	178,033		23		23		178,056			0	742	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB 3.500% 05/20/30		03/20/2013	Paydown		118,704	118,704	118,696	118,697		7		7		118,704			0	689	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		03/20/2013	Paydown		192,804	192,804	192,783	192,789		15		15		192,804			0	1,129	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 5.750% 12/25/34		03/01/2013	Paydown		248,114	248,114	200,973	212,352		35,762		35,762		248,114			0	2,321	12/25/2034	1FM
58526# BE 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2013	Redemption 100.0000		128,733	128,733	128,733	128,733				0		128,733			0	5,381	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2013	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		01/01/2013	Redemption 100.0000		103,062	103,062	103,062	103,062				0		103,062			0	4,308	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		01/01/2013	Paydown		18,936	18,936	18,933	18,936				0		18,936			0	394	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		03/15/2013	Paydown		37,199	37,199	35,246	35,638		1,561		1,561		37,199			0	304	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		03/15/2013	Paydown		37,199	37,199	37,198	37,198		1		1		37,199			0	304	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		03/01/2013	Paydown		20,265	20,265	20,737	20,691		(426)		(426)		20,265			0	186	08/15/2037	3AM

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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)
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		03/01/2013	Paydown		68,756	68,756	68,708	68,705		51		51		68,756			0	575	12/15/2045	1FM
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		02/11/2013	Redemption 100.0000		52,247	52,247	52,247	52,247				0		52,247			0	735	11/11/2023	1
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		03/01/2013	Paydown		78,793	78,793	78,688	78,561		232		232		78,793			0	687	11/25/2033	1FM
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		03/01/2013	Paydown		8,010	8,010	8,010	8,010				0		8,010			0		12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		03/01/2013	Paydown		42,865	42,865	42,865	42,865				0		42,865			0		06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS I 6.950% 06/30/39		03/01/2013	Paydown		70,437	70,437	70,437	70,437				0		70,437			0	1,004	02/15/2028	3AM
675748 CE 5	OCWEN RESIDENTIAL MBS C 6.727% 06/30/39		03/01/2013	Paydown									0					0	311	06/01/2020	6FE
675748 CF 2	OCWEN RESIDENTIAL MBS C 6.727% 06/25/39		03/01/2013	Paydown		27,193	27,193				27,193		27,193		27,193			0	14	06/25/2039	6FE
68213K AD 7	OAKWOOD MORTGAGE INVEST 6.810% 12/15/31		03/01/2013	Paydown		127,532	127,532	127,532	127,532				0		127,532			0	1,516	12/15/2031	4AM
68213K AF 2	OAKWOOD MORTGAGE INVEST 7.560% 12/15/31		03/31/2013	Security Withdraw			420,158						0					0	497	12/15/2031	6FE
68240M AE 8	SECURED LIEN HOME OWNER 7.600% 02/15/29		01/01/2013	Paydown		5,616	5,616	5,614	5,616				0		5,616			0	36	02/15/2029	1FM
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22		03/15/2013	Redemption 100.0000		33,075	33,075	33,075	33,075				0		33,075			0	676	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		03/01/2013	Paydown		138,927	138,927	138,506	138,517		410		410		138,927			0	1,796	05/15/2032	1FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		03/15/2013	Paydown		1,208,648	1,208,648	1,210,306	1,210,334		(1,686)		(1,686)		1,208,648			0	6,710	03/15/2017	1FE
73316P EZ 9	POPULAR ABS MORTGAGE 5.537% 09/25/35		03/01/2013	Paydown		146,877	146,877	147,979	147,334		(457)		(457)		146,877			0	1,255	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		03/31/2013	Redemption 100.0000		94,440	94,440	94,440	94,440				0		94,440			0	1,393	12/31/2018	2
73932# AA 4	POWER MINN 9090 LLC SER 7.170% 07/15/27		01/15/2013	Redemption 100.0000		4,737	4,737	4,737	4,737				0		4,737			0	85	07/15/2027	5Z
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		03/15/2013	Paydown		153,548	153,548	153,521	153,547		1		1		153,548			0	1,448	04/15/2017	1FE
74160M CN 0	PRIME MORTGAGE TRUST 20 5.500% 01/25/34		03/01/2013	Paydown		327,556	327,556	327,761	326,368		1,188		1,188		327,556			0	3,526	01/25/2034	1FM
74340X AB 7	PROLOGIS TRUST 5.500% 03/01/13		03/01/2013	Maturity		125,000	125,000	125,694	125,069		(69)		(69)		125,000			0	3,438	03/01/2013	2FE
