



QUARTERLY STATEMENT

As of March 31, 2013
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio Incorporated/Organized..... June 26, 1979	State of Domicile or Port of Entry Ohio Commenced Business..... August 22, 1979	Country of Domicile US
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) amber_morris@ohionational.com (E-Mail Address)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension) 513-794-4516 (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Larry Joel Adams	Ronald John Dolan	Michael Francis Haverkamp	Gary Thomas Huffman
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State of..... Ohio
County of..... Hamilton

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

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

Subscribed and sworn to before me This _____ day of _____ May, 2013	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____
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Roxanna S Henry, Notary Public

May 11, 2014

OHIO NATIONAL LIFE ASSURANCE CORPORATION
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,209,670,114		2,209,670,114	2,177,370,027
2. Stocks:				
2.1 Preferred stocks.....	11,257,912		11,257,912	5,257,857
2.2 Common stocks.....	150,149		150,149	107,180
3. Mortgage loans on real estate:				
3.1 First liens.....	397,700,056		397,700,056	400,005,805
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(5,202,030)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(5,202,030)		(5,202,030)	(7,440,858)
6. Contract loans (including \$.....0 premium notes).....	92,163,723		92,163,723	89,550,642
7. Derivatives.....			0	
8. Other invested assets.....	329,472		329,472	411,823
9. Receivables for securities.....	687,660		687,660	77,886
10. Securities lending reinvested collateral assets.....	110,123,070		110,123,070	84,357,063
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,816,880,126	0	2,816,880,126	2,749,697,425
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	29,075,635		29,075,635	26,646,118
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	11,560,167		11,560,167	12,290,169
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	108,522,134		108,522,134	111,419,020
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	15,567,586		15,567,586	8,960,713
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	1,002,023		1,002,023	550,966
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	7,102,235		7,102,235	9,187,896
18.2 Net deferred tax asset.....	105,905,576	49,674,095	56,231,481	57,240,323
19. Guaranty funds receivable or on deposit.....	2,459,582		2,459,582	2,432,098
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	63,833,594		63,833,594	100,981,756
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	312,157	0	312,157	309,087
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,162,220,815	49,674,095	3,112,546,720	3,079,715,571
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	246,718,939		246,718,939	235,538,215
28. Total (Lines 26 and 27).....	3,408,939,754	49,674,095	3,359,265,659	3,315,253,786

DETAILS OF WRITE-INS				
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Miscellaneous assets.....	226,556		226,556	226,556
2502. Fund revenue receivable.....	69,495		69,495	66,425
2503. State taxes recoverable.....	16,106		16,106	16,106
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	312,157	0	312,157	309,087

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,534,796,073 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,534,796,073	2,489,466,052
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	44,899,839	45,184,424
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,185,363	1,233,939
4. Contract claims:		
4.1 Life.....	8,850,987	10,359,580
4.2 Accident and health.....	289,875	251,069
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....98,168 accident and health premiums.....	535,510	683,507
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	12,222,007	12,854,359
10. Commissions to agents due or accrued - life and annuity contracts \$.....3,066,263, accident and health \$.....192,252 and deposit-type contract funds \$.....0.....	3,258,515	2,955,948
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	436,259	1,005,019
13. Transfers to Separate Accounts due or accrued (net) (including \$....(6,617,378) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(6,617,378)	(7,303,435)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,798,931	6,702,835
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,271,398	3,184,666
17. Amounts withheld or retained by company as agent or trustee.....	1,056,392	11,588
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	58,816,857	81,964,229
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	20,643,565	20,258,113
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	379,339	4,787,535
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	10,031,363	3,503,806
24.10 Payable for securities lending.....	110,123,070	84,357,063
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	927,868	855,766
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,809,905,833	2,762,316,063
27. From Separate Accounts statement.....	246,718,939	235,538,215
28. Total liabilities (Lines 26 and 27).....	3,056,624,772	2,997,854,278
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	205,064,596	219,823,219
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	293,040,882	307,799,505
38. Totals of Lines 29, 30 and 37.....	302,640,887	317,399,510
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,359,265,659	3,315,253,788

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	927,868	855,766
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).....	927,868	855,766
3101.		
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	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	66,446,551	54,933,915	213,072,217
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	38,849,150	38,273,445	150,963,451
4. Amortization of Interest Maintenance Reserve (IMR).....	599,720	532,969	2,644,333
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	9,402,781	11,142,189	50,686,283
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.....	351,648	377,375	1,485,595
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	5,140,043	5,478,610	22,143,024
9. Totals (Lines 1 to 8.3).....	120,789,893	110,738,503	440,994,903
10. Death benefits.....	15,150,559	10,700,756	49,530,539
11. Matured endowments (excluding guaranteed annual pure endowments).....	10,000		5,500
12. Annuity benefits.....	1,309,558	1,637,182	4,740,042
13. Disability benefits and benefits under accident and health contracts.....	1,110,929	993,243	3,358,430
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	18,976,416	15,762,166	81,371,131
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	331,774	319,328	1,273,634
18. Payments on supplementary contracts with life contingencies.....	43,953	47,413	185,454
19. Increase in aggregate reserves for life and accident and health contracts.....	45,058,946	42,759,004	153,004,837
20. Totals (Lines 10 to 19).....	81,992,135	72,219,092	293,469,567
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	14,614,447	12,000,633	51,353,468
22. Commissions and expense allowances on reinsurance assumed.....	17,372	27,901	6,390
23. General insurance expenses.....	13,523,430	13,036,771	47,323,624
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,103,914	2,582,571	13,105,863
25. Increase in loading on deferred and uncollected premiums.....	2,971,975	4,409,056	(3,009,594)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,462,687)	614,874	(5,100,130)
27. Aggregate write-ins for deductions.....	766,838	772,576	4,516,794
28. Totals (Lines 20 to 27).....	115,527,424	105,663,474	401,665,982
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	5,262,469	5,075,029	39,328,921
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	5,262,469	5,075,029	39,328,921
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	2,453,015	1,428,024	8,399,618
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).....	2,809,454	3,647,005	30,929,303
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....17,571 (excluding taxes of \$.....(17,571) transferred to the IMR).....	(280,822)	(622,214)	(851,288)
35. Net income (Line 33 plus Line 34).....	2,528,632	3,024,791	30,078,015
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	317,399,505	332,405,822	332,405,822
37. Net income (Line 35).....	2,528,632	3,024,791	30,078,015
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(272,975)	(12,614)	738,818
39. Change in net unrealized foreign exchange capital gain (loss).....		(3,787)	(7,357)
40. Change in net deferred income tax.....	3,729,996	2,188,264	(342,785)
41. Change in nonadmitted assets.....	(4,738,837)	(4,158,849)	123,568
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.....	(385,452)	(1,085,976)	(6,437,189)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			19,636,994
52. Dividends to stockholders.....	(10,000,000)	(8,000,000)	(34,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(5,619,986)	(11,789,147)	(24,796,381)
54. Net change in capital and surplus (Lines 37 through 53).....	(14,758,622)	(19,837,318)	(15,006,317)
55. Capital and surplus as of statement date (Lines 36 + 54).....	302,640,883	312,568,504	317,399,505
DETAILS OF WRITE-INS			
08.301. COI Charges.....	3,013,377	3,138,140	12,411,802
08.302. Surrender Charges.....	2,373,364	2,320,336	9,151,660
08.303. Administrative Charges.....	(246,698)	20,134	579,562
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	5,140,043	5,478,610	22,143,024
2701. Health Surrender Benefits.....	766,838	772,576	4,516,794
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	766,838	772,576	4,516,794
5301. Additional deferred tax asset.....	(3,056,247)	(7,531,004)	
5302. Prior period adjustment.....	(2,563,739)	(4,258,143)	(3,687,443)
5303. Amortization of Coinsurance Gain.....			(21,108,938)
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).....	(5,619,986)	(11,789,147)	(24,796,381)

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.....	66,953,467	56,056,379	204,256,579
2. Net investment income.....	36,634,508	35,180,949	150,320,760
3. Miscellaneous income.....	11,838,225	9,467,170	41,056,658
4. Total (Lines 1 through 3).....	115,426,200	100,704,498	395,633,997
5. Benefit and loss related payments.....	46,503,315	32,267,482	138,296,076
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,148,744)	34,885	(6,913,413)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	34,151,480	29,971,663	116,040,237
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	2,511	(13,685,221)	1,007,502
10. Total (Lines 5 through 9).....	78,508,562	48,588,809	248,430,402
11. Net cash from operations (Line 4 minus Line 10).....	36,917,638	52,115,689	147,203,595
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	65,861,969	57,644,426	228,782,472
12.2 Stocks.....		8,000	8,000
12.3 Mortgage loans.....	9,775,749	6,504,970	27,603,793
12.4 Real estate.....			
12.5 Other invested assets.....			47,245
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	6,527,557	8,020,680	17,126,888
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	82,165,275	72,178,076	273,568,398
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	100,723,476	93,911,992	412,651,759
13.2 Stocks.....	6,000,000	8,000	5,258,000
13.3 Mortgage loans.....	7,470,000	3,750,000	29,770,000
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	26,375,781	5,048,253	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	140,569,257	102,718,245	447,679,759
14. Net increase (decrease) in contract loans and premium notes.....	2,613,081	1,920,744	3,764,513
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(61,017,063)	(32,460,913)	(177,875,874)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			(55,298)
16.5 Dividends to stockholders.....	10,000,000	8,000,000	34,000,000
16.6 Other cash provided (applied).....	36,338,253	(5,543,554)	65,161,167
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	26,338,253	(13,543,554)	31,105,869
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).....	2,238,828	6,111,222	433,590
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(7,440,859)	(7,874,449)	(7,874,449)
19.2 End of period (Line 18 plus Line 19.1).....	(5,202,031)	(1,763,227)	(7,440,859)

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

20.0001			
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	167,011,933	120,091,504	518,537,333
3. Ordinary individual annuities.....	14,638	42,282	182,399
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....			
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	4,374,998	4,268,420	17,499,929
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	171,401,570	124,402,206	536,219,661
12. Deposit-type contracts.....			130,492
13. Total.....	171,401,570	124,402,206	536,350,153

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 Ohio National Life Assurance Corporation (ONLAC 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 an other than temporary impairment on an investment held. As of December 31, 2012, realized losses were understated by \$1,886,174. The events contributing to the understatement impact surplus as follows:

Net realized capital gains (losses) (P4,L34,C1)	\$ (1,886,174)
Decrease in surplus (P4,L53,C1)	<u>\$ (1,886,174)</u>

The Company's March 31, 2013 financial statements reflect a prior period adjustment relating to the recording of reinsurance claims. As of December 31, 2012, claims were understated by \$1,042,409. As a result, surplus was overstated by \$677,566. The events contributing to the claims overstatement impact surplus as follows:

Death benefits (P4,L10,C1)	\$ (1,042,409)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	364,843
Decrease in surplus (P4,L53,C1)	<u>\$ (677,566)</u>

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					
20846QHE1	\$ 4,453,937	\$ 3,929,360	\$ 525,533	\$ 3,928,404	\$ 1,852,681
76110HJ75	<u>1,984,052</u>	<u>1,948,630</u>	<u>34,965</u>	<u>1,949,087</u>	<u>1,277,300</u>
Total	<u>\$ 6,437,989</u>	<u>\$ 5,877,990</u>	<u>\$ 560,498</u>	<u>\$ 5,877,491</u>	<u>\$ 3,129,981</u>
For the 3 month period ended December 31, 2009					
02660TBU6	\$ 1,004,887	\$ 1,000,218	\$ 4,669	\$ 1,000,218	\$ 646,615
12667FY33	992,368	989,457	2,911	989,457	510,020
1729732R9	4,751,720	4,678,250	73,471	4,678,250	3,563,803
225458AY4	2,960,468	2,948,717	11,751	2,948,717	2,256,867
52520MAE3	1,923,633	1,895,598	28,035	1,895,598	1,074,180
52520MAG8	4,863,405	4,832,391	31,014	4,832,391	3,743,950
7609857E5	4,939,343	4,416,147	523,196	4,416,147	1,171,126
76110HJ75	1,948,630	1,929,597	19,033	1,929,597	1,229,960
90263BHE1	2,114,729	2,096,365	18,363	2,096,365	1,127,402
94982WAZ7	<u>4,873,404</u>	<u>4,775,310</u>	<u>98,094</u>	<u>4,775,310</u>	<u>3,819,300</u>
Total	<u>\$ 30,372,587</u>	<u>\$ 29,562,050</u>	<u>\$ 810,537</u>	<u>\$ 29,562,050</u>	<u>\$ 19,143,223</u>

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 March 31, 2010					
12667FY33	\$ 989,457	\$ 978,750	\$ 10,707	\$ 978,750	\$ 569,346
12668AMN2	4,569,828	4,493,300	76,528	4,493,300	3,209,098
12669GEZ0	989,361	985,500	3,861	985,500	842,566
20846QHE1	4,145,183	3,209,000	936,183	3,209,000	2,421,741
52520MAG8	4,832,391	4,785,000	47,391	4,785,000	3,837,150
76110HJ75	1,929,597	1,914,800	14,797	1,914,800	1,294,475
76110HQ77	246,409	243,960	2,449	243,960	141,672
86359BJ85	975,244	971,050	4,194	971,050	712,497
Total	<u>\$ 18,677,470</u>	<u>\$ 17,581,360</u>	<u>\$ 1,096,110</u>	<u>\$ 17,581,360</u>	<u>\$ 13,028,545</u>
For the 3 month period ended June 30, 2010					
02660TBU6	\$ 1,000,218	\$ 998,437	\$ 1,781	\$ 998,437	\$ 717,528
12667FR56	2,954,273	2,863,549	90,724	2,863,549	2,088,660
12668AMN2	4,495,787	4,413,636	82,151	4,413,636	3,487,957
20846QHE1	3,198,464	3,172,740	25,724	3,172,740	2,508,231
52520MAE3	1,895,598	1,877,112	18,486	1,877,112	1,149,060
76110HJ75	1,914,800	1,889,610	25,190	1,889,610	1,410,020
76110HKS7	4,981,820	4,938,090	43,730	4,938,090	3,909,360
86359DJT5	4,959,101	4,944,500	14,601	4,944,500	3,837,320
Total	<u>\$ 25,400,061</u>	<u>\$ 25,097,674</u>	<u>\$ 302,387</u>	<u>\$ 25,097,674</u>	<u>\$ 19,108,136</u>
For the 3 month period ended September 30, 2010					
02660TBU6	\$ 998,437	\$ 831,600	\$ 166,837	\$ 831,600	\$ 736,510
20846QHE1	3,165,190	1,805,528	1,359,662	1,805,528	2,518,581
7609857E5	4,416,147	4,341,500	74,647	4,341,500	1,811,500
76110HJ75	1,889,610	1,878,000	11,610	1,878,000	1,467,258
86359DJT5	4,878,495	4,848,380	30,115	4,848,380	3,903,626
Total	<u>\$ 15,347,879</u>	<u>\$ 13,705,008</u>	<u>\$ 1,642,871</u>	<u>\$ 13,705,008</u>	<u>\$ 10,437,475</u>
For the 3 month period ended December 31, 2010					
02660TBU6	\$ 831,600	\$ 828,800	\$ 2,800	\$ 828,800	\$ 715,744
94984FAV1	4,960,988	4,793,032	167,956	4,793,032	4,444,615
Total	<u>\$ 5,792,588</u>	<u>\$ 5,621,832</u>	<u>\$ 170,756</u>	<u>\$ 5,621,832</u>	<u>\$ 5,160,359</u>
For the 3 month period ended March 31, 2011- NONE					
For the 3 month period ended June 30, 2011					
90263BHE1	2,096,365	2,041,682	54,683	2,041,682	1,573,995
Total	<u>\$ 2,096,365</u>	<u>\$ 2,041,682</u>	<u>\$ 54,683</u>	<u>\$ 2,041,682</u>	<u>\$ 1,573,995</u>
For the 3 month period ended September 30, 2011 - NONE					
For the 3 month period ended December 31, 2011					
76110HQ77	\$ 244,236	\$ 241,014	\$ 3,222	\$ 241,014	\$ 213,212
12668AMN2	4,432,054	4,353,949	78,105	4,353,949	3,392,020
12669GC82	1,791,993	1,788,653	3,341	1,788,653	1,702,643
86359DJT5	4,282,373	4,206,684	75,689	4,206,684	4,205,928
Total	<u>\$ 10,750,656</u>	<u>\$ 10,590,299</u>	<u>\$ 160,357</u>	<u>\$ 10,590,299</u>	<u>\$ 9,513,804</u>
For the 3 month period ended March 31, 2012					
12667FY33	\$ 978,750	\$ 931,000	\$ 47,750	\$ 931,000	\$ 802,475
12668AMN2	4,357,690	3,990,070	367,620	3,990,070	3,696,320
Total	<u>\$ 5,336,440</u>	<u>\$ 4,921,070</u>	<u>\$ 415,370</u>	<u>\$ 4,921,070</u>	<u>\$ 4,498,795</u>
For the 3 month period ended June 30, 2012					
12667FR56	\$ 2,872,269	\$ 2,754,657	\$ 117,612	\$ 2,754,657	\$ 2,565,960
73316PHP8	1,900,000	1,864,082	35,918	1,864,082	1,495,300
12669GC82	1,708,951	1,687,625	21,326	1,687,625	1,687,625
94984FAV1	3,904,254	3,756,729	147,525	3,756,729	3,714,802
Total	<u>\$ 10,385,474</u>	<u>\$ 10,063,093</u>	<u>\$ 322,381</u>	<u>\$ 10,063,093</u>	<u>\$ 9,463,688</u>