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		03/01/2013	Paydown		55,301	55,301	55,301	55,301				0		55,301			0	537	02/26/2036	1FM
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		03/01/2013	Paydown		162,271	162,271	163,590	162,104		167		167		162,271			0	1,078	06/27/2032	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		03/01/2013	Paydown		111,363	111,363	105,864	108,333		3,029		3,029		111,363			0	1,119	10/25/2021	1FM
760985 B8 3	RESIDENTIAL FDG SEC COR 6.040% 10/25/33		03/01/2013	Paydown		57,027	57,027	56,759	56,963		64		64		57,027			0	685	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		03/01/2013	Paydown		191,990	191,990	182,600	190,378		1,612		1,612		191,990			0	1,576	05/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC COR 5.774% 08/25/33		03/01/2013	Paydown		229,262	229,262	228,927	228,529		733		733		229,262			0	2,457	08/25/2033	1FM
76110G J3 6	RESIDENTIAL ACCREDIT LO 6.350% 08/25/32		01/01/2013	Paydown		48,235	48,235	49,637	48,045		190		190		48,235			0	255	08/25/2032	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LO 4.000% 07/25/33		03/01/2013	Paydown		49,387	49,387	47,820	49,073		314		314		49,387			0	494	07/25/2033	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		03/01/2013	Paydown		14,587	14,587	14,581	14,522		65		65		14,587			0	194	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		03/01/2013	Paydown		74,724	74,724	75,348	74,967		(242)		(242)		74,724			0	615	05/25/2019	1FM
76111X QK 2	RESIDENTIAL FUNDING MTG 5.500% 12/25/34		03/01/2013	Paydown		1,029,795	1,029,795	1,019,497	1,025,172		4,623		4,623		1,029,795			0	8,970	12/25/2034	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		03/01/2013	Paydown		29,077	29,077	29,513	29,231		(154)		(154)		29,077			0	203	02/25/2020	1FM
76112B DT 4	RESIDENTIAL ASSET MTG 5.550% 10/25/34		03/01/2013	Paydown		100,602	100,602	100,596	100,317		285		285		100,602			0	781	10/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144 6.735% 07/15/21		01/15/2013	Redemption 100.0000		124,879	124,879	145,013	134,964		(73)		(73)		134,890		(10,011)	(10,011)	4,205	07/15/2021	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
76176L EQ 0	REYNOLDS METAL 8.100% 02/04/13		02/04/2013	Maturity		2,925,000	2,925,000	3,044,837	2,926,302		(1,302)		(1,302)		2,925,000			0	51,992	02/04/2013	2
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		03/01/2013	Paydown		79,971	79,971	79,970	79,902		69		69		79,971			0	477	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2.000% 09/20/29		03/01/2013	Paydown		146,294	146,294	146,277	146,279		15		15		146,294			0	467	09/20/2029	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		03/20/2013	Paydown		67,095	67,095	67,082	67,087		7		7		67,095			0	499	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		03/20/2013	Paydown		205,236	205,236	205,431	205,363		(126)		(126)		205,236			0	1,316	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		03/20/2013	Paydown		56,477	56,477	56,471	56,474		4		4		56,477			0	350	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		03/20/2013	Paydown		77,296	77,296	77,289	77,291		5		5		77,296			0	467	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUND 3.420% 03/20/29		03/20/2013	Paydown		499,026	499,026	498,988	498,990		36		36		499,026			0	2,813	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUND 2.840% 11/20/28		03/20/2013	Paydown		70,987	70,987	70,972	70,975		12		12		70,987			0	325	11/20/2028	1FE
82838U AA 7	SILVERLEAF FINANCE LLC 3.000% 03/17/25		03/15/2013	Paydown		201,259	201,259	200,712	200,725		534		534		201,259			0	1,047	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 4.450% 03/17/25		03/15/2013	Paydown		80,503	80,503	80,486	80,487		17		17		80,503			0	621	03/17/2025	2AM
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		03/01/2013	Paydown		164,826	164,826	164,733	164,687		138		138		164,826			0	1,646	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		03/01/2013	Paydown		41,206	41,206	41,186	41,169		37		37		41,206			0	581	05/16/2022	2AM
84055* AA 6	SOUTH TEXAS ELECTRIC CO 5.410% 01/01/28		01/01/2013	Redemption 100.0000		235,294	235,294	235,294	235,294				0		235,294			0	6,365	01/01/2028	1