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 September 30, 2012					
12667FR56	\$ 2,756,859	\$ 2,752,098	\$ 4,761	\$ 2,752,098	\$ 2,752,098
73316PHP8	1,867,326	1,831,066	36,260	1,831,066	1,570,825
Total	<u>\$ 4,624,185</u>	<u>\$ 4,583,164</u>	<u>\$ 41,021</u>	<u>\$ 4,583,164</u>	<u>\$ 4,322,923</u>

For the 3 month period ended December 31, 2012

12667FR56	\$ 2,755,020	\$ 2,664,023	\$ 90,997	\$ 2,664,023	\$ 2,521,425
76110HQ77	241,299	238,613	2,686	238,613	238,613
12667FY33	<u>931,000</u>	<u>909,846</u>	<u>21,154</u>	<u>909,846</u>	<u>909,846</u>
Total	<u>\$ 3,927,319</u>	<u>\$ 3,812,482</u>	<u>\$ 114,837</u>	<u>\$ 3,812,482</u>	<u>\$ 3,669,884</u>

For the 3 month period ended March 31, 2013

38373M7D6	\$ 466,349	\$ 271,678	\$ 194,671	\$ 271,678	\$ 271,678
38373M3S7	<u>646,875</u>	<u>522,010</u>	<u>124,865</u>	<u>522,010</u>	<u>522,010</u>
Total	<u>\$ 1,113,224</u>	<u>\$ 793,688</u>	<u>\$ 319,536</u>	<u>\$ 793,688</u>	<u>\$ 793,688</u>

(4) No significant changes

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

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)	10,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 10,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby LIC 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 LIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is LIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. LIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the nine months ended March 31, 2013 was \$17,385 and \$90,141 for the year ended December 31, 2012. 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 LAC had \$62,003,993 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

LAC does not own any subsidiaries, controlled entities, or affiliates that exceed 10% of admitted assets.

11. - 16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

A.

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

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ (5,202,030)	\$ -	\$ -	\$ (5,202,030)
Securities lending collateral	-	110,123,070		110,123,070
Perpetual Preferred stock				-
Industrial and Misc.	-	7,912	-	7,912
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	7,912	-	7,912
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	1,816,378	1,816,378
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	1,816,378	1,816,378
Common Stock				
Industrial and Misc	-	150,149	-	150,149
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	150,149	-	150,149
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	246,718,939	-	-	246,718,939
Total assets at fair value	\$ 241,516,909	\$ 110,281,131	\$ 1,816,378	\$ 353,614,418
b. Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in Level 3 of the 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 RMBS	\$ 1,663,479	\$ -	\$ -	\$ -	\$ 11,262	\$ -	\$ -	\$ -	\$ (12,896)	\$ 1,661,845
Private placements	410,873	-	-	68,173	(244,910)	-	-	-	(79,603)	154,533
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 2,074,352	\$ -	\$ -	\$ 68,173	\$ (233,648)	\$ -	\$ -	\$ -	\$ (92,499)	\$ 1,816,378
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

As of March 31, 2013, the reported fair value of the reporting entity's investment in Level 3, NAIC 6, securities was \$1,816,378. The loan-backed security is a mezzanine tranche in a securitization trust with a coupon rate of 7.69% and maturity of 20 years. The underlying loans for this security are manufactured housing loans originated in 2001. The private placement security has no coupon rate and a maturity of 3 years. These securities are all below investment grade. To measure the fair value, the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified this fair value within Level 3.

NOTES TO FINANCIAL STATEMENTS

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	2,443,180,881	2,209,670,114		2,441,364,503	1,816,378	
Common stock non-affiliate	150,149	150,149		150,149		
Preferred stock	11,342,812	11,257,912		11,342,812		
Mortgage loans	403,498,523	397,700,056		403,498,523		

21. - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2012 were \$21,459,852. As of March 31, 2013, \$962,613 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 \$20,193,417. 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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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 [☒]
- 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 [☒]
- 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 [☒]
- 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 [☒]

- 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	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2010.....
- 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 [☒]

- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]

- 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 [☒]

- 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 [☒]

- 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 [☒] 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Ohio National Equities, Inc.	Cincinnati, OH				YES
The O.N. Equity Sales Company	Cincinnati, OH				YES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒] 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 [☒]

- 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 [☒]

- 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 [☒] No [☐]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$.....63,454,255

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....110,123,070
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....110,123,070
16.3 Total payable for securities lending reporting on the liability page: \$.....110,123,070

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	2
Name of Custodian(s)	Custodian Address
US Bank NA	P.O. Box 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

1	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	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:

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....

1.13

Commercial mortgages.....

\$.....397,700,056

1.14

Total mortgages in good standing.....

\$.....397,700,056

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)

\$.....397,700,056

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.....

(57.5)

2.2

A&H cost containment percent.....

2.5

2.3

A&H expense percent excluding cost containment expenses.....

40.8

3.1

Do you act as a custodian for health savings accounts?.....

Yes []

No [X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date.....

\$.....

3.3

Do you act as an administrator for health savings accounts?.....

Yes []

No [X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date.....

\$.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

Current Year to Date - Allocated by States and Territories

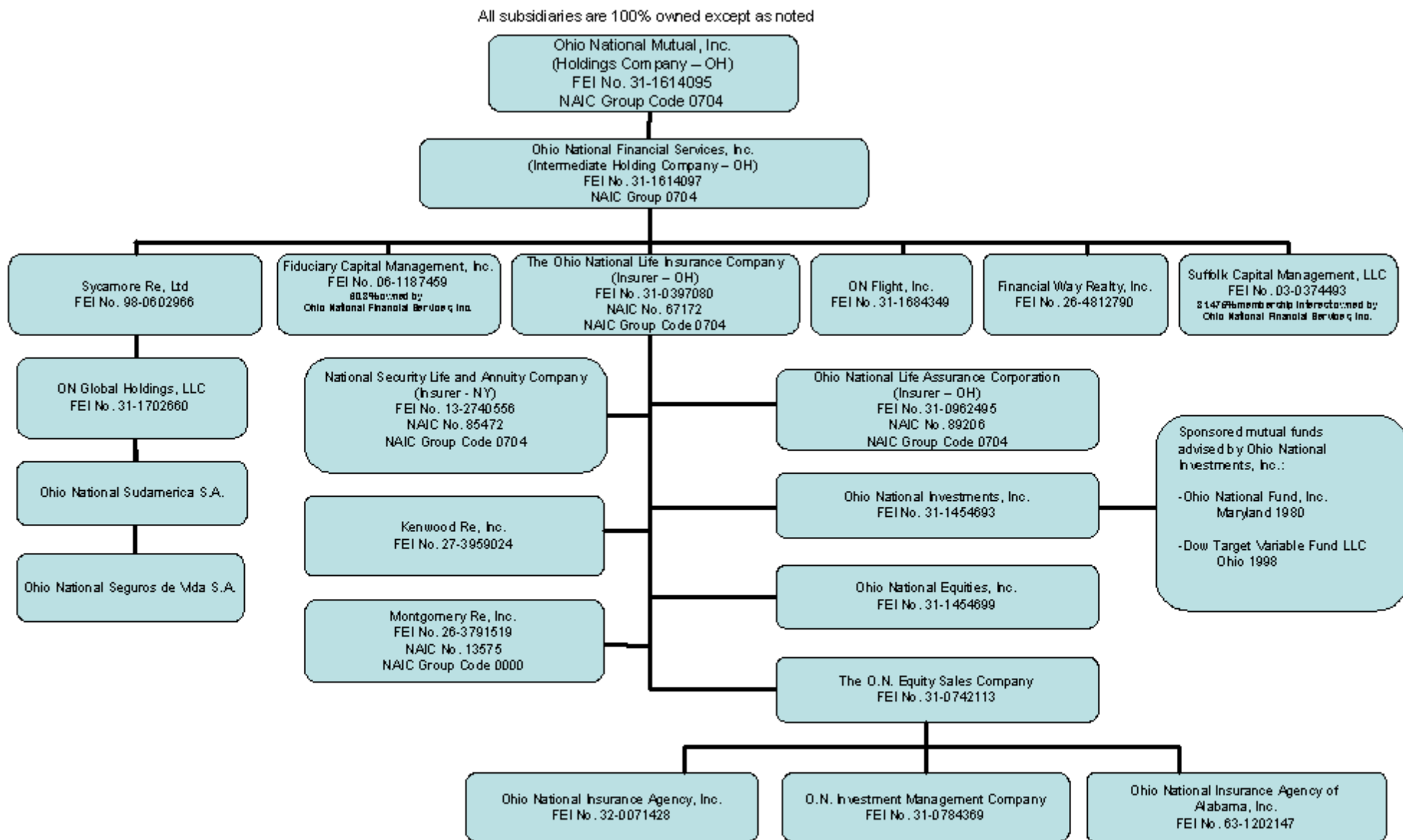
States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	1,279,395	60	89,392	.....	.....1,368,847	.....
2.	Alaska.....	AK.....N.....	9,458	.....	.....1,134	.....	.....10,592	.....
3.	Arizona.....	AZ.....L.....	1,216,492	60	19,444	.....	.....1,235,996	.....
4.	Arkansas.....	AR.....L.....	7,922,023	.....	.....10,639	.....	.....7,932,662	.....
5.	California.....	CA.....L.....	18,286,391	.....	.....424,319	.....	.....18,710,710	.....
6.	Colorado.....	CO.....L.....	2,555,114	.....	.....382,606	.....	.....2,937,720	.....
7.	Connecticut.....	CT.....L.....	7,123,824	.....	.....20,818	.....	.....7,144,642	.....
8.	Delaware.....	DE.....L.....	295,988	.....	.....3,287	.....	.....299,275	.....
9.	District of Columbia.....	DC.....L.....	141,808	.....	.....14,982	.....	.....156,790	.....
10.	Florida.....	FL.....L.....	10,103,438	.....	.....183,680	.....	.....10,287,118	.....
11.	Georgia.....	GA.....L.....	11,193,417	.....	.....87,171	.....	.....11,280,588	.....
12.	Hawaii.....	HI.....N.....	25,141	.....	.....295	.....	.....25,436	.....
13.	Idaho.....	ID.....L.....	1,005,330	.....	.....71,783	.....	.....1,077,113	.....
14.	Illinois.....	IL.....L.....	3,466,650	.....	.....85,015	.....	.....3,551,665	.....
15.	Indiana.....	IN.....L.....	10,709,691	.....	.....71,908	.....	.....10,781,599	.....
16.	Iowa.....	IA.....L.....	1,184,169	.....	.....35,571	.....	.....1,219,740	.....
17.	Kansas.....	KS.....L.....	3,859,465	500	77,217	.....	.....3,937,182	.....
18.	Kentucky.....	KY.....L.....	5,510,958	.....	.....61,323	.....	.....5,572,281	.....
19.	Louisiana.....	LA.....L.....	903,979	.....	.....36,628	.....	.....940,607	.....
20.	Maine.....	ME.....L.....	226,595	.....	.....397	.....	.....226,992	.....
21.	Maryland.....	MD.....L.....	1,830,766	780	117,125	.....	.....1,948,671	.....
22.	Massachusetts.....	MA.....L.....	1,818,962	.....	.....36,523	.....	.....1,855,485	.....
23.	Michigan.....	MI.....L.....	2,602,254	.....	.....161,237	.....	.....2,763,491	.....
24.	Minnesota.....	MN.....L.....	3,538,074	.....	.....60,146	.....	.....3,598,220	.....
25.	Mississippi.....	MS.....L.....	653,123	.....	.....34,980	.....	.....688,103	.....
26.	Missouri.....	MO.....L.....	1,335,449	.....	.....55,763	.....	.....1,391,212	.....
27.	Montana.....	MT.....L.....	739,789	.....	.....13,543	.....	.....753,332	.....
28.	Nebraska.....	NE.....L.....	1,252,046	.....	.....26,016	.....	.....1,278,062	.....
29.	Nevada.....	NV.....L.....	298,798	.....	.....14,739	.....	.....313,537	.....
30.	New Hampshire.....	NH.....L.....	396,839	.....	.....7,523	.....	.....404,362	.....
31.	New Jersey.....	NJ.....L.....	7,097,124	200	106,828	.....	.....7,204,152	.....
32.	New Mexico.....	NM.....L.....	216,691	.....	.....6,037	.....	.....222,728	.....
33.	New York.....	NY.....N.....	469,775	.....	.....12,099	.....	.....481,874	.....
34.	North Carolina.....	NC.....L.....	3,063,778	2,790	92,941	.....	.....3,159,509	.....
35.	North Dakota.....	ND.....L.....	287,563	.....	.....12,627	.....	.....300,190	.....
36.	Ohio.....	OH.....L.....	13,401,502	.....	.....343,185	.....	.....13,744,687	.....
37.	Oklahoma.....	OK.....L.....	1,025,059	.....	.....28,011	.....	.....1,053,070	.....
38.	Oregon.....	OR.....L.....	1,181,085	.....	.....66,839	.....	.....1,247,924	.....
39.	Pennsylvania.....	PA.....L.....	4,593,068	9,476	232,365	.....	.....4,834,909	.....
40.	Rhode Island.....	RI.....L.....	386,214	.....	.....4,357	.....	.....390,571	.....
41.	South Carolina.....	SC.....L.....	949,006	.....	.....16,124	.....	.....965,130	.....
42.	South Dakota.....	SD.....L.....	114,525	.....	.....4,532	.....	.....119,057	.....
43.	Tennessee.....	TN.....L.....	4,928,035	29	111,619	.....	.....5,039,683	.....
44.	Texas.....	TX.....L.....	10,177,686	28	308,266	.....	.....10,485,980	.....
45.	Utah.....	UT.....L.....	1,023,564	.....	.....9,711	.....	.....1,033,275	.....
46.	Vermont.....	VT.....L.....	137,453	.....	.....1,791	.....	.....139,244	.....
47.	Virginia.....	VA.....L.....	5,431,948	615	75,041	.....	.....5,507,604	.....
48.	Washington.....	WA.....L.....	1,676,359	.....	.....105,136	.....	.....1,781,495	.....
49.	West Virginia.....	WV.....L.....	352,587	100	56,841	.....	.....409,528	.....
50.	Wisconsin.....	WI.....L.....	8,267,951	.....	.....84,013	.....	.....8,351,964	.....
51.	Wyoming.....	WY.....L.....	188,522	.....	.....10,951	.....	.....199,473	.....
52.	American Samoa.....	AS.....N.....	.....	.....	.....	.....	.....0	.....
53.	Guam.....	GU.....N.....	18,498	.....	.....	.....	.....18,498	.....
54.	Puerto Rico.....	PR.....L.....	1,015,465	.....	.....135,820	.....	.....1,151,285	.....
55.	US Virgin Islands.....	VI.....N.....	3,637	.....	.....	.....	.....3,637	.....
56.	Northern Mariana Islands.....	MP.....N.....	.....	.....	.....	.....	.....0	.....
57.	Canada.....	CAN.....N.....	2,886	.....	.....	.....	.....2,886	.....
58.	Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59.	Subtotal.....	(a).....49.....	167,495,407	14,638	4,030,338	0	171,540,383	0
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	.....	.....	.....	.....	.....0	.....
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	.....	.....	.....	.....	.....0	.....
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	.....	.....	.....	.....	.....0	.....
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	120,273	.....	.....261,270	.....	.....381,543	.....
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	167,615,680	14,638	4,291,608	0	171,921,926	0
96.	Plus Reinsurance Assumed.....	XXX.....	.....	.....	.....184,502	.....	.....184,502	.....
97.	Totals (All Business).....	XXX.....	167,615,680	14,638	4,476,110	0	172,106,428	0
98.	Less Reinsurance Ceded.....	XXX.....	101,953,894	.....	.....3,199,068	.....	.....105,152,962	.....
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	65,661,786	14,638	1,277,042	0	66,953,466	0

DETAILS OF WRITE-INS							
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
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	0	0	0	0	0
9401.	.....	XXX.....	.....	.....	.....	.....0	.....
9402.	.....	XXX.....	.....	.....	.....	.....0	.....
9403.	.....	XXX.....	.....	.....	.....	.....0	.....
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART



OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0704.....	Ohio National Mutual, Inc.....		31-1614095				Ohio National Mutual, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management			
0704.....	Ohio National Mutual, Inc.....		31-1614097				Ohio National Financial Sevices, Inc.....	OH.....	UIP.....	Ohio National Mutual, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....		98-0602966				Sycamore Re, Ltd.....	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 Holding, LLC.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....						Ohio National Seguros de Vida S.A.....	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.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	
0704.....	Ohio National Mutual, Inc.....	89206.....	31-0962495				Ohio National Life Assurance Coporation.....	OH.....		The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704.....	Ohio National Mutual, Inc.....	85472.....	13-2740556	.....	.....	.....	National Security Life and Annuity Company.....	NY.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	13575.....	26-37591519	.....	.....	.....	Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	27-3959024	.....	.....	.....	Kenwood Re, Inc.....	VT.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	31-1454693	.....	.....	.....	Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	31-1454699	.....	.....	.....	Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	31-0742113	.....	.....	.....	The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	32-0071428	.....	.....	.....	Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	31-0784369	.....	.....	.....	O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	63-1202147	.....	.....	.....	Ohio National insurance Agency of Alabama, Inc...	AL.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....
0704.....	Ohio National Mutual, Inc.....	.....	31-1684349	.....	.....	.....	ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	.....

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

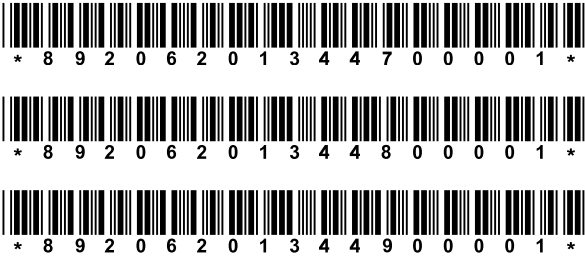
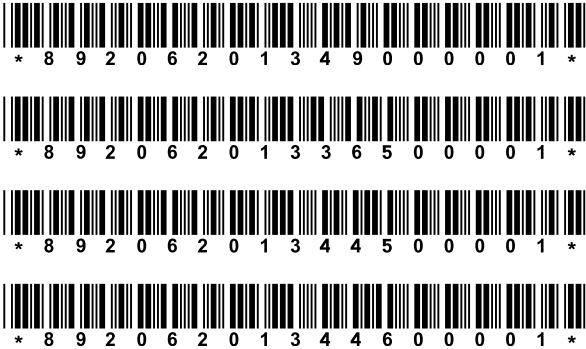
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



OHIO NATIONAL LIFE ASSURANCE CORPORATION
Overflow Page for Write-Ins

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	400,005,805	398,170,002
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,470,000	29,770,000
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	9,775,749	27,603,793
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		330,404
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	397,700,056	400,005,805
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	397,700,056	400,005,805
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	397,700,056	400,005,805

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	411,824	441,964
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(82,351)	24,463
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		47,245
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		(7,357)
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).....	329,473	411,824
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	329,473	411,824

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,182,735,051	1,991,291,629
2. Cost of bonds and stocks acquired.....	106,723,474	417,909,759
3. Accrual of discount.....	808,177	3,245,449
4. Unrealized valuation increase (decrease).....	(190,624)	714,355
5. Total gain (loss) on disposals.....	6,082	3,300,353
6. Deduct consideration for bonds and stocks disposed of.....	65,861,969	228,790,472
7. Deduct amortization of premium.....	936,320	3,163,708
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	2,205,709	1,772,314
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,221,078,162	2,182,735,051
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,221,078,162	2,182,735,051

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

QSI02		1	2	3	4	5	6	7	8
		Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
	1. Class 1 (a).....	1,167,179,142	83,923,270	39,583,528	1,055,767	1,212,574,651			1,167,179,142
	2. Class 2 (a).....	863,272,409	14,491,917	12,641,194	620,004	865,743,136			863,272,409
	3. Class 3 (a).....	97,275,653		10,050,366	7,088,220	94,313,507			97,275,653
	4. Class 4 (a).....	35,190,914		1,247,001	(14,111,518)	19,832,395			35,190,914
	5. Class 5 (a).....	11,022,559	2,308,288	2,309,473	3,013,675	14,035,049			11,022,559
	6. Class 6 (a).....	3,429,352		24,326	(233,648)	3,171,378			3,429,352
	7. Total Bonds.....	2,177,370,029	100,723,475	65,855,888	(2,567,500)	2,209,670,116	0	0	2,177,370,029
	PREFERRED STOCK								
	8. Class 1.....	1,000,000	2,000,000			3,000,000			1,000,000
	9. Class 2.....	4,250,000	4,000,000			8,250,000			4,250,000
	10. Class 3.....								
	11. Class 4.....								
	12. Class 5.....	7,857		54		7,912			7,857
	13. Class 6.....								
	14. Total Preferred Stock.....	5,257,857	6,000,000	0	54	11,257,912	0	0	5,257,857
	15. Total Bonds and Preferred Stock.....	2,182,627,886	106,723,475	65,855,888	(2,567,446)	2,220,928,028	0	0	2,182,627,886

(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.

Sch. DA-Part 1

NONE

Sch. DA-Verification

NONE

Sch. DB-Pt A-Verification

NONE

Sch. DB-Pt B-Verification

NONE

Sch. DB-Pt C-Sn 1

NONE

Sch. DB-Pt C-Sn 2

NONE

Sch. DB-Verification

NONE

Sch. E-Verification

NONE

Sch. A-Pt 2

NONE

Sch. A-Pt 3

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
1125597.....	MACON.....	GA.....	.....	01/22/2013....	5.000	1,500,000	.....	.....3,500,000
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	4.625	1,950,000	.....	.....3,000,000
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013....	4.875	1,000,000	.....	.....2,150,000
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013....	4.000	1,010,000	.....	.....1,700,000
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013....	5.000	810,000	.....	.....1,450,000
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013....	4.000	1,200,000	.....	.....3,130,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	...XXX.....	7,470,000	0	14,930,000
0899999. Total - Mortgages in Good Standing.....				...XXX.....	...XXX.....	7,470,000	0	14,930,000
3399999. Total Mortgages.....				...XXX.....	...XXX.....	7,470,000	0	14,930,000

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																	
3625002.....	LOVELAND.....	OH.....		05/30/2003...	03/28/2013...	3,427,488	.....				.....0		3,393,682	3,393,682			0
4725412.....	NORFOLK.....	VA.....		09/02/2008...	03/27/2013...	22,789					0		5,722	5,722			0
0199999. Total - Mortgages Closed by Repayment.....						3,450,277	0	0	0	0	0	0	3,399,404	3,399,404	0	0	0
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....		04/30/2001....		1,427,898					0			26,029			0
0024745.....	SAN ANTONIO.....	TX.....		08/29/1997....		895,544					0			39,061			0
0024750.....	DOUGLASS TWP.....	PA.....		09/30/1997....		1,002,781					0			42,966			0
0024762.....	SODDY-DAISY.....	TN.....		04/30/2001....		111,377					0			6,274			0
0024786.....	COLUMBUS.....	GA.....		06/03/1998....		434,346					0			15,935			0
0024798.....	FAYETTEVILLE.....	NC.....		09/30/1998....		91,627					0			3,773			0
0024807.....	BROKEN ARROW.....	OK.....		10/22/1998....		145,070					0			38,662			0
0024809.....	COLONIAL HGTS.....	TN.....		10/30/1998....		893,908					0			30,423			0
0024872.....	OAKWOOD.....	GA.....		10/22/1999....		421,144					0			11,946			0
0024881.....	ELKTON.....	MD.....		02/15/2000....		2,591,469					0			47,720			0
0024883.....	LOS ANGELES.....	CA.....		04/26/2000....		310,900					0			29,256			0
0024884.....	LOUISA.....	KY.....		04/28/2000....		1,260,235					0			31,464			0
0024885.....	BEAVERCREEK TWP.....	OH.....		05/11/2000....		862,142					0			17,000			0
0024891.....	TAYLORS.....	SC.....		09/07/2000....		5,594,806					0			129,863			0

QE02.1

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
0024893.....	ALBUQUERQUE.....	NM.....	.....	11/06/2000.....		1,136,139	.....	.....	.....	.....	.....0	.....	.....	.....24,555	.....	.....	.....0
0024902.....	HALLS CROSSROAD.....	TN.....	.....	05/16/2001.....		327,931	.....	.....	.....	.....	.....0	.....	.....	.....20,530	.....	.....	.....0
0024905.....	BATTLE CREEK.....	MI.....	.....	08/30/2001.....		1,699,729	.....	.....	.....	.....	.....0	.....	.....	.....97,851	.....	.....	.....0
0024906.....	OLIVE TWP.....	IN.....	.....	08/30/2001.....		821,750	.....	.....	.....	.....	.....0	.....	.....	.....47,316	.....	.....	.....0
0024907.....	TOWNSEND TWP.....	OH.....	.....	08/30/2001.....		1,062,872	.....	.....	.....	.....	.....0	.....	.....	.....61,181	.....	.....	.....0
0024909.....	KNOX COUNTY.....	TN.....	.....	08/30/2001.....		539,772	.....	.....	.....	.....	.....0	.....	.....	.....40,864	.....	.....	.....0
0024910.....	ROWAN COUNTY.....	NC.....	.....	08/30/2001.....		849,864	.....	.....	.....	.....	.....0	.....	.....	.....48,926	.....	.....	.....0
0024912.....	VERNON TOWNSHIP.....	PA.....	.....	09/10/2001.....		399,674	.....	.....	.....	.....	.....0	.....	.....	.....22,439	.....	.....	.....0
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001.....		1,373,125	.....	.....	.....	.....	.....0	.....	.....	.....27,014	.....	.....	.....0
0024917.....	MUSKOGEE.....	OK.....	.....	12/21/2001.....		1,136,202	.....	.....	.....	.....	.....0	.....	.....	.....25,831	.....	.....	.....0
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002.....		5,094,587	.....	.....	.....	.....	.....0	.....	.....	.....94,368	.....	.....	.....0
0024924.....	COLUMBUS.....	OH.....	.....	05/01/2002.....		1,144,361	.....	.....	.....	.....	.....0	.....	.....	.....11,036	.....	.....	.....0
0024926.....	EL PASO.....	TX.....	.....	05/17/2002.....		2,165,337	.....	.....	.....	.....	.....0	.....	.....	.....101,355	.....	.....	.....0
0024927.....	BROOKSVILLE.....	FL.....	.....	05/20/2002.....		851,996	.....	.....	.....	.....	.....0	.....	.....	.....15,541	.....	.....	.....0
0125139.....	PHENIX CITY.....	AL.....	.....	05/17/2005.....		1,727,911	.....	.....	.....	.....	.....0	.....	.....	.....23,693	.....	.....	.....0
0125329.....	MOUNTAIN BROOK.....	AL.....	.....	06/21/2007.....		2,380,108	.....	.....	.....	.....	.....0	.....	.....	.....25,624	.....	.....	.....0
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011.....		1,093,203	.....	.....	.....	.....	.....0	.....	.....	.....30,977	.....	.....	.....0
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011.....		1,570,475	.....	.....	.....	.....	.....0	.....	.....	.....26,988	.....	.....	.....0
0325132.....	TUCSON.....	AZ.....	.....	04/07/2005.....		623,508	.....	.....	.....	.....	.....0	.....	.....	.....5,198	.....	.....	.....0
0325153.....	GILBERT.....	AZ.....	.....	07/07/2005.....		1,003,547	.....	.....	.....	.....	.....0	.....	.....	.....8,263	.....	.....	.....0
0325357.....	LAVEEN.....	AZ.....	.....	11/30/2007.....		824,549	.....	.....	.....	.....	.....0	.....	.....	.....10,311	.....	.....	.....0
0325372.....	SCOTTSDALE.....	AZ.....	.....	01/07/2008.....		1,055,008	.....	.....	.....	.....	.....0	.....	.....	.....5,708	.....	.....	.....0
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008.....		1,395,960	.....	.....	.....	.....	.....0	.....	.....	.....7,611	.....	.....	.....0
0325510.....	CHANDLER.....	AZ.....	.....	06/29/2011.....		1,340,924	.....	.....	.....	.....	.....0	.....	.....	.....10,877	.....	.....	.....0
0325548.....	MESA.....	AZ.....	.....	03/20/2012.....		1,960,494	.....	.....	.....	.....	.....0	.....	.....	.....15,157	.....	.....	.....0
0425231.....	LITTLE ROCK.....	AR.....	.....	04/25/2006.....		2,802,203	.....	.....	.....	.....	.....0	.....	.....	.....55,589	.....	.....	.....0
0524992.....	DEL AIRE.....	CA.....	.....	04/10/2003.....		2,793,729	.....	.....	.....	.....	.....0	.....	.....	.....47,590	.....	.....	.....0
0524994.....	TUSTIN.....	CA.....	.....	04/17/2003.....		2,636,565	.....	.....	.....	.....	.....0	.....	.....	.....45,615	.....	.....	.....0
0524995.....	FRESNO.....	CA.....	.....	04/23/2003.....		1,086,971	.....	.....	.....	.....	.....0	.....	.....	.....10,347	.....	.....	.....0
0525116.....	SAN DIEGO.....	CA.....	.....	12/29/2004.....		4,291,724	.....	.....	.....	.....	.....0	.....	.....	.....33,061	.....	.....	.....0
0525133.....	PACOIMA.....	CA.....	.....	04/20/2005.....		2,709,455	.....	.....	.....	.....	.....0	.....	.....	.....22,765	.....	.....	.....0
0525142.....	FRESNO.....	CA.....	.....	05/31/2005.....		3,005,003	.....	.....	.....	.....	.....0	.....	.....	.....41,208	.....	.....	.....0
0525227.....	SAN DIEGO.....	CA.....	.....	04/03/2006.....		1,382,216	.....	.....	.....	.....	.....0	.....	.....	.....10,146	.....	.....	.....0
0525241.....	SANTA ANNA.....	CA.....	.....	06/07/2006.....		2,703,909	.....	.....	.....	.....	.....0	.....	.....	.....257,615	.....	.....	.....0
0525267.....	SAN DIEGO.....	CA.....	.....	09/27/2006.....		1,761,817	.....	.....	.....	.....	.....0	.....	.....	.....11,859	.....	.....	.....0
0525291.....	LONG BEACH.....	CA.....	.....	12/27/2006.....		1,524,403	.....	.....	.....	.....	.....0	.....	.....	.....13,997	.....	.....	.....0
0525295.....	MISSION VIEJO.....	CA.....	.....	12/28/2006.....		1,388,835	.....	.....	.....	.....	.....0	.....	.....	.....28,926	.....	.....	.....0
0525315.....	SACRAMENTO.....	CA.....	.....	04/16/2007.....		1,424,278	.....	.....	.....	.....	.....0	.....	.....	.....26,301	.....	.....	.....0