85171W AA 1	SPRINGLEAF MORTGAGE LOA 2.220% 10/25/57		03/01/2013	Paydown		149,565	149,565	149,548	149,520		45		45		149,565			0	552	10/25/2057	1FM
859245 AA 0	STERLING BANK TRUST FSB 1.792% 04/26/26		03/26/2013	Paydown				21,684	20,564		(20,564)		(20,564)					0	1,372	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 7.296% 03/25/31		03/01/2013	Paydown		79,777	79,777	60,795	60,795		18,981		18,981		79,777			0	967	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		03/01/2013	Paydown		44,425	44,425	44,404	44,404		21		21		44,425			0	508	03/25/2032	1FM
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		03/01/2013	Paydown		387,379	387,379	396,458	392,667		(5,288)		(5,288)		387,379			0	4,763	11/25/2032	1FM
86359A KD 4	STRUCTURED ASSET SECURI 5.230% 01/25/33		03/01/2013	Paydown		62,451	62,451	62,178	62,200		252		252		62,451			0	341	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		03/01/2013	Paydown		65,624	65,624	62,179	63,317		2,307		2,307		65,624			0	437	02/25/2020	1FM
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35		03/01/2013	Paydown		176,341	176,341	175,680	175,754		587		587		176,341			0	1,163	03/25/2035	1FM
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		03/01/2013	Paydown		66,612	66,612	58,119	62,107		4,505		4,505		66,612			0	638	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURI 5.250% 12/25/34		03/01/2013	Paydown		278,087	278,087	269,288	275,346		2,741		2,741		278,087			0	2,106	12/25/2034	1FM
869434 AB 6	SUTTON BRIDGE FIN LTD 1 7.970% 06/30/22		01/31/2013	Redemption 100.0000		1,115,370	1,115,370	1,115,370	1,115,370				0		1,115,370			0	415,093	06/30/2022	2FE
871928 AX 5	CORP BOND BACKED CTF 8.125% 09/15/17		03/15/2013	Redemption 100.0000		171,225	171,225	206,361	183,825		(931)		(931)		182,894		(11,669)	(11,669)	6,808	09/15/2017	2FE
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		03/23/2013	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	368	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		03/23/2013	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	492	01/20/2026	1FE
88031J AB 2	TENASKA GEORGIA PARTNER 9.500% 02/01/30		02/01/2013	Redemption 100.0000		56,255	56,255	59,677	58,602		(5)		(5)		58,597		(2,342)	(2,342)	2,672	02/01/2030	2FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		03/15/2013	Paydown		75,000	75,000	75,000	75,000				0		75,000			0	578	06/15/2026	1FE
89420G AJ 8	TRAVELERS PROPERTY CASU 5.000% 03/15/13		03/15/2013	Maturity		5,000,000	5,000,000	4,923,363	4,998,032		1,968		1,968		5,000,000			0	125,000	03/15/2013	1FE
89566E AA 6	TRISTATE GEN AND TRANS 6.040% 01/31/18		01/31/2013	Redemption 100.0000		434,550	434,550	434,550	434,550				0		434,550			0	13,123	01/31/2018	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		03/12/2013	Redemption 100.0000		126,541	126,541	126,541	126,541				0		126,541			0	995	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		03/16/2013	Paydown		39,381	39,381	39,381	39,381				0		39,381			0	342	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2.266% 01/15/43		03/15/2013	Paydown		31,091	31,091	31,091	31,091				0		31,091			0	139	01/15/2043	1FE
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27		03/14/2013	Paydown		75,000	75,000	74,991	74,991		9		9		75,000			0	526	05/14/2027	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		03/10/2013	Redemption 100.0000		31,937	31,937	31,937	31,937				0		31,937			0	320	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2.156% 11/08/27		03/25/2013	Paydown				36,456					0					0	6,629	11/08/2027	1FE
902905 AM 0	USX CORPORATION 9.125% 01/15/13		01/15/2013	Maturity		3,000,000	3,000,000	2,976,990	2,999,906		94		94		3,000,000			0	136,875	01/15/2013	2FE
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		03/23/2013	Redemption 100.0000		56,086	56,086	56,086	56,086				0		56,086			0	491	09/23/2030	1
919138 AD 9	VALERO ENERGY SENIOR NO 6.700% 01/15/13		01/15/2013	Maturity		475,000	475,000	482,643	475,039		(39)		(39)		475,000			0	15,913	01/15/2013	2FE
921796 GR 3	VANDERBILT MORTGAGE 199 7.415% 07/07/29		02/01/2013	Paydown		903,257	903,257	888,353	894,996		8,261		8,261		903,257			0	11,094	07/07/2029	1FE