QE02.2

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
0525373.....	WINDSOR.....	CA.....	.....	01/15/2008.....	.....	3,344,047.....	.....	.....	.....	.....	0.....	.....	.....	21,388.....	.....	.....	.....0
0525396.....	MORGAN HILLS.....	CA.....	.....	05/22/2008.....	.....	2,686,837.....	.....	.....	.....	.....	0.....	.....	.....	19,995.....	.....	.....	.....0
0525404.....	LOS ANGELES.....	CA.....	.....	07/09/2008.....	.....	1,582,581.....	.....	.....	.....	.....	0.....	.....	.....	8,884.....	.....	.....	.....0
0525417.....	DEL MAR.....	CA.....	.....	09/30/2008.....	.....	1,355,084.....	.....	.....	.....	.....	0.....	.....	.....	16,941.....	.....	.....	.....0
0525425.....	CHINO.....	CA.....	.....	10/30/2008.....	.....	2,499,057.....	.....	.....	.....	.....	0.....	.....	.....	14,125.....	.....	.....	.....0
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010.....	.....	982,871.....	.....	.....	.....	.....	0.....	.....	.....	7,563.....	.....	.....	.....0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011.....	.....	1,227,740.....	.....	.....	.....	.....	0.....	.....	.....	15,056.....	.....	.....	.....0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012.....	.....	1,240,701.....	.....	.....	.....	.....	0.....	.....	.....	18,709.....	.....	.....	.....0
0625232.....	DENVER.....	CO.....	.....	04/25/2006.....	.....	1,267,306.....	.....	.....	.....	.....	0.....	.....	.....	11,948.....	.....	.....	.....0
0R24234.....	NEW BRIGHTON.....	MN.....	.....	04/29/1999.....	.....	12,988.....	.....	.....	.....	.....	0.....	.....	.....	2,201.....	.....	.....	.....0
0R24298.....	ALBUQUERQUE.....	NM.....	.....	08/24/1999.....	.....	147,751.....	.....	.....	.....	.....	0.....	.....	.....	19,968.....	.....	.....	.....0
1025057.....	LAKELAND.....	FL.....	.....	02/27/2004.....	.....	1,792,135.....	.....	.....	.....	.....	0.....	.....	.....	28,175.....	.....	.....	.....0
1025169.....	PALMETTO.....	FL.....	.....	09/16/2005.....	.....	1,579,676.....	.....	.....	.....	.....	0.....	.....	.....	14,157.....	.....	.....	.....0
1025205.....	PORT ST LUCIE.....	FL.....	.....	01/31/2006.....	.....	629,812.....	.....	.....	.....	.....	0.....	.....	.....	6,928.....	.....	.....	.....0
1025264.....	WEST PALM BEACH.....	FL.....	.....	09/07/2006.....	.....	1,561,458.....	.....	.....	.....	.....	0.....	.....	.....	6,878.....	.....	.....	.....0
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006.....	.....	2,205,656.....	.....	.....	.....	.....	0.....	.....	.....	15,022.....	.....	.....	.....0
1025325.....	PLANTATION.....	FL.....	.....	05/14/2007.....	.....	744,818.....	.....	.....	.....	.....	0.....	.....	.....	11,121.....	.....	.....	.....0
1025349.....	WINTER HAVEN.....	FL.....	.....	09/28/2007.....	.....	695,488.....	.....	.....	.....	.....	0.....	.....	.....	14,644.....	.....	.....	.....0
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007.....	.....	1,629,284.....	.....	.....	.....	.....	0.....	.....	.....	22,247.....	.....	.....	.....0
1025381.....	ROCKLEDGE.....	FL.....	.....	01/31/2008.....	.....	2,435,186.....	.....	.....	.....	.....	0.....	.....	.....	31,434.....	.....	.....	.....0
1025398.....	TAMPA.....	FL.....	.....	06/02/2008.....	.....	955,710.....	.....	.....	.....	.....	0.....	.....	.....	35,758.....	.....	.....	.....0
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009.....	.....	693,254.....	.....	.....	.....	.....	0.....	.....	.....	9,812.....	.....	.....	.....0
1025473.....	JACKSONVILLE.....	FL.....	.....	11/01/2010.....	.....	1,731,737.....	.....	.....	.....	.....	0.....	.....	.....	24,888.....	.....	.....	.....0
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011.....	.....	2,251,391.....	.....	.....	.....	.....	0.....	.....	.....	21,481.....	.....	.....	.....0
1025486.....	GROVELAND.....	FL.....	.....	01/26/2011.....	.....	422,132.....	.....	.....	.....	.....	0.....	.....	.....	4,028.....	.....	.....	.....0
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011.....	.....	927,339.....	.....	.....	.....	.....	0.....	.....	.....	11,528.....	.....	.....	.....0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011.....	.....	1,355,487.....	.....	.....	.....	.....	0.....	.....	.....	24,029.....	.....	.....	.....0
1025502.....	BRADENTON.....	FL.....	.....	05/25/2011.....	.....	1,060,152.....	.....	.....	.....	.....	0.....	.....	.....	138,261.....	.....	.....	.....0
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011.....	.....	1,446,911.....	.....	.....	.....	.....	0.....	.....	.....	18,041.....	.....	.....	.....0
1025505.....	TAMPA.....	FL.....	.....	06/03/2011.....	.....	1,068,555.....	.....	.....	.....	.....	0.....	.....	.....	13,208.....	.....	.....	.....0
1025515.....	KISSIMEE.....	FL.....	.....	07/07/2011.....	.....	1,129,957.....	.....	.....	.....	.....	0.....	.....	.....	13,738.....	.....	.....	.....0
1025519.....	DESTIN.....	FL.....	.....	07/27/2011.....	.....	2,885,938.....	.....	.....	.....	.....	0.....	.....	.....	22,331.....	.....	.....	.....0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011.....	.....	948,249.....	.....	.....	.....	.....	0.....	.....	.....	15,405.....	.....	.....	.....0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012.....	.....	2,772,187.....	.....	.....	.....	.....	0.....	.....	.....	21,158.....	.....	.....	.....0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012.....	.....	812,367.....	.....	.....	.....	.....	0.....	.....	.....	8,510.....	.....	.....	.....0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012.....	.....	1,593,951.....	.....	.....	.....	.....	0.....	.....	.....	18,295.....	.....	.....	.....0
1125112.....	TIFTON.....	GA.....	.....	11/29/2004.....	.....	349,813.....	.....	.....	.....	.....	0.....	.....	.....	10,026.....	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

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
1125183.....	OAKWOOD.....	GA.....	.....	11/01/2005....	.....	.....2,003,753	.....	.....	.....	.....	.....0	.....	.....	.....30,414	.....	.....	.....0
1125258.....	DALTON.....	GA.....	.....	08/21/2006....	.....	.....2,260,839	.....	.....	.....	.....	.....0	.....	.....	.....41,431	.....	.....	.....0
1125338.....	OAKWOOD.....	GA.....	.....	08/13/2007....	.....	.....482,469	.....	.....	.....	.....	.....0	.....	.....	.....5,301	.....	.....	.....0
1125362.....	SAVANNAH.....	GA.....	.....	12/20/2007....	.....	.....2,053,057	.....	.....	.....	.....	.....0	.....	.....	.....27,603	.....	.....	.....0
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010....	.....	.....1,372,194	.....	.....	.....	.....	.....0	.....	.....	.....17,730	.....	.....	.....0
1125531.....	SAVANNAH.....	GA.....	.....	10/20/2011....	.....	.....811,589	.....	.....	.....	.....	.....0	.....	.....	.....18,048	.....	.....	.....0
1125597.....	MACON.....	GA.....	.....	01/22/2013....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....13,771	.....	.....	.....0
1325092.....	COEUR D'ALENE.....	ID.....	.....	09/16/2004....	.....	.....576,566	.....	.....	.....	.....	.....0	.....	.....	.....4,867	.....	.....	.....0
1325224.....	COEUR D'ALENE.....	ID.....	.....	03/30/2006....	.....	.....431,261	.....	.....	.....	.....	.....0	.....	.....	.....3,175	.....	.....	.....0
1425146.....	KENILWORTH.....	IL.....	.....	06/08/2005....	.....	.....959,151	.....	.....	.....	.....	.....0	.....	.....	.....7,955	.....	.....	.....0
1425236.....	MIDLOTHIAN.....	IL.....	.....	05/15/2006....	.....	.....1,164,878	.....	.....	.....	.....	.....0	.....	.....	.....8,662	.....	.....	.....0
1425304.....	ARLINGTON HEIGHTS.....	IL.....	.....	02/01/2007....	.....	.....1,811,424	.....	.....	.....	.....	.....0	.....	.....	.....20,031	.....	.....	.....0
1425382.....	EDWARDSVILLE.....	IL.....	.....	02/07/2008....	.....	.....1,894,616	.....	.....	.....	.....	.....0	.....	.....	.....11,165	.....	.....	.....0
1425385.....	BOURBONNAIS.....	IL.....	.....	02/28/2008....	.....	.....914,117	.....	.....	.....	.....	.....0	.....	.....	.....5,841	.....	.....	.....0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008....	.....	.....1,645,850	.....	.....	.....	.....	.....0	.....	.....	.....14,633	.....	.....	.....0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010....	.....	.....832,977	.....	.....	.....	.....	.....0	.....	.....	.....7,792	.....	.....	.....0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010....	.....	.....897,855	.....	.....	.....	.....	.....0	.....	.....	.....11,833	.....	.....	.....0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012....	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....	.....4,904	.....	.....	.....0
1525141.....	ZIONSVILLE.....	IN.....	.....	05/24/2005....	.....	.....1,084,725	.....	.....	.....	.....	.....0	.....	.....	.....8,938	.....	.....	.....0
1525180.....	BUCKCREEK TWP.....	IN.....	.....	10/28/2005....	.....	.....2,150,011	.....	.....	.....	.....	.....0	.....	.....	.....11,724	.....	.....	.....0
1525229.....	ST JOSEPH TWP.....	IN.....	.....	04/07/2006....	.....	.....878,777	.....	.....	.....	.....	.....0	.....	.....	.....10,392	.....	.....	.....0
1525287.....	BROWNSBURG.....	IN.....	.....	12/20/2006....	.....	.....1,424,138	.....	.....	.....	.....	.....0	.....	.....	.....15,852	.....	.....	.....0
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007....	.....	.....534,246	.....	.....	.....	.....	.....0	.....	.....	.....25,446	.....	.....	.....0
1525332.....	MCCORDSVILLE.....	IN.....	.....	06/28/2007....	.....	.....1,713,469	.....	.....	.....	.....	.....0	.....	.....	.....14,663	.....	.....	.....0
1525371.....	INDIANAPOLIS.....	IN.....	.....	12/26/2007....	.....	.....1,802,415	.....	.....	.....	.....	.....0	.....	.....	.....17,802	.....	.....	.....0
1525491.....	FISHERS.....	IN.....	.....	04/06/2011....	.....	.....931,001	.....	.....	.....	.....	.....0	.....	.....	.....11,492	.....	.....	.....0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	.....	.....1,178,813	.....	.....	.....	.....	.....0	.....	.....	.....11,856	.....	.....	.....0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012....	.....	.....1,985,003	.....	.....	.....	.....	.....0	.....	.....	.....22,730	.....	.....	.....0
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006....	.....	.....354,057	.....	.....	.....	.....	.....0	.....	.....	.....13,831	.....	.....	.....0
1625247.....	DES MOINES.....	IA.....	.....	06/29/2006....	.....	.....1,191,039	.....	.....	.....	.....	.....0	.....	.....	.....14,519	.....	.....	.....0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006....	.....	.....785,157	.....	.....	.....	.....	.....0	.....	.....	.....10,896	.....	.....	.....0
1625322.....	WATERLOO.....	IA.....	.....	04/30/2007....	.....	.....268,227	.....	.....	.....	.....	.....0	.....	.....	.....8,462	.....	.....	.....0
1625419.....	DES MOINES.....	IA.....	.....	10/09/2008....	.....	.....2,391,662	.....	.....	.....	.....	.....0	.....	.....	.....21,657	.....	.....	.....0
1825089.....	DANVILLE.....	KY.....	.....	08/26/2004....	.....	.....718,531	.....	.....	.....	.....	.....0	.....	.....	.....10,179	.....	.....	.....0
1825143.....	LEXINGTON.....	KY.....	.....	05/31/2005....	.....	.....815,907	.....	.....	.....	.....	.....0	.....	.....	.....11,024	.....	.....	.....0
1825352.....	LOUISVILLE.....	KY.....	.....	10/17/2007....	.....	.....989,034	.....	.....	.....	.....	.....0	.....	.....	.....18,041	.....	.....	.....0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....9,140	.....	.....	.....0
2225157.....	PLYMOUTH.....	MA.....	.....	07/18/2005....	.....	.....3,991,787	.....	.....	.....	.....	.....0	.....	.....	.....33,698	.....	.....	.....0

QE02.4

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
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	.....	.....1,406,004	.....	.....	.....	.....	.....0	.....	.....	.....17,377	.....	.....	.....0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007....	.....	.....1,733,957	.....	.....	.....	.....	.....0	.....	.....	.....34,796	.....	.....	.....0
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007....	.....	.....883,599	.....	.....	.....	.....	.....0	.....	.....	.....11,726	.....	.....	.....0
2325550.....	ROCHESTER HILLS.....	MI.....	.....	04/04/2012....	.....	.....2,044,309	.....	.....	.....	.....	.....0	.....	.....	.....24,368	.....	.....	.....0
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004....	.....	.....6,825,948	.....	.....	.....	.....	.....0	.....	.....	.....62,816	.....	.....	.....0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	.....	.....2,617,273	.....	.....	.....	.....	.....0	.....	.....	.....16,761	.....	.....	.....0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	.....	.....1,200,429	.....	.....	.....	.....	.....0	.....	.....	.....9,169	.....	.....	.....0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012....	.....	.....1,442,723	.....	.....	.....	.....	.....0	.....	.....	.....11,024	.....	.....	.....0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012....	.....	.....900,000	.....	.....	.....	.....	.....0	.....	.....	.....20,401	.....	.....	.....0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005....	.....	.....843,418	.....	.....	.....	.....	.....0	.....	.....	.....28,905	.....	.....	.....0
2625179.....	JEFFERSON COUNTY.....	MO.....	.....	10/06/2005....	.....	.....719,514	.....	.....	.....	.....	.....0	.....	.....	.....5,681	.....	.....	.....0
2625233.....	ST LOUIS.....	MO.....	.....	04/26/2006....	.....	.....2,236,338	.....	.....	.....	.....	.....0	.....	.....	.....16,717	.....	.....	.....0
2625406.....	EARTH CITY.....	MO.....	.....	07/23/2008....	.....	.....3,547,070	.....	.....	.....	.....	.....0	.....	.....	.....20,262	.....	.....	.....0
2725159.....	BOZEMAN.....	MT.....	.....	07/29/2005....	.....	.....973,211	.....	.....	.....	.....	.....0	.....	.....	.....25,720	.....	.....	.....0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006....	.....	.....1,566,538	.....	.....	.....	.....	.....0	.....	.....	.....19,617	.....	.....	.....0
2725366.....	BOZEMAN.....	MT.....	.....	12/20/2007....	.....	.....1,078,587	.....	.....	.....	.....	.....0	.....	.....	.....19,199	.....	.....	.....0
2725477.....	BOZEMAN.....	MT.....	.....	11/29/2010....	.....	.....593,134	.....	.....	.....	.....	.....0	.....	.....	.....7,599	.....	.....	.....0
2825023.....	OMAHA.....	NE.....	.....	09/09/2003....	.....	.....774,204	.....	.....	.....	.....	.....0	.....	.....	.....12,428	.....	.....	.....0
2825149.....	OMAHA.....	NE.....	.....	06/22/2005....	.....	.....415,352	.....	.....	.....	.....	.....0	.....	.....	.....10,912	.....	.....	.....0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005....	.....	.....613,155	.....	.....	.....	.....	.....0	.....	.....	.....16,188	.....	.....	.....0
2825251.....	LINCOLN.....	NE.....	.....	07/13/2006....	.....	.....1,008,000	.....	.....	.....	.....	.....0	.....	.....	.....11,688	.....	.....	.....0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006....	.....	.....1,960,698	.....	.....	.....	.....	.....0	.....	.....	.....40,284	.....	.....	.....0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011....	.....	.....812,398	.....	.....	.....	.....	.....0	.....	.....	.....6,256	.....	.....	.....0
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010....	.....	.....1,906,766	.....	.....	.....	.....	.....0	.....	.....	.....24,821	.....	.....	.....0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....2,469	.....	.....	.....0
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007....	.....	.....755,349	.....	.....	.....	.....	.....0	.....	.....	.....8,009	.....	.....	.....0
3125190.....	ELIZABETH.....	NJ.....	.....	11/15/2005....	.....	.....1,377,528	.....	.....	.....	.....	.....0	.....	.....	.....11,876	.....	.....	.....0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005....	.....	.....2,171,359	.....	.....	.....	.....	.....0	.....	.....	.....53,752	.....	.....	.....0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006....	.....	.....2,449,480	.....	.....	.....	.....	.....0	.....	.....	.....51,718	.....	.....	.....0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004....	.....	.....794,464	.....	.....	.....	.....	.....0	.....	.....	.....10,584	.....	.....	.....0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005....	.....	.....732,312	.....	.....	.....	.....	.....0	.....	.....	.....10,000	.....	.....	.....0
3325171.....	PENFIELD.....	NY.....	.....	09/22/2005....	.....	.....1,214,948	.....	.....	.....	.....	.....0	.....	.....	.....10,017	.....	.....	.....0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005....	.....	.....2,107,926	.....	.....	.....	.....	.....0	.....	.....	.....39,094	.....	.....	.....0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006....	.....	.....2,235,022	.....	.....	.....	.....	.....0	.....	.....	.....35,588	.....	.....	.....0
3425202.....	DURHAM.....	NC.....	.....	01/19/2006....	.....	.....1,346,336	.....	.....	.....	.....	.....0	.....	.....	.....10,283	.....	.....	.....0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006....	.....	.....1,557,518	.....	.....	.....	.....	.....0	.....	.....	.....49,778	.....	.....	.....0
3425370.....	CHARLOTTE.....	NC.....	.....	12/21/2007....	.....	.....3,527,572	.....	.....	.....	.....	.....0	.....	.....	.....22,165	.....	.....	.....0