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/17.		01/02/2013	Redemption 100.0000		166,430	166,430	166,430	166,430				0		166,430			0	6,732	01/02/2017	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.467% 10/25/33		03/01/2013	Paydown		13,027	13,027	9,414	9,414		3,613		3,613		13,027			0	54	10/25/2033	1FM
92922F JY 5	WASHINGTON MUTUAL 2003- 5.500% 01/25/34		01/01/2013	Paydown		111,511	111,511	109,072	111,083		428		428		111,511			0	511	01/25/2034	1FM
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		03/01/2013	Paydown		60,162	60,162	60,876	60,301		(139)		(139)		60,162			0	515	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003- 2.495% 02/25/34		03/01/2013	Paydown		23,174	23,174	16,033	16,033		7,140		7,140		23,174			0	97	02/25/2034	1FM
92922F LW 6	WASHINGTON MUTUAL 2004- 5.500% 03/25/34		03/01/2013	Paydown		80,280	80,280	79,681	79,833		446		446		80,280			0	840	03/25/2034	1FM
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		03/01/2013	Paydown		83,901	83,901	84,164	83,701		201		201		83,901			0	901	07/25/2034	1FM
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		03/01/2013	Paydown		222,107	222,107	205,171	218,496		3,611		3,611		222,107			0	1,878	09/25/2018	1FM
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		03/10/2013	Redemption 100.0000		53,216	53,216	53,216	53,216				0		53,216			0	669	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		03/05/2013	Redemption 100.0000		35,273	35,273	35,273	35,273				0		35,273			0	437	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		03/10/2013	Redemption 100.0000		41,768	41,768	41,768	41,768				0		41,768			0	367	05/10/2019	1
94978# CA 3	HUBER BROKEN BOW FACILI 6.210% 01/02/20		01/02/2013	Redemption 100.0000		218,968	218,968	218,968	218,968				0		218,968			0	6,799	01/02/2020	3
94978# CB 1	HUBER BROKEN BOW FACILI 6.210% 01/02/20		01/02/2013	Redemption 100.0000		217,591	217,591	217,591	217,591				0		217,591			0	6,756	01/02/2020	3
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		03/01/2013	Paydown		81,099	81,099	81,048	80,912		186		186		81,099			0	614	11/25/2018	1FM
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		03/01/2013	Paydown		582,898	582,898	541,458	575,139		7,759		7,759		582,898			0	5,718	05/25/2034	1FM
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		03/01/2013	Paydown		78,960	78,960	79,083	78,851		109		109		78,960			0	580	12/25/2018	1FM
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		03/01/2013	Paydown		159,023	159,023	160,166	158,733		291		291		159,023			0	1,106	12/25/2018	1FM
94982C AF 5	WELLS FARGO MB TRST 200 2.617% 01/25/35		02/01/2013	Paydown		271,196	271,196	265,263	270,093		1,103		1,103		271,196			0	740	01/25/2035	1FM
94982J AA 1	WELLS FARGO MTG BACKED 5.250% 08/25/35		03/01/2013	Paydown		452,167	452,167	459,515	451,426		741		741		452,167			0	3,450	08/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		03/01/2013	Paydown		2,004	2,004	1,903	1,960		44		44		2,004			0	18	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED 6.000% 07/25/36.		03/01/2013	Paydown		346,604	346,604	304,145	320,701		25,903		25,903		346,604			0	2,774	07/25/2036	2FM
96032T AA 4	WESTGATE RESORTS 2012-2 3.000% 01/20/25	E	03/01/2013	Paydown		152,015	152,015	152,015	152,015				0		152,015			0	761	01/20/2025	1FE
961548 AQ 7	WESTVACO CORP DEBENTURE 7.650% 03/15/27		03/15/2013	Redemption 100.0000		993,000	993,000	1,011,619	1,004,158		(113)		(113)		1,004,046		(11,046)	(11,046)	37,982	03/15/2027	2FE
97180* US 5	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2013	Redemption 100.0000		29,587	29,587	29,587	29,587				0		29,587			0	1,588	01/01/2013	3
97180* UU 0	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2013	Redemption 100.0000		86,831	86,831	86,831	86,831				0		86,831			0	4,660	01/01/2013	3
97180* UV 8	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2013	Redemption 100.0000		175,599	175,599	175,599	175,599				0		175,599			0	9,423	01/01/2013	3
97180* UX 4	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2013	Redemption 100.0000		108,935	108,935	108,935	108,935				0		108,935			0	5,846	01/01/2013	3
97180* YY 8	WILMINGTON TRUST CO 7.740% 01/14/14		01/14/2013	Redemption 100.0000		210,465	210,465	210,465	210,465				0		210,465			0	8,019	01/14/2014	2