QE02.5

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
3425403.....	GOLDSBORO.....	NC.....	.....	06/24/2008.....	.....	.....2,669,751.....	.....	.....	.....	.....	.....0.....	.....	.....	.....24,959.....	.....	.....	.....0.....
3425444.....	ROANOKE RAPIDS.....	NC.....	.....	03/01/2010.....	.....	.....711,828.....	.....	.....	.....	.....	.....0.....	.....	.....	.....28,783.....	.....	.....	.....0.....
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010.....	.....	.....1,433,396.....	.....	.....	.....	.....	.....0.....	.....	.....	.....18,741.....	.....	.....	.....0.....
3425475.....	HOLLY SPRINGS.....	NC.....	.....	11/22/2010.....	.....	.....1,230,437.....	.....	.....	.....	.....	.....0.....	.....	.....	.....9,322.....	.....	.....	.....0.....
3425487.....	ASHEVILLE.....	NC.....	.....	01/26/2011.....	.....	.....1,739,602.....	.....	.....	.....	.....	.....0.....	.....	.....	.....23,090.....	.....	.....	.....0.....
3425582.....	MONROE.....	NC.....	.....	10/26/2012.....	.....	.....2,385,915.....	.....	.....	.....	.....	.....0.....	.....	.....	.....42,573.....	.....	.....	.....0.....
3625002.....	LOVELAND.....	OH.....	.....	05/30/2003.....	.....	.....3,427,488.....	.....	.....	.....	.....	.....0.....	.....	.....	.....33,806.....	.....	.....	.....0.....
3625138.....	VANDALIA.....	OH.....	.....	05/10/2005.....	.....	.....1,732,862.....	.....	.....	.....	.....	.....0.....	.....	.....	.....46,457.....	.....	.....	.....0.....
3625144.....	GROVEPORT.....	OH.....	.....	06/02/2005.....	.....	.....905,058.....	.....	.....	.....	.....	.....0.....	.....	.....	.....12,316.....	.....	.....	.....0.....
3625145.....	CINCINNATI.....	OH.....	.....	06/02/2005.....	.....	.....3,345,198.....	.....	.....	.....	.....	.....0.....	.....	.....	.....27,411.....	.....	.....	.....0.....
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005.....	.....	.....585,722.....	.....	.....	.....	.....	.....0.....	.....	.....	.....15,077.....	.....	.....	.....0.....
3625184.....	FRANKLIN TWP.....	OH.....	.....	11/01/2005.....	.....	.....729,682.....	.....	.....	.....	.....	.....0.....	.....	.....	.....9,553.....	.....	.....	.....0.....
3625185.....	WASHINGTON TWP.....	OH.....	.....	11/01/2005.....	.....	.....4,949,221.....	.....	.....	.....	.....	.....0.....	.....	.....	.....37,861.....	.....	.....	.....0.....
3625189.....	COLUMBUS.....	OH.....	.....	11/10/2005.....	.....	.....922,494.....	.....	.....	.....	.....	.....0.....	.....	.....	.....12,092.....	.....	.....	.....0.....
3625192.....	GAHANNA.....	OH.....	.....	11/18/2005.....	.....	.....571,404.....	.....	.....	.....	.....	.....0.....	.....	.....	.....7,391.....	.....	.....	.....0.....
3625197.....	WASHINGTON TWP.....	OH.....	.....	12/16/2005.....	.....	.....1,528,874.....	.....	.....	.....	.....	.....0.....	.....	.....	.....11,998.....	.....	.....	.....0.....
3625240.....	BROOK PARK.....	OH.....	.....	06/06/2006.....	.....	.....1,686,185.....	.....	.....	.....	.....	.....0.....	.....	.....	.....12,467.....	.....	.....	.....0.....
3625246.....	ELYRIA.....	OH.....	.....	06/27/2006.....	.....	.....1,045,759.....	.....	.....	.....	.....	.....0.....	.....	.....	.....12,176.....	.....	.....	.....0.....
3625252.....	PAINESVILLE.....	OH.....	.....	07/18/2006.....	.....	.....939,115.....	.....	.....	.....	.....	.....0.....	.....	.....	.....6,577.....	.....	.....	.....0.....
3625256.....	HUBER HEIGHTS.....	OH.....	.....	08/08/2006.....	.....	.....2,447,035.....	.....	.....	.....	.....	.....0.....	.....	.....	.....27,309.....	.....	.....	.....0.....
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006.....	.....	.....901,509.....	.....	.....	.....	.....	.....0.....	.....	.....	.....9,981.....	.....	.....	.....0.....
3625280.....	CINCINNATI.....	OH.....	.....	11/28/2006.....	.....	.....1,147,600.....	.....	.....	.....	.....	.....0.....	.....	.....	.....7,727.....	.....	.....	.....0.....
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006.....	.....	.....916,000.....	.....	.....	.....	.....	.....0.....	.....	.....	.....18,669.....	.....	.....	.....0.....
3625290.....	FAIRFIELD.....	OH.....	.....	12/22/2006.....	.....	.....784,454.....	.....	.....	.....	.....	.....0.....	.....	.....	.....16,109.....	.....	.....	.....0.....
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006.....	.....	.....1,413,276.....	.....	.....	.....	.....	.....0.....	.....	.....	.....28,966.....	.....	.....	.....0.....
3625335.....	COLUMBUS.....	OH.....	.....	07/31/2007.....	.....	.....2,059,043.....	.....	.....	.....	.....	.....0.....	.....	.....	.....13,391.....	.....	.....	.....0.....
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007.....	.....	.....1,710,696.....	.....	.....	.....	.....	.....0.....	.....	.....	.....41,013.....	.....	.....	.....0.....
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008.....	.....	.....1,550,443.....	.....	.....	.....	.....	.....0.....	.....	.....	.....18,255.....	.....	.....	.....0.....
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011.....	.....	.....1,113,375.....	.....	.....	.....	.....	.....0.....	.....	.....	.....11,150.....	.....	.....	.....0.....
3625568.....	PATASKALA.....	OH.....	.....	07/20/2012.....	.....	.....1,592,431.....	.....	.....	.....	.....	.....0.....	.....	.....	.....43,746.....	.....	.....	.....0.....
3625569.....	COLUMBUS.....	OH.....	.....	07/20/2012.....	.....	.....1,113,661.....	.....	.....	.....	.....	.....0.....	.....	.....	.....8,622.....	.....	.....	.....0.....
3725123.....	OKLAHOMA CITY.....	OK.....	.....	02/22/2005.....	.....	.....1,855,449.....	.....	.....	.....	.....	.....0.....	.....	.....	.....15,810.....	.....	.....	.....0.....
3725181.....	TULSA.....	OK.....	.....	10/31/2005.....	.....	.....444,629.....	.....	.....	.....	.....	.....0.....	.....	.....	.....21,154.....	.....	.....	.....0.....
3725225.....	TULSA.....	OK.....	.....	03/31/2006.....	.....	.....824,384.....	.....	.....	.....	.....	.....0.....	.....	.....	.....12,884.....	.....	.....	.....0.....
3725226.....	MUSKOGEE.....	OK.....	.....	03/31/2006.....	.....	.....485,912.....	.....	.....	.....	.....	.....0.....	.....	.....	.....7,564.....	.....	.....	.....0.....
3725532.....	TULSA.....	OK.....	.....	10/20/2011.....	.....	.....1,281,623.....	.....	.....	.....	.....	.....0.....	.....	.....	.....13,972.....	.....	.....	.....0.....
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012.....	.....	.....983,279.....	.....	.....	.....	.....	.....0.....	.....	.....	.....8,530.....	.....	.....	.....0.....
3925199.....	HORSHAM TWP.....	PA.....	.....	12/28/2005.....	.....	.....2,657,484.....	.....	.....	.....	.....	.....0.....	.....	.....	.....21,562.....	.....	.....	.....0.....

QE02.6

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
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006.....	.....	.....514,478	.....	.....	.....	.....	.....0	.....	.....	.....6,006	.....	.....	.....0
3925248.....	QUAKERTOWN.....	PA.....	.....	07/06/2006.....	.....	.....3,085,242	.....	.....	.....	.....	.....0	.....	.....	.....28,063	.....	.....	.....0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006.....	.....	.....785,066	.....	.....	.....	.....	.....0	.....	.....	.....16,094	.....	.....	.....0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012.....	.....	.....924,865	.....	.....	.....	.....	.....0	.....	.....	.....15,358	.....	.....	.....0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012.....	.....	.....635,848	.....	.....	.....	.....	.....0	.....	.....	.....10,557	.....	.....	.....0
4125118.....	MOUNT PLEASANT.....	SC.....	.....	01/18/2005.....	.....	.....1,799,554	.....	.....	.....	.....	.....0	.....	.....	.....15,503	.....	.....	.....0
4125271.....	NORTH MYRTLE BEACH.....	SC.....	.....	09/29/2006.....	.....	.....1,498,530	.....	.....	.....	.....	.....0	.....	.....	.....10,043	.....	.....	.....0
4125272.....	CONWAY.....	SC.....	.....	10/24/2006.....	.....	.....1,425,882	.....	.....	.....	.....	.....0	.....	.....	.....29,159	.....	.....	.....0
4125365.....	GEORGETOWN.....	SC.....	.....	12/20/2007.....	.....	.....2,898,282	.....	.....	.....	.....	.....0	.....	.....	.....29,699	.....	.....	.....0
4125440.....	GREENVILLE.....	SC.....	.....	12/23/2009.....	.....	.....1,906,994	.....	.....	.....	.....	.....0	.....	.....	.....25,563	.....	.....	.....0
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010.....	.....	.....937,064	.....	.....	.....	.....	.....0	.....	.....	.....18,240	.....	.....	.....0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011.....	.....	.....1,237,663	.....	.....	.....	.....	.....0	.....	.....	.....14,919	.....	.....	.....0
4325113.....	LAKELAND.....	TN.....	.....	12/14/2004.....	.....	.....1,533,541	.....	.....	.....	.....	.....0	.....	.....	.....12,737	.....	.....	.....0
4325167.....	COLLIERVILLE.....	TN.....	.....	08/30/2005.....	.....	.....1,157,480	.....	.....	.....	.....	.....0	.....	.....	.....29,844	.....	.....	.....0
4325374.....	HENDERSONVILLE.....	TN.....	.....	01/24/2008.....	.....	.....855,174	.....	.....	.....	.....	.....0	.....	.....	.....8,698	.....	.....	.....0
4425058.....	ABILENE.....	TX.....	.....	02/27/2004.....	.....	.....4,032,330	.....	.....	.....	.....	.....0	.....	.....	.....44,334	.....	.....	.....0
4425107.....	DALLAS.....	TX.....	.....	11/16/2004.....	.....	.....977,460	.....	.....	.....	.....	.....0	.....	.....	.....28,572	.....	.....	.....0
4425108.....	EL PASO.....	TX.....	.....	11/17/2004.....	.....	.....788,923	.....	.....	.....	.....	.....0	.....	.....	.....11,412	.....	.....	.....0
4425120.....	LAREDO.....	TX.....	.....	01/25/2005.....	.....	.....1,181,657	.....	.....	.....	.....	.....0	.....	.....	.....27,535	.....	.....	.....0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005.....	.....	.....1,553,952	.....	.....	.....	.....	.....0	.....	.....	.....41,598	.....	.....	.....0
4425188.....	SAN ANTONIO.....	TX.....	.....	11/09/2005.....	.....	.....843,739	.....	.....	.....	.....	.....0	.....	.....	.....6,804	.....	.....	.....0
4425193.....	PASADENA.....	TX.....	.....	11/18/2005.....	.....	.....1,164,197	.....	.....	.....	.....	.....0	.....	.....	.....25,521	.....	.....	.....0
4425222.....	CONROE.....	TX.....	.....	03/28/2006.....	.....	.....1,472,864	.....	.....	.....	.....	.....0	.....	.....	.....14,604	.....	.....	.....0
4425223.....	CONROE.....	TX.....	.....	03/28/2006.....	.....	.....335,864	.....	.....	.....	.....	.....0	.....	.....	.....3,334	.....	.....	.....0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006.....	.....	.....1,349,083	.....	.....	.....	.....	.....0	.....	.....	.....16,322	.....	.....	.....0
4425249.....	HOUSTON.....	TX.....	.....	07/11/2006.....	.....	.....1,970,248	.....	.....	.....	.....	.....0	.....	.....	.....28,243	.....	.....	.....0
4425250.....	DALLAS.....	TX.....	.....	07/12/2006.....	.....	.....1,957,678	.....	.....	.....	.....	.....0	.....	.....	.....27,940	.....	.....	.....0
4425284.....	LEWISVILLE.....	TX.....	.....	12/12/2006.....	.....	.....1,218,662	.....	.....	.....	.....	.....0	.....	.....	.....5,427	.....	.....	.....0
4425299.....	CONROE.....	TX.....	.....	01/19/2007.....	.....	.....577,336	.....	.....	.....	.....	.....0	.....	.....	.....5,057	.....	.....	.....0
4425302.....	MCALLEN.....	TX.....	.....	01/31/2007.....	.....	.....1,074,572	.....	.....	.....	.....	.....0	.....	.....	.....21,912	.....	.....	.....0
4425312.....	HOUSTON.....	TX.....	.....	03/29/2007.....	.....	.....887,738	.....	.....	.....	.....	.....0	.....	.....	.....5,933	.....	.....	.....0
4425316.....	ADDISON.....	TX.....	.....	04/16/2007.....	.....	.....1,246,906	.....	.....	.....	.....	.....0	.....	.....	.....13,505	.....	.....	.....0
4425324.....	DALLAS.....	TX.....	.....	05/14/2007.....	.....	.....1,799,958	.....	.....	.....	.....	.....0	.....	.....	.....12,128	.....	.....	.....0
4425333.....	HOUSTON.....	TX.....	.....	06/29/2007.....	.....	.....1,782,372	.....	.....	.....	.....	.....0	.....	.....	.....33,988	.....	.....	.....0
4425367.....	CARROLLTON.....	TX.....	.....	12/21/2007.....	.....	.....3,081,583	.....	.....	.....	.....	.....0	.....	.....	.....19,020	.....	.....	.....0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007.....	.....	.....1,369,574	.....	.....	.....	.....	.....0	.....	.....	.....18,351	.....	.....	.....0
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008.....	.....	.....1,067,162	.....	.....	.....	.....	.....0	.....	.....	.....6,788	.....	.....	.....0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008.....	.....	.....1,004,459	.....	.....	.....	.....	.....0	.....	.....	.....9,415	.....	.....	.....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
4425415.....	HOUSTON.....	TX.....	.....	09/26/2008.....		1,062,996	.....	.....	.....	.....	.....0	.....	.....	.....6,016	.....	.....	.....0
4425427.....	HOUSTON.....	TX.....	.....	11/21/2008.....		3,109,927	.....	.....	.....	.....	.....0	.....	.....	.....27,902	.....	.....	.....0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010.....		1,128,715	.....	.....	.....	.....	.....0	.....	.....	.....14,989	.....	.....	.....0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011.....		1,383,688	.....	.....	.....	.....	.....0	.....	.....	.....19,338	.....	.....	.....0
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011.....		1,036,791	.....	.....	.....	.....	.....0	.....	.....	.....7,987	.....	.....	.....0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012.....		1,709,485	.....	.....	.....	.....	.....0	.....	.....	.....20,620	.....	.....	.....0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012.....		1,386,997	.....	.....	.....	.....	.....0	.....	.....	.....13,170	.....	.....	.....0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012.....		1,150,000	.....	.....	.....	.....	.....0	.....	.....	.....15,242	.....	.....	.....0
4525162.....	SALT LAKE CITY.....	UT.....	.....	08/15/2005.....		2,346,938	.....	.....	.....	.....	.....0	.....	.....	.....25,566	.....	.....	.....0
4525163.....	SANDY.....	UT.....	.....	08/15/2005.....		951,930	.....	.....	.....	.....	.....0	.....	.....	.....12,689	.....	.....	.....0
4525380.....	PROVO.....	UT.....	.....	01/31/2008.....		2,491,947	.....	.....	.....	.....	.....0	.....	.....	.....30,697	.....	.....	.....0
4625461.....	BARRE.....	VT.....	.....	08/26/2010.....		3,192,889	.....	.....	.....	.....	.....0	.....	.....	.....17,043	.....	.....	.....0
4725131.....	STERLING.....	VA.....	.....	03/30/2005.....		2,646,929	.....	.....	.....	.....	.....0	.....	.....	.....49,455	.....	.....	.....0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005.....		737,745	.....	.....	.....	.....	.....0	.....	.....	.....20,025	.....	.....	.....0
4725204.....	POWHATAN.....	VA.....	.....	01/30/2006.....		798,703	.....	.....	.....	.....	.....0	.....	.....	.....9,971	.....	.....	.....0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006.....		918,615	.....	.....	.....	.....	.....0	.....	.....	.....17,935	.....	.....	.....0
4725261.....	NORFOLK.....	VA.....	.....	08/30/2006.....		1,248,287	.....	.....	.....	.....	.....0	.....	.....	.....8,460	.....	.....	.....0
4725408.....	GAINESVILLE.....	VA.....	.....	08/15/2008.....		1,262,939	.....	.....	.....	.....	.....0	.....	.....	.....16,077	.....	.....	.....0
4725411.....	NORFOLK.....	VA.....	.....	09/02/2008.....		3,072,153	.....	.....	.....	.....	.....0	.....	.....	.....48,972	.....	.....	.....0
4725412.....	NORFOLK.....	VA.....	.....	09/02/2008.....		22,789	.....	.....	.....	.....	.....0	.....	.....	.....17,067	.....	.....	.....0
4725420.....	GAINESVILLE.....	VA.....	.....	10/10/2008.....		2,426,985	.....	.....	.....	.....	.....0	.....	.....	.....9,106	.....	.....	.....0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010.....		1,134,104	.....	.....	.....	.....	.....0	.....	.....	.....29,766	.....	.....	.....0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010.....		686,966	.....	.....	.....	.....	.....0	.....	.....	.....17,109	.....	.....	.....0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010.....		1,196,638	.....	.....	.....	.....	.....0	.....	.....	.....15,336	.....	.....	.....0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012.....		1,706,908	.....	.....	.....	.....	.....0	.....	.....	.....19,742	.....	.....	.....0
4825137.....	SPOKANE VALLEY.....	WA.....	.....	05/02/2005.....		345,098	.....	.....	.....	.....	.....0	.....	.....	.....250,722	.....	.....	.....0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006.....		970,387	.....	.....	.....	.....	.....0	.....	.....	.....11,193	.....	.....	.....0
4825435.....	GIG HARBOR.....	WA.....	.....	02/19/2009.....		1,525,628	.....	.....	.....	.....	.....0	.....	.....	.....7,632	.....	.....	.....0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008.....		2,176,015	.....	.....	.....	.....	.....0	.....	.....	.....51,108	.....	.....	.....0
5025191.....	OCONOMOWOC.....	WI.....	.....	11/16/2005.....		1,921,527	.....	.....	.....	.....	.....0	.....	.....	.....10,254	.....	.....	.....0
5025364.....	PRAIRIE DU CHIEN.....	WI.....	.....	12/20/2007.....		1,965,773	.....	.....	.....	.....	.....0	.....	.....	.....46,833	.....	.....	.....0
5025416.....	MADISON.....	WI.....	.....	09/30/2008.....		2,173,753	.....	.....	.....	.....	.....0	.....	.....	.....19,209	.....	.....	.....0
5025447.....	MADISON.....	WI.....	.....	04/20/2010.....		929,873	.....	.....	.....	.....	.....0	.....	.....	.....7,410	.....	.....	.....0
5325355.....	TOWNSEND TWP.....	OH.....	.....	11/28/2007.....		1,597,412	.....	.....	.....	.....	.....0	.....	.....	.....94,382	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						400,005,805	0	0	0	0	0	0	0	6,376,345	0	0	0
0599999. Total Mortgages.....						403,456,082	0	0	0	0	0	0	3,399,404	9,775,749	0	0	0

QE02.7

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 Design- 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

QE03

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				2	3	4	5	6	7	8	9	10
CUSIP Identification				Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government												
3136AA	3R	4	FANNIE MAE 2012-149 LV	3.000%	03/25/36	.....	01/10/2013	Citi.....	5,111,278	4,962,406	5,789	1.....
3136AA	3R	4	FANNIE MAE 2012-149 LV	3.000%	03/25/36	.....	01/10/2013	Citi.....	25,847	25,094	.29	1FE.....
3136AB	P9	8	FANNIE MAE 2013-6 VN	3.500%	01/25/30	.....	01/25/2013	Bank of America.....	2,127,500	2,000,000	5,639	1.....
3136AB	YJ	6	FANNIE MAE 2013-1 VB	3.000%	02/25/33	.....	01/10/2013	Barclays Capital Inc.....	5,131,250	5,000,000	12,083	1.....
3136AB	ZF	3	FANNIE MAE 2013-1 VD	3.000%	01/25/33	.....	01/24/2013	Barclays Capital Inc.....	3,892,820	3,776,000	9,125	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.....					27,273,071	25,763,500	47,571	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.....
052451	AP	6	CITY OF AUSTIN CONRAC 2	5.460%	11/15/32	.....	01/30/2013	Wells Fargo Securities.....	4,000,000	4,000,000		2FE.....
246395	YC	5	DELAWARE ST HSG AUTH RE	2.750%	12/01/41	.....	02/07/2013	George Baum.....	2,500,000	2,500,000		1FE.....
372546	AS	0	GEORGE WASHINGTON	4.363%	09/15/43	.....	02/05/2013	Barclays Capital Inc.....	1,000,000	1,000,000		1FE.....
47770V	AZ	3	JOBS OHIO BEVERAGE SYST	4.532%	01/01/35	.....	01/29/2013	J P Morgan & Co.....	5,000,000	5,000,000		1FE.....
574218	NU	3	MARYLAND ST HLTH & HGR	4.000%	08/15/28	.....	03/14/2013	Citi.....	1,035,290	1,000,000		1FE.....
602245	ZA	3	MILWAUKEE COUNTY G.O.	3.862%	12/01/30	.....	01/25/2013	J P Morgan & Co.....	2,000,000	2,000,000		1FE.....
60637B	CN	8	MISSOURI HOUSING 2013	2.650%	11/01/40	.....	01/18/2013	George Baum.....	2,000,000	2,000,000		1FE.....
60637B	CP	3	MISSOURI HOUSING 2013	2.650%	11/01/41	.....	01/18/2013	George Baum.....	2,000,000	2,000,000		1FE.....
658289	B7	7	NORTH CAROLINA ST	3.825%	10/01/33	.....	02/13/2013	Wells Fargo Securities.....	500,000	500,000		1FE.....
678553	AS	7	OKLAHOMA CITY ECONOMIC	3.804%	03/01/27	.....	03/27/2013	Bank of America.....	1,000,000	1,000,000		1FE.....
678553	AT	5	OKLAHOMA CITY ECONOMIC	4.297%	03/01/32	.....	03/27/2013	Bank of America.....	2,000,000	2,000,000		1FE.....
678553	AU	2	OKLAHOMA CITY ECONOMIC	3.997%	03/01/28	.....	03/27/2013	Bank of America.....	1,000,000	1,000,000		1FE.....
678553	AV	0	OKLAHOMA CITY ECONOMIC	4.097%	03/01/29	.....	03/27/2013	Bank of America.....	1,000,000	1,000,000		1FE.....
798186	YY	2	SAN JOSE CA UNIFIED SCH	4.469%	08/01/34	.....	01/17/2013	Stifel Nicolaus.....	3,000,000	3,000,000		1FE.....
88271H	FL	8	TEXAS ST AFFORDABLE HSG	2.700%	09/01/41	.....	02/01/2013	Raymond James & Associates.....	2,500,000	2,500,000		1FE.....
91412G	QL	2	UNIVERSITY OF CALIFORNI	4.062%	05/15/33	.....	02/28/2013	J P Morgan & Co.....	1,000,000	1,000,000		1FE.....
956704	YL	8	WEST VIRGINIA ST UNIV	4.338%	10/01/42	.....	01/30/2013	Wells Fargo Securities.....	2,000,000	2,000,000		1FE.....
1799999.				Total - Bonds - U.S. States, Territories & Possessions.....					34,535,290	34,500,000	0	XXX.....
Bonds - Industrial and Miscellaneous												
03027W	AJ	1	AMERICAN TOWER TRUST I	3.070%	03/15/23	.....	03/06/2013	Barclays Capital Inc.....	1,700,000	1,700,000		1FE.....
03064Y	AD	4	AMERICREDIT AUTO REC TR	1.070%	03/08/18	.....	01/15/2013	Deutsche Bank Securities.....	999,748	1,000,000		1FE.....
035242	AA	4	ANHEUSER-BUSCH INBEV FI	2.625%	01/17/23	.....	01/14/2013	Deutsche Bank Securities.....	1,986,940	2,000,000		1FE.....
045604	A@	4	ASSOCIATED ESTATES REAL	4.450%	01/22/23	.....	01/22/2013	Bank of America.....	2,000,000	2,000,000		2.....
13975E	AD	5	CAPITAL AUTO REC ASSET	0.970%	01/22/18	.....	01/15/2013	Bank of America Merrill Lynch.....	1,499,900	1,500,000		1FE.....
13975E	AE	3	CAPITAL AUTO REC ASSET	1.290%	04/20/18	.....	01/15/2013	Bank of America Merrill Lynch.....	999,946	1,000,000		1FE.....
13975E	AF	0	CAPITAL AUTO REC ASSET	1.740%	10/22/18	.....	01/15/2013	Bank of America Merrill Lynch.....	999,898	1,000,000		1FE.....
23157#	AG	4	CURTISS-WRIGHT CORPORAT	3.850%	02/26/25	.....	02/26/2013	Bank of America.....	2,000,000	2,000,000		2Z.....
29977J	AB	2	EVERBANK MTGE LOAN TRUS	2.500%	03/25/43	.....	03/26/2013	Bank of America.....	2,011,885	2,000,000	3,750	1FE.....
30251B	AD	0	FMR LLC 144A	4.950%	02/01/33	.....	01/31/2013	Various.....	3,745,244	3,710,000	1,491	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
32058E AC 7	FIRST INVESTORS AUTO OW 0.900% 10/15/18.....				...01/15/2013	Wells Fargo Securities.....		1,999,886	2,000,000		1FE.....
34528Q CG 7	FORD CREDIT FLOORPLAN M 1.370% 01/15/18.....				...01/15/2013	Barclays Capital Inc.....		1,999,647	2,000,000		1FE.....
46639G AL 0	JP MORGAN MTGE TRUST 20 3.000% 03/01/43.....				...03/26/2013	J P Morgan & Co.....		2,045,703	2,000,000		1FE.....
65339K 88 6	NEXTERA ENERGY CAPITAL 5.000% 01/15/73.....				...01/15/2013	Wells Fargo Securities.....		1,000,000	1,000,000		2FE.....
718546 AC 8	PHILLIPS 66 4.300% 04/01/22.....				...01/29/2013	Tax Free Exchange.....		1,496,737	1,500,000		2FE.....
74273@ AB 9	PRIT CORE REALTY HLDGS 3.850% 02/14/23.....				...02/14/2013	J P Morgan & Co.....		2,000,000	2,000,000		2Z.....
750236 AL 5	RADIAN GROUP INC 144A 9.000% 06/15/17.....				...01/04/2013	Tax Free Exchange.....		1,135,546	2,000,000		5FE.....
750236 AM 3	RADIAN GROUP INC 9.000% 06/15/17.....				...02/28/2013	Tax Free Exchange.....		1,172,743	2,000,000		5FE.....
76110G ZD 6	RESIDENTIAL ACCREDIT LO 7.000% 05/25/31.....				...03/01/2013	Interest Capitalization.....		153,958	153,958		1FM.....
790849 AJ 2	ST JUDE MEDICAL INC 3.250% 04/15/23.....				...03/21/2013	Bank of America.....		1,990,480	2,000,000		1FE.....
80283F AD 8	SANTANDER DRIVE AUTO RE 1.160% 01/15/19.....				...01/09/2013	Citigroup.....		999,834	1,000,000		1FE.....
89233P 7F 7	TOYOTA MOTOR CREDIT COR 2.625% 01/10/23.....				...01/07/2013	RBC Capital Markets.....		993,730	1,000,000		1FE.....
92276M 20 4	VENTAS REALTY LP 5.450% 03/15/43.....				...02/28/2013	U B S.....		1,000,000	1,000,000		2FE.....
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.....
377372 AH 0	GLAXOSMITHKLINE CAPITAL 2.800% 03/18/23.....			R.....	...03/13/2013	J P Morgan & Co.....		989,920	1,000,000		1FE.....
78413H AA 7	SES SA 144A 3.600% 04/04/23.....			F.....	...03/26/2013	Bank of America.....		995,180	1,000,000		2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							38,915,115	40,563,958	5,241	XXX.....
8399997.	Total - Bonds - Part 3.....							100,723,476	100,827,458	52,812	XXX.....
8399999.	Total - Bonds.....							100,723,476	100,827,458	52,812	XXX.....
Preferred Stocks - Industrial and Miscellaneous											
101121 40 8	BOSTON PROPERTIES INC P.....				...03/18/2013	Wells Fargo Securities.....	20,000.000	500,000			P2LZ.....
74460W 87 5	PUBLIC STORAGE PFD 5.20.....				...01/07/2013	Morgan Stanley & Co.....	80,000.000	2,000,000			P1LFE.....
78407R 20 4	SCE TRUST II PFD 5.1%.....				...01/23/2013	Wells Fargo Securities.....	40,000.000	1,000,000			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.....							6,000,000	XXX	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....							6,000,000	XXX	0	XXX.....
8999999.	Total - Preferred Stocks.....							6,000,000	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....							6,000,000	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....							106,723,476	XXX	52,812	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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
CUSIP Identification	Description																						