064149 A5 6	BANK OF NOVA SCOTIA 2.250% 01/22/13	A	01/22/2013	Maturity		6,000,000	6,000,000	6,028,560	6,000,599		(599)		(599)		6,000,000			0	67,500	01/22/2013	1FE
65334H 50 8	NEXEN INC SUB NOTES 7.350% 11/01/43	I	03/28/2013	Call 100.0000		500,000	500,000	517,400	500,000				0		500,000			0	15,006	11/01/2043	3FE

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)
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	03/12/2013	Paydown		(320,723)	(320,723)	(220,192)	(332,457)	1,943	9,791		11,734		(320,723)			0	(55,230)	08/09/2016	6FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/27	F	01/25/2013	Paydown		25,000	25,000	24,995	24,995		5		5		25,000			0	72	10/25/2027	1
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/27	F	03/25/2013	Paydown		50,000	50,000	49,989	49,989		11		11		50,000			0	361	10/25/2027	1FE
15128@ AH 6	CEMEX ESPANA FINANCE LL 8.910% 02/14/14	R	03/25/2013	Redemption 100.0000		552,268	552,268	552,268	552,268				0		552,268			0	13,669	12/15/2013	4
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27	F	01/18/2013	Paydown		25,000	25,000	24,997	24,997		3		3		25,000			0	88	05/18/2027	1
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27	F	03/18/2013	Paydown		50,000	50,000	49,994	49,994		6		6		50,000			0	439	05/18/2027	1FE
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27	F	01/17/2013	Paydown		41,667	41,667	41,658	41,659		8		8		41,667			0	143	07/17/2027	1
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27	F	03/17/2013	Paydown		83,333	83,333	83,317	83,317		16		16		83,333			0	714	07/17/2027	1FE
44841R AA 9	HUTCHISON WHAMPOA INTL 6.500% 02/13/13	R	02/13/2013	Maturity		1,700,000	1,700,000	1,692,112	1,699,877		123		123		1,700,000			0	55,250	02/13/2013	1FE
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	01/12/2013	Redemption 100.0000		15,959	15,959	15,959	15,959				0		15,959			0	239	07/12/2016	1
G3651@ AA 5	QUINN MANUFACTURING GRO 0.000% 12/02/16.	F	03/28/2013	Redemption 100.0000		79,603	79,603	11,418	11,418	12			12		11,430		68,172	68,172		12/02/2016	6
G9020* AA 8	TRAVIS PERKINS PLC SENI 5.770% 01/26/13	F	01/26/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	86,550	01/26/2013	3
3899999.	Total - Bonds - Industrial & Miscellaneous					102,137,431	102,558,089	101,687,254	101,686,989	2,867	390,935	0	393,802	0	102,080,794	0	56,637	56,637	3,537,118	XXX	XXX
8399997.	Total - Bonds - Part 4					121,093,668	121,514,326	121,001,647	121,047,946	2,867	(105,468)	0	(102,601)	0	121,037,747	0	55,921	55,921	3,842,289	XXX	XXX
8399999.	Total - Bonds					121,093,668	121,514,326	121,001,647	121,047,946	2,867	(105,468)	0	(102,601)	0	121,037,747	0	55,921	55,921	3,842,289	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					121,093,668	XXX	121,001,647	121,047,946	2,867	(105,468)	0	(102,601)	0	121,037,747	0	55,921	55,921	3,842,289	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 Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283			71,932		71,932	(31,588)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656			65,218		65,218	(29,836)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728			105,966		105,966	(27,783)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835			28,280		28,280	(7,988)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992			156,028		156,028	(66,409)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843			156,685		156,685	(42,954)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385			16,079		16,079	(4,502)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204			158,569		158,569	(90,431)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403			70,128		70,128	(18,872)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	04/21/2009	03/29/2019	800	680,000	850.0000	205,000			56,093		56,093	(32,167)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394			26,244		26,244	(48,362)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161			141,451		141,451	(120,879)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711			17,704		17,704	(7,513)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657			57,788		57,788	(23,216)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567			66,211		66,211	(32,903)				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