Bonds - U.S. Government

3136AA	3R	4	FANNIE MAE 2012-149 LV	3.000%	03/25/36.....	.....	03/01/2013	Paydown.....	.....	.....25,094	25,094	25,847	.....	.....	.....(753)	.....	.....(753)	.....	.....25,094	.....	.....	.....0	94	03/25/2036	1FE.....
36202B	U9	4	GNMA II SF POOL# 001508	10.000%	11/20/20.....	.....	03/01/2013	Paydown.....	.....	.....20	20	20	20	.....	.....	.....	.....0	.....	.....20	.....	.....	.....0	.....	11/20/2020	1.....
36202B	UP	8	GNMA II SF POOL# 001490	10.000%	10/20/20.....	.....	03/01/2013	Paydown.....	.....	.....38	38	38	38	.....	.....	.....	.....0	.....	.....38	.....	.....	.....0	1	10/20/2020	1.....
36202B	VT	9	GNMA II SF POOL# 001526	10.000%	12/20/20.....	.....	03/01/2013	Paydown.....	.....	.....44	44	45	44	.....	.....	.....	.....0	.....	.....44	.....	.....	.....0	1	12/20/2020	1.....
36235*	AB	7	CANTON LEASE FINANCE	4.730%	06/15/30.....	.....	03/15/2013	Redemption	100.0000.....	55,977	55,977	55,977	55,977	.....	.....	.....	.....0	.....	.....55,977	.....	.....	.....0	442	06/15/2030	1.....
38373M	2F	6	GNMA 2008-80 IO	0.976%	04/16/50.....	.....	03/01/2013	Paydown.....	.....	.....	.....	.....51,486	50,275	.....	.....(50,275)	.....	.....(50,275)	.....	.....	.....	.....	.....0	3,748	04/16/2050	1.....
38373M	3S	7	GNMA 2008-86 IO	0.803%	10/16/48.....	.....	03/01/2013	Paydown.....	.....	.....	.....	.....75,708	74,166	.....	.....(74,166)	.....	.....(74,166)	.....	.....	.....	.....	.....0	8,966	10/16/2048	1.....
38373M	7D	6	GNMA 2009-37 IO	1.261%	05/16/49.....	.....	03/01/2013	Paydown.....	.....	.....	.....	.....106,342	104,547	.....	.....(104,547)	.....	.....(104,547)	.....	.....	.....	.....	.....0	13,114	05/16/2049	1.....
38373S	TM	9	GNMA 2003-20 MA	5.500%	06/16/32.....	.....	03/01/2013	Paydown.....	.....	.....2,127,679	2,127,679	2,116,375	2,122,104	.....	.....5,574	.....	.....5,574	.....	.....2,127,679	.....	.....	.....0	17,299	06/16/2032	1.....
38373V	PY	0	GNMA 2002-64 ZH	6.000%	09/16/32.....	.....	03/01/2013	Paydown.....	.....	.....408,617	408,617	405,206	406,321	.....	.....2,296	.....	.....2,296	.....	.....408,617	.....	.....	.....0	4,048	09/16/2032	1.....
38374J	F3	5	GNMA 2004-97 C	4.522%	02/16/28.....	.....	02/01/2013	Paydown.....	.....	.....1,550,000	1,550,000	1,600,859	1,592,592	.....	.....(42,592)	.....	.....(42,592)	.....	.....1,550,000	.....	.....	.....0	11,682	02/16/2028	1.....
38374N	JX	6	GNMA 2006-42 B	5.222%	08/16/46.....	.....	03/01/2013	Paydown.....	.....	.....160,869	160,869	176,038	175,386	.....	.....(14,518)	.....	.....(14,518)	.....	.....160,869	.....	.....	.....0	1,125	08/16/2046	1.....
38376G	AN	0	GNMA 2009-86 A	3.536%	03/16/35.....	.....	03/01/2013	Paydown.....	.....	.....772,312	772,312	773,277	773,069	.....	.....(757)	.....	.....(757)	.....	.....772,312	.....	.....	.....0	4,837	03/16/2035	1.....
831641	EM	3	SMALL BUSINESS ADMIN	5.944%	08/10/18.....	.....	02/10/2013	Redemption	100.0000.....	507	507	507	507	.....	.....	.....	.....0	.....	.....507	.....	.....	.....0	8	08/10/2018	1.....
0599999.	Total - Bonds - U.S. Government.....									5,101,157	5,101,157	5,387,725	5,355,046	0	(279,738)	0	(279,738)	0	5,101,157	0	0	0	65,365	XXX...	XXX...

Bonds - All Other Government

683078	FY	0	ONTARIO ELECTRICITY FIN 7.450% 03/31/13.....	A..	03/31/2013	Maturity.....			75,000	75,000	89,312	75,500		(500)		(500)		75,000			0	2,794	03/31/2013	1FE....
1099999.	Total - Bonds - All Other Government.....								75,000	75,000	89,312	75,500	0	(500)	0	(500)	0	75,000	0	0	0	2,794	XXX...	XXX...

Bonds - U.S. States, Territories and Possessions

45201Y	YJ	0	ILLINOIS ST HSG DEV AUT	2.625%	12/01/42.....	.....	03/01/2013	Redemption	100.0000.....	.....	.....87,428	87,428	87,428	87,428	.....	.....	.....	.....0	.....	.....87,428	.....	.....	.....0	347	12/01/2042	1FE.....
49130T	PQ	3	KENTUCKY ST HSG CORP HS	4.268%	01/01/28...	.....	02/01/2013	Redemption	100.0000.....	.....	.....45,000	45,000	45,000	45,000	.....	.....	.....	.....0	.....	.....45,000	.....	.....	.....0	966	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.....	.....	.....35,000	35,000	35,000	35,000	.....	.....	.....	.....0	.....	.....35,000	.....	.....	.....0	80	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	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.....
83756C	AY	1	SOUTH DAKOTA HSG DEV AU	4.000%	11/01/42...	.....	02/20/2013	Redemption	100.0000.....	.....	.....440,000	440,000	440,000	440,000	.....	.....	.....	.....0	.....	.....440,000	.....	.....	.....0	5,329	11/01/2042	1FE.....
88271H	FL	8	TEXAS ST AFFORDABLE HSG	2.700%	09/01/41....	.....	03/01/2013	Redemption	100.0000.....	.....	.....10,000	10,000	10,000	10,000	.....	.....	.....	.....0	.....	.....10,000	.....	.....	.....0	13	09/01/2041	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....									677,428	677,428	677,428	622,428	.....	.....0	0	0	0	.....	.....677,428	.....	.....0	0	7,747	XXX...	XXX...

Bonds - U.S. Special Revenue and Special Assessment

31340Y	4Z	9	FHLMC REMIC 93 H	8.500%	11/15/20.....	.....	03/01/2013	Paydown.....	.....	.....3,082	3,082	3,224	3,098	.....	.....(16)	.....	.....(16)	.....	.....3,082	.....	.....	.....0	44	11/15/2020	1.....
31358P	HV	2	FNMA REMIC G92-35 EB	7.500%	07/25/22.....	.....	03/01/2013	Paydown.....	.....	.....2,285	2,285	2,290	2,279	.....	.....6	.....	.....6	.....	.....2,285	.....	.....	.....0	28	07/25/2022	1.....
31358Q	EU	5	FNMA REMIC 1992-162 D	7.000%	09/25/22.....	.....	03/01/2013	Paydown.....	.....	.....24,619	24,619	23,857	24,315	.....	.....304	.....	.....304	.....	.....24,619	.....	.....	.....0	305	09/25/2022	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.....
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.....
31392D	2B	7	FNMA 2002-59 ZB	6.000%	09/25/32.....	.....	03/01/2013	Paydown.....	.....	.....664,695	664,695	638,946	655,070	.....	.....9,625	.....	.....9,625	.....	.....664,695	.....	.....	.....0	6,929	09/25/2032	1.....

QE05

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31392R	WT	4	FHLMC 2492 Z 5.500% 08/15/32.....	....	03/01/2013	Paydown.....	.....	.....335,681	335,681	302,876	325,652	.....	.....10,029	.....	.....10,029	.....	.....335,681	.....	.....	.....0	3,447	08/15/2032	1.....
31393A	5P	8	FNMA 2003-43 PE 5.500% 05/25/33.....	....	03/01/2013	Paydown.....	.....	.....616,218	616,218	605,145	611,773	.....	.....4,444	.....	.....4,444	.....	.....616,218	.....	.....	.....0	6,277	05/25/2033	1.....
31393N	4A	4	FHLMC 2589 GM 5.500% 03/15/33.....	....	03/01/2013	Paydown.....	.....	.....883,736	883,736	876,831	880,704	.....	.....3,032	.....	.....3,032	.....	.....883,736	.....	.....	.....0	8,017	03/15/2033	1.....
31405W	QT	5	FNMA POOL 801566 5.000% 01/01/20.....	....	03/01/2013	Paydown.....	.....	.....3,530	3,530	3,551	3,536	.....	.....(6)	.....	.....(6)	.....	.....3,530	.....	.....	.....0	29	01/01/2020	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....							2,614,330	2,614,330	2,543,850	2,593,306	0	21,022	0	21,022	0	2,614,330	0	0	0	25,546	XXX...	..XXX...

Bonds - Industrial and Miscellaneous

000780	HW	9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33	.....	03/01/2013	Paydown.....	.....	.....125,603	125,603	120,269	124,964	.....	.....639	.....	.....639	.....	.....125,603	.....	.....	.....0	910	06/25/2033	1FM.....
000780	LC	8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18	.....	03/01/2013	Paydown.....	.....	.....46,124	46,124	46,441	46,159	.....	.....(35)	.....	.....(35)	.....	.....46,124	.....	.....	.....0	297	08/25/2018	1FM.....
00228#	AA	0	AV CINGULAR LLC CINGULA 7.450% 08/15/21	.....	03/15/2013	Redemption 100.0000.....	.....	.....43,098	43,098	45,253	44,419	.....	.....(18)	.....	.....(18)	.....	.....44,401	.....	.....(1,303)	(1,303)	536	08/15/2021	1.....
00442Q	AG	3	ACE SECURITIES CORP 6.500% 08/15/30	.....	03/01/2013	Paydown.....	.....	.....53,708	53,708	56,729	54,995	.....	.....(1,287)	.....	.....(1,287)	.....	.....53,708	.....	.....	.....0	583	08/15/2030	3AM.....
009325	AD	3	ACBN 2003-1A D 6.455% 09/20/22	.....	03/20/2013	Paydown.....	.....	.....595,816	595,816	543,682	588,248	.....	.....7,568	.....	.....7,568	.....	.....595,816	.....	.....	.....0	19,230	09/20/2022	3AM.....
04542B	MS	8	ASSET BACKED FUNDING CE 5.010% 06/25/35	.....	03/01/2013	Paydown.....	.....	.....38,965	38,965	38,454	38,568	.....	.....397	.....	.....397	.....	.....38,965	.....	.....	.....0	302	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	AK	2	ATLAS AIR INC 7.336% 01/02/18	.....	03/07/2013	Redemption 100.0000.....	.....	.....123,563	123,563	124,449	123,918	.....	.....40	.....	.....40	.....	.....123,958	.....	.....(395)	(395)	1,523	01/02/2018	3.....
049164	BE	5	ATLAS AIR INC 2000-1 PA 8.707% 07/02/21	.....	03/02/2013	Redemption 100.0000.....	.....	.....55,177	55,177	55,177	55,177	.....	.....	.....	.....0	55,177	.....	.....	.....0	803	07/01/2021	3.....	
054303	A@	1	AVON PRODUCTS INC 4.030% 11/23/20	.....	03/29/2013	Redemption 100.0000.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	5,000,000	.....	.....	.....0	840,971	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.....
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.....	.....	.....50,565	50,565	50,565	50,565	.....	.....	.....	.....0	50,565	.....	.....	.....0	225	12/02/2027	1FE.....	
05949A	EC	0	BANK OF AMERICA MORTGAG 5.500% 05/25/34	.....	03/01/2013	Paydown.....	.....	.....1,056,926	1,056,926	1,046,522	1,052,457	.....	.....4,469	.....	.....4,469	.....	.....1,056,926	.....	.....	.....0	10,315	05/25/2034	1FM.....
05955P	AJ	7	BANC OF AMERICA FUNDING 5.000% 06/26/21	.....	03/01/2013	Paydown.....	.....	.....13,551	13,551	13,432	13,478	.....	.....73	.....	.....73	.....	.....13,551	.....	.....	.....0	100	06/26/2021	1FM.....
05955Q	AE	6	BANC OF AMERICA FUNDING 5.500% 02/26/20	.....	03/01/2013	Paydown.....	.....	.....101,274	101,274	101,781	101,368	.....	.....(94)	.....	.....(94)	.....	.....101,274	.....	.....	.....0	675	02/26/2020	1FM.....
05955R	AA	2	BANC OF AMERICA LARGE L 5.204% 01/25/42	.....	03/01/2013	Paydown.....	.....	.....4,794	4,794	5,061	5,046	.....	.....(252)	.....	.....(252)	.....	.....4,794	.....	.....	.....0	42	01/25/2042	1FM.....
05956T	AA	7	BANC OF AMERICA FUNDING 4.000% 05/26/36	.....	03/01/2013	Paydown.....	.....	.....306,478	306,478	304,754	305,503	.....	.....975	.....	.....975	.....	.....306,478	.....	.....	.....0	1,410	05/26/2036	1FM.....
06423A	AS	2	BANK ONE CORP SUB NOTES 5.250% 01/30/13	.....	01/30/2013	Maturity.....	.....	.....125,000	125,000	127,933	125,031	.....	.....(31)	.....	.....(31)	.....	.....125,000	.....	.....	.....0	3,281	01/30/2013	1FE.....
073914	VK	6	BEAR STEARNS MTGE SEC I 3.424% 10/25/25	.....	03/01/2013	Paydown.....	.....	.....35,902	35,902	34,646	35,049	.....	.....853	.....	.....853	.....	.....35,902	.....	.....	.....0	206	10/25/2025	1FM.....
097023	AT	2	BOEING CO SENIOR NOTES 5.125% 02/15/13	.....	02/15/2013	Maturity.....	.....	.....250,000	250,000	252,130	250,035	.....	.....(35)	.....	.....(35)	.....	.....250,000	.....	.....	.....0	6,406	02/15/2013	1FE.....
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.....
12557Y	AE	7	CIT EQUIPMENT COLLATERA 4.860% 03/15/14	.....	03/15/2013	Paydown.....	.....	.....989,220	989,220	989,123	989,198	.....	.....22	.....	.....22	.....	.....989,220	.....	.....	.....0	7,752	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.....	
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.....	.....	.....110,646	110,646	110,631	110,640	.....	.....6	.....	.....6	.....	.....110,646	.....	.....	.....0	541	04/16/2018	1FE.....
12642M	AQ	3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37	.....	03/01/2013	Paydown.....	.....	.....34,943	34,943	35,336	35,015	.....	.....(72)	.....	.....(72)	.....	.....34,943	.....	.....	.....0	427	05/27/2037	1FM.....
126673	ZS	4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35	.....	03/01/2013	Paydown.....	.....	.....39,271	39,271	38,437	38,730	.....	.....541	.....	.....541	.....	.....39,271	.....	.....	.....0	367	08/25/2035	1FM.....
12667F	VF	9	COUNTRYWIDE ALTERNATIVE 6.500% 10/25/34	.....	03/01/2013	Paydown.....	.....	.....77,938	77,938	69,803	71,036	.....	.....6,902	.....	.....6,902	.....	.....77,938	.....	.....	.....0	844	10/25/2034	1FM.....
12668A	MN	2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35	.....	03/01/2013	Paydown.....	.....	.....142,902	142,902	116,365	117,825	.....	.....25,077	.....	.....25,077	.....	.....142,902	.....	.....	.....0	1,291	11/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.2