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S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1I	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063			21,519		21,519	(9,191)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1I	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323			44,842		44,842	(16,026)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129			164,673		164,673	(75,048)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995			97,416		97,416	(37,451)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705			146,370		146,370	(51,878)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1I	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336			59,268		59,268	(20,279)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298			33,910		33,910	(48,071)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094			205,201		205,201	(139,560)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150			37,266		37,266	(19,165)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568			79,288		79,288	(26,964)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971			81,344		81,344	(40,966)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606			51,819		51,819	(39,220)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607			109,502		109,502	(36,277)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1I	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962			57,500		57,500	(22,992)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159			89,389		89,389	(41,324)				N/A		N/A

Statement as of March 31, 2013 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

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S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756			148,186		148,186	(49,033)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas. KVQR4N79VEW8JPSK1I	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984			28,890		28,890	(11,352)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906			118,368		118,368	(36,661)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095			126,555		126,555	(131,910)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas. KVQR4N79VEW8JPSK1I	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262			84,121		84,121	(58,486)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTWFZYICNSX8D621K	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924			43,852		43,852	(31,746)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719			96,980		96,980	(47,764)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas. KVQR4N79VEW8JPSK1I	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238			56,551		56,551	(20,014)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTWFZYICNSX8D621K	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202			14,360		14,360	(13,099)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759			104,969		104,969	(50,247)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100			214,649		214,649	(68,459)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas. KVQR4N79VEW8JPSK1I	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102			72,251		72,251	(25,304)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas. KVQR4N79VEW8JPSK1I	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664			35,799		35,799	(12,398)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas. KVQR4N79VEW8JPSK1I	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972			85,144		85,144	(49,824)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035			51,214		51,214	(23,750)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306			61,811		61,811	(19,224)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433			82,351		82,351	(22,006)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	12/31/2013	735	726,327	988.2000	220,437			2,937		2,937	(9,359)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823			130,735		130,735	(123,111)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097			81,965		81,965	(48,486)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728			106,601		106,601	(63,969)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700			46,514		46,514	(13,247)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1I	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719			197,066		197,066	(82,695)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1I	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288			83,543		83,543	(33,885)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1I	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601			88,258		88,258	(35,257)				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410			46,715		46,715	(16,496)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010			37,298		37,298	(13,047)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303			18,652		18,652	(6,688)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208			16,731		16,731	(5,930)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864			14,741		14,741	(5,172)				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

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S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK28243	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348			16,954		16,954	(5,950)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658			3,580		3,580	(1,043)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	10/30/2020	25	29,582	1,183.0000	6,185			4,856		4,856	(1,363)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	11/30/2020	45	53,125	1,181.0000	11,122			8,759		8,759	(2,436)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	12/31/2020	65	81,747	1,258.0000	17,796			14,480		14,480	(3,816)				N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	01/29/2021	75	96,459	1,286.0000	21,324			17,582		17,582	(4,516)				N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	02/26/2021	95	126,086	1,327.0000	28,446			23,844		23,844	(5,945)				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	03/31/2021	155	205,504	1,326.0000	46,387			39,016		39,016	(9,648)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN	05/18/2011	04/30/2021	120	163,633	1,364.0000	37,620			32,099		32,099	(7,719)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	05/28/2021	393	494,237	1,257.6000	145,214			92,525		92,525	(21,927)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	06/30/2021	621	780,970	1,257.6000	230,056			146,994		146,994	(34,492)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	07/30/2021	203	255,293	1,257.6000	75,313			48,238		48,238	(11,197)				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	08/31/2021	223	280,445	1,257.6000	83,041			53,186		53,186	(12,427)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	09/30/2021	114	143,366	1,257.6000	42,517			27,307		27,307	(6,312)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	10/29/2021	211	265,354	1,257.6000	78,819			50,722		50,722	(11,624)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	11/30/2021	235	295,536	1,257.6000	88,085			56,818		56,818	(12,936)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU7	01/25/2012	12/31/2021	517	650,179	1,257.6000	194,165			125,601		125,601	(28,290)				N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										18,374,525	0	0	5,534,051	XXX	5,534,051	(2,520,075)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										18,374,525	0	0	5,534,051	XXX	5,534,051	(2,520,075)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										18,374,525	0	0	5,534,051	XXX	5,534,051	(2,520,075)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										18,374,525	0	0	5,534,051	XXX	5,534,051	(2,520,075)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										18,374,525	0	0	5,534,051	XXX	5,534,051	(2,520,075)	0	0	0	0	XXX	XXX
1449999. TOTAL										18,374,525	0	0	5,534,051	XXX	5,534,051	(2,520,075)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	Highly Effective Hedges 16	Highly Effective Hedges 17	All Other 18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPM3	2,090	(1,306,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	06/19/2013	CME SNZ2OJLFK8MNNCLQOF39	03/13/2013	149.0436	151.6500	(3,404,550)	(3,404,550)				(3,404,550)	(3,404,550)	(2,508,000)	n/a	625
VGM3	2,903	(37,277)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	06/24/2013	EUR	03/13/2013	2,627.2399	2,554.0000	2,730,164	2,730,164				2,730,164	2,730,164	(7,317,558)	n/a	13
ECM3	600	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	06/19/2013	CME SNZ2OJLFK8MNNCLQOF39	03/13/2013	1.3029	1.2823	1,547,125	1,547,125				1,547,125	1,547,125	(1,350,000)	n/a	125,000
ZM3	2,045	(31,052)	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	06/24/2013	LIF	03/13/2013	6,383.8050	6,351.0000	1,018,660	1,018,660				1,018,660	1,018,660	(10,868,306)	n/a	15
JYM3	261	(326,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	06/19/2013	CME SNZ2OJLFK8MNNCLQOF39	03/13/2013	104.3265	106.3300	(653,638)	(653,638)				(653,638)	(653,638)	(809,100)	n/a	1,250
NQM3	1,715	(34,300)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	06/21/2013	CME SNZ2OJLFK8MNNCLQOF39	03/12/2013	2,803.8147	2,811.0000	(246,456)	(246,456)				(246,456)	(246,456)	(3,430,000)	n/a	20
NKM3	288	(3,063)	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	06/14/2013	OSE	03/06/2013	11,693.3273	12,400.0000	(2,164,538)	(2,164,538)				(2,164,538)	(2,164,538)	(1,654,115)	n/a	11
TAM3	1,922	(192,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	06/21/2013	NYF	03/12/2013	937.8641	948.9000	(2,121,100)	(2,121,100)				(2,121,100)	(2,121,100)	(7,688,000)	n/a	100
ESM3	2,822	(141,100)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	06/21/2013	CME SNZ2OJLFK8MNNCLQOF39	03/12/2013	1,550.0869	1,562.7000	(1,779,705)	(1,779,705)				(1,779,705)	(1,779,705)	(9,877,000)	n/a	50
13429999. Total-Short Futures-Hedging Other												(5,074,039)	(5,074,039)	0	0	0	(5,074,039)	(5,074,039)	(45,502,079)	XXX	XXX
1389999. Total-Short Futures												(5,074,039)	(5,074,039)	0	0	0	(5,074,039)	(5,074,039)	(45,502,079)	XXX	XXX
1409999. Total-Hedging Other												(5,074,039)	(5,074,039)	0	0	0	(5,074,039)	(5,074,039)	(45,502,079)	XXX	XXX
1449999. TOTAL												(5,074,039)	(5,074,039)	0	0	0	(5,074,039)	(5,074,039)	(45,502,079)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Goldman Sachs	(6,992,860)	1,918,821	(5,074,039)
Total Net Cash Deposits	(6,992,860)	1,918,821	(5,074,039)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	5,295,949	(10,369,988)	5,295,949	5,295,949	(10,369,988)	5,295,949	(45,502,079)	5,295,949
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y		1,919,706		1,919,706	1,919,706		1,919,706		0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y		1,480,646		1,480,646	1,480,646		1,480,646		0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y		1,016,520		1,016,520	1,016,520		1,016,520		0
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y		58,211		58,211	58,211		58,211		0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y		914,753		914,753	914,753		914,753		0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y		144,215		144,215	144,215		144,215		0
0299999. Total NAIC 1 Designation				0	5,534,051	0	5,534,051	5,534,051	0	5,534,051	0	0
0999999. Totals				0	10,830,000	(10,369,988)	10,830,000	10,830,000	(10,369,988)	10,830,000	(45,502,079)	5,295,949

Sch. DB-Pt D-Sn 2
NONE

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	148,569,314	148,569,314	
7499999.	Total - Common Stocks - Money Market Mutual Funds			148,569,314	148,569,314	XXX
7599999.	Total - Common Stock			148,569,314	148,569,314	XXX
7699999.	Total - Preferred and Common Stock			148,569,314	148,569,314	XXX
9999999.	Totals			148,569,314	148,569,314	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....148,569,314 Book/Adjusted Carrying Value $.....148,569,314
2. Average balance for the year to date: Fair Value $.....138,923,554 Book/Adjusted Carrying Value $.....138,923,554
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....148,569,314 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. Total 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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
US Bank	Cincinnati, OH					40,059,132	149,555,067	165,822,021	XXX
Goldman Sachs	New York, NY					74,797,595	75,252,014	44,335,758	XXX
Northern Trust	Chicago, IL					139,441	157,002	150,003	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	170,459	170,459	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	115,166,627	225,134,542	210,478,242	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	115,166,627	225,134,542	210,478,242	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	4,498	4,498	4,498	XXX
0599999. Total Cash		XXX	XXX	0	0	115,171,125	225,139,041	210,482,740	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