1	2		3 F o r e i g n	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			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)
12668A MN	2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35...	.....	03/31/2013	Security Withdraw.....	.....	.....	24,496	19,947	20,198	.....	.....13	.....	.....13	.....	20,210	.....	....(20,210)	(20,210)	338	11/25/2035	1FM.....
12669A 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.....
12669E S2	3	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33...	.....	03/01/2013	Paydown.....	.....	347,908	347,908	331,396	344,988	.....	2,919	.....	2,919	.....	347,908	.....	.....	.....0	2,381	10/25/2033	1FM.....
12669F C7	6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34...	.....	03/01/2013	Paydown.....	.....	41,734	41,734	40,482	41,410	.....	324	.....	324	.....	41,734	.....	.....	.....0	341	07/25/2034	1FM.....
12669G 4J	7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35...	.....	02/01/2013	Paydown.....	.....	71,823	71,823	71,240	71,546	.....	277	.....	277	.....	71,823	.....	.....	.....0	466	09/25/2035	1FM.....
12669G C8	2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35...	.....	03/01/2013	Paydown.....	.....	63,243	63,243	62,276	62,316	.....	927	.....	927	.....	63,243	.....	.....	.....0	576	06/25/2035	2FM.....
152314 PH	7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35...	.....	03/01/2013	Paydown.....	.....	20,661	20,661	20,661	20,596	.....	65	.....	65	.....	20,661	.....	.....	.....0	207	11/25/2035	1FM.....
161546 FW	1	CHASE FUNDING MORTGAGE 4.429% 10/25/14...	.....	03/01/2013	Paydown.....	.....	90,776	90,776	88,278	89,866	.....	909	.....	909	.....	90,776	.....	.....	.....0	676	10/25/2014	1FM.....
16162W BV	0	CHASE MORTGAGE FINANCE 4.750% 12/25/18...	.....	02/01/2013	Paydown.....	.....	332,305	332,305	335,628	333,194	.....	(889)	.....	(889)	.....	332,305	.....	.....	.....0	2,534	12/25/2018	1FM.....
16165T AJ	2	CHASEFLEX TRUST 2005-1 5.500% 02/25/35.....	.....	03/01/2013	Paydown.....	.....	130,412	130,412	109,546	117,891	.....	12,521	.....	12,521	.....	130,412	.....	.....	.....0	1,099	02/25/2035	1FM.....
17290D AD	6	CITIFINANCIAL AUTO ISSU 3.150% 08/15/16.....	.....	03/15/2013	Paydown.....	.....	683,076	683,076	683,002	683,071	.....	5	.....	.....	.....	683,076	.....	.....	.....0	3,610	08/15/2016	1FE.....
172973 2R	9	CITICORP MORTGAGE 5.625% 09/25/35.....	.....	03/01/2013	Paydown.....	.....	141,765	141,765	135,350	135,350	.....	6,416	.....	6,416	.....	141,765	.....	.....	.....0	1,287	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.....	.....	134,427	134,427	121,656	126,500	.....	7,927	.....	7,927	.....	134,427	.....	.....	.....0	1,431	07/25/2036	3FM.....
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.....
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 HE	1	CONSECO FIN SECURITIZATION 2001-2 M1 MH...	.....	03/01/2013	Paydown.....	.....	12,896	12,896	12,896	12,896	.....	.....	.....	.....0	.....	12,896	.....	.....	.....0	.....	.02/1/2033	6FM.....
21075W BF	1	CONTI MTGE HOME EQUITY 8.100% 08/15/25.....	.....	03/01/2013	Paydown.....	.....	6,255	6,255	6,248	6,255	.....	.....	.....	.....0	.....	6,255	.....	.....	.....0	84	08/15/2025	4FM.....
22540A AJ	7	ASSOCIATES MANUF HOUSIN 7.600% 06/15/28...	.....	03/15/2013	Paydown.....	.....	148,591	148,591	134,196	143,238	.....	5,353	.....	5,353	.....	148,591	.....	.....	.....0	1,874	06/15/2028	1FE.....
22540A CP	1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28...	.....	03/15/2013	Paydown.....	.....	127,746	127,746	116,887	123,373	.....	4,372	.....	4,372	.....	127,746	.....	.....	.....0	1,474	03/15/2028	1FE.....
22541N 5Z	8	CS FIRST BOSTON MTG SEC 5.000% 05/25/18.....	.....	03/01/2013	Paydown.....	.....	48,449	48,449	49,175	48,605	.....	(156)	.....	(156)	.....	48,449	.....	.....	.....0	290	05/25/2018	1FM.....
22541Q VG	4	CS FIRST BOSTON MORTGAG 5.500% 10/25/33...	.....	03/01/2013	Paydown.....	.....	166,546	166,546	164,347	165,358	.....	1,188	.....	1,188	.....	166,546	.....	.....	.....0	1,498	10/25/2033	1FM.....
2254W0 KD	6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19.....	.....	03/01/2013	Paydown.....	.....	99,959	99,959	102,208	101,081	.....	(1,122)	.....	(1,122)	.....	99,959	.....	.....	.....0	1,135	10/25/2019	1FM.....
226829 AA	7	CROCKET COGENERATION 14 5.869% 03/30/25...	.....	03/30/2013	Redemption 100.0000.....	.....	10,749	10,749	10,749	10,749	.....	.....	.....	.....0	.....	10,749	.....	.....	.....0	158	03/30/2025	2FE.....
22943Y UB	3	CREDIT SUISSE MTG CAPIT 2.972% 08/27/37.....	.....	03/01/2013	Paydown.....	.....	95,319	95,319	92,519	92,762	.....	2,558	.....	2,558	.....	95,319	.....	.....	.....0	363	08/27/2037	1FM.....
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.....
244217 BK	0	JOHN DEERE CAPITAL CORP 5.100% 01/15/13....	.....	01/15/2013	Maturity.....	.....	250,000	250,000	254,353	250,022	.....	(22)	.....	(22)	.....	250,000	.....	.....	.....0	6,375	01/15/2013	1FE.....
24702R AQ	4	DELL INC 4.625% 04/01/21.....	.....	02/19/2013	Barclays Capital Inc.....	.....	1,965,000	2,000,000	1,990,820	1,992,143	.....	112	.....	112	.....	1,992,255	.....	....(27,255)	(27,255)	36,229	04/01/2021	1FE.....
24702R AQ	4	DELL INC 4.625% 04/01/21.....	.....	03/06/2013	Goldman Sachs & Co.....	.....	500,000	500,000	497,705	498,036	.....	37	.....	37	.....	498,073	.....	.....1,927	1,927	10,278	04/01/2021	2FE.....
293791 AD	1	ENTERPRISE PRODUCTS 6.375% 02/01/13.....	.....	02/01/2013	Maturity.....	.....	75,000	75,000	79,616	75,058	.....	(58)	.....	(58)	.....	75,000	.....	.....	.....0	2,391	02/01/2013	2FE.....
29379V AJ	2	ENTERPRISE PRODUCTS 6.125% 02/01/13.....	.....	02/01/2013	Maturity.....	.....	75,000	75,000	76,967	75,055	.....	(55)	.....	(55)	.....	75,000	.....	.....	.....0	2,297	02/01/2013	2FE.....
302508 BA	3	FMR LLC 144A 4.750% 03/01/13.....	.....	03/01/2013	Maturity.....	.....	400,000	400,000	400,416	400,021	.....	(21)	.....	(21)	.....	400,000	.....	.....	.....0	9,500	03/01/2013	1FE.....
30256Y AA	1	FPL ENERGY MARCUS HOOK 7.590% 07/10/18...	.....	01/10/2013	Redemption 100.0000.....	.....	24,364	24,364	24,364	24,364	.....	.....	.....	.....0	.....	24,364	.....	.....	.....0	925	07/10/2018	3Z.....
32051D 3U	4	FIRST HORIZON ASSET SEC 5.250% 09/25/34....	.....	03/01/2013	Paydown.....	.....	466,577	466,577	450,028	463,626	.....	2,951	.....	2,951	.....	466,577	.....	.....	.....0	3,905	09/25/2034	1FM.....
32051D X5	6	FIRST HORIZON ASSET SEC 5.500% 05/25/34....	.....	03/01/2013	Paydown.....	.....	341,448	341,448	338,033	339,425	.....	2,023	.....	2,023	.....	341,448	.....	.....	.....0	3,354	05/25/2034	1FM.....
32051D Z3	9	FIRST HORIZON ASSET SEC 5.250% 06/25/34....	.....	03/01/2013	Paydown.....	.....	761,263	761,263	727,363	757,745	.....	3,518	.....	3,518	.....	761,263	.....	.....	.....0	6,778	06/25/2034	1FM.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3 F o r e i g n	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			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)
32051G CN 3	FIRST HORIZON MTG PASS-	5.500%	01/25/35.....	03/01/2013	Paydown.....		113,353	113,353	112,077	112,742	.....	.....611	.....	.....611	.....	.....113,353	.....	.....	.....0	763	01/25/2035	1FM.....
341099 CC 1	FLORIDA POWER CORP FIRS	4.800%	03/01/13....	03/01/2013	Maturity.....		125,000	125,000	125,120	125,003	.....	.....(3)	.....	.....(3)	.....	.....125,000	.....	.....	.....0	3,000	03/01/2013	1FE.....
34529G AG 0	FORD CREDIT AUTO OWNER	2.980%	08/15/14....	03/15/2013	Paydown.....		565,536	565,536	565,443	565,528	.....	.....8	.....	.....8	.....	.....565,536	.....	.....	.....0	2,800	08/15/2014	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.....		8,055	8,055	8,029	8,051	.....	.....	.....	.....0	.....	.....8,052	.....	.....3	3	207	01/15/2014	2FE.....
36157R D9 3	GE CAPITAL MTG 1999-HE	6.705%	04/25/29.....	03/01/2013	Paydown.....		67,303	67,303	57,288	59,007	.....	.....8,295	.....	.....8,295	.....	.....67,303	.....	.....	.....0	792	04/25/2029	1FM.....
362341 4B 2	GSR MORTGAGE LOAN TRUST	2.776%	01/25/36....	03/01/2013	Paydown.....		136,675	136,675	132,233	135,786	.....	.....890	.....	.....890	.....	.....136,675	.....	.....	.....0	614	01/25/2036	1FM.....
362341 DK 2	GSR MORTGAGE LOAN TRUST	5.000%	07/25/35....	03/01/2013	Paydown.....		102,912	102,912	103,684	102,747	.....	.....166	.....	.....166	.....	.....102,912	.....	.....	.....0	834	07/25/2035	1FM.....
36962G ZY 3	GENERAL ELECTRIC CAPITA	5.450%	01/15/13....	01/15/2013	Maturity.....		250,000	250,000	260,520	250,054	.....	.....(54)	.....	.....(54)	.....	.....250,000	.....	.....	.....0	6,813	01/15/2013	1FE.....
39153V AR 5	GREAT AMERICA LEASING R	3.190%	12/15/13....	03/15/2013	Paydown.....		897,736	897,736	897,662	897,733	.....	.....3	.....	.....3	.....	.....897,736	.....	.....	.....0	4,744	12/15/2013	1FE.....
393505 CF 7	GREEN TREE FINANCIAL CO	8.300%	05/15/19....	03/15/2013	Paydown.....		25,997	25,997	25,900	25,996	.....	.....1	.....	.....1	.....	.....25,997	.....	.....	.....0	232	05/15/2019	1FE.....
393505 KX 9	GREEN TREE FINANCIAL CO	7.000%	02/15/27....	03/15/2013	Paydown.....		325,330	325,330	322,281	324,342	.....	.....988	.....	.....988	.....	.....325,330	.....	.....	.....0	4,178	02/15/2027	1FE.....
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.....		143,057	143,057	143,057	143,057	.....	.....	.....	.....0	.....	.....143,057	.....	.....	.....0	600	12/16/2017	1FE.....
42805R AU 3	HERTZ VEHICLE FINANCING	4.260%	03/25/14....	03/25/2013	Paydown.....		750,000	750,000	749,955	749,997	.....	.....3	.....	.....3	.....	.....750,000	.....	.....	.....0	5,325	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.....
43718W AB 8	RESIDENTIAL FUNDING MRT	5.640%	03/25/37....	01/01/2013	Paydown.....		411	411	403	411	.....	.....	.....	.....0	.....	.....411	.....	.....	.....0	2	03/25/2037	1FM.....
44921A AD 3	HYUNDAI AUTO RECEIVABLE	3.150%	03/15/16....	03/15/2013	Paydown.....		464,701	464,701	464,623	464,687	.....	.....15	.....	.....15	.....	.....464,701	.....	.....	.....0	2,411	03/15/2016	1FE.....
45254T PM 0	IMPAC SECURED ASSETS CM	4.554%	08/25/34....	03/01/2013	Paydown.....		162,447	162,447	159,706	159,760	.....	.....2,687	.....	.....2,687	.....	.....162,447	.....	.....	.....0	1,314	08/25/2034	1FM.....
45660N QC 2	RESIDENTIAL ASSET SEC T	4.750%	06/25/33....	03/01/2013	Paydown.....		90,411	90,411	79,563	88,407	.....	.....2,004	.....	.....2,004	.....	.....90,411	.....	.....	.....0	541	06/25/2033	1FM.....
46616M AA 8	HENDERSON RECEIVABLES L	3.820%	12/15/48....	03/15/2013	Paydown.....		31,478	31,478	31,281	31,296	.....	.....182	.....	.....182	.....	.....31,478	.....	.....	.....0	195	12/15/2048	1FE.....
46625M RC 5	JP MORGAN CHASE COMMERC	5.146%	07/12/35....	01/01/2013	Paydown.....		145,934	145,934	152,250	145,934	.....	.....	.....	.....0	.....	.....145,934	.....	.....	.....0	626	07/12/2035	1FM.....
46628C AC 2	JP MORGAN ALTRNTVE LOAN	5.810%	05/25/36....	03/01/2013	Paydown.....		107,566	107,566	105,683	107,080	.....	.....486	.....	.....486	.....	.....107,566	.....	.....	.....0	1,029	05/25/2036	1FM.....
485260 BH 5	KANSAS GAS & ELEC	5.647%	03/29/21.....	03/29/2013	Redemption 100.0000.....		6,564	6,564	6,564	6,564	.....	.....	.....	.....0	.....	.....6,564	.....	.....	.....0	185	03/29/2021	1FE.....
49327H AE 5	KEYCORP STUDENT LOAN TR	0.363%	06/27/25....	03/27/2013	Paydown.....		263,330	263,330	250,822	259,413	.....	.....3,917	.....	.....3,917	.....	.....263,330	.....	.....	.....0	257	06/27/2025	1FE.....
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.....
52177A AB 1	LEAF II RECEIVABLES FND	4.900%	02/20/22.....	03/20/2013	Paydown.....		702,105	702,105	695,084	701,428	.....	.....677	.....	.....677	.....	.....702,105	.....	.....	.....0	5,573	02/20/2022	1FE.....
52465# AD 7	LEGG MASON CAPITAL CORP	7.240%	12/05/20....	03/05/2013	Redemption 100.0000.....		47,245	47,245	47,245	47,245	.....	.....	.....	.....0	.....	.....47,245	.....	.....	.....0	572	12/05/2020	2.....
52520M AG 8	LEHMAN MTG TRUST 2005-1	5.500%	09/25/35....	03/01/2013	Paydown.....		126,642	126,642	121,197	121,197	.....	.....5,446	.....	.....5,446	.....	.....126,642	.....	.....	.....0	1,074	09/25/2035	2FM.....
53688Q AA 8	LITIGATION SETTLEMENT	5.270%	10/25/32.....	01/25/2013	Paydown.....		350,910	350,910	348,716	349,483	.....	.....1,427	.....	.....1,427	.....	.....350,910	.....	.....	.....0	4,623	10/25/2032	2AM.....
55265K 2C 2	MASTR ASSET SEC TRUST	5.250%	12/25/33.....	03/01/2013	Paydown.....		802,256	802,256	773,049	796,978	.....	.....5,277	.....	.....5,277	.....	.....802,256	.....	.....	.....0	6,769	12/25/2033	1FM.....
55265K 2X 6	MASTR ASSET SEC TRUST	5.000%	12/25/18.....	03/01/2013	Paydown.....		39,040	39,040	39,186	39,013	.....	.....27	.....	.....27	.....	.....39,040	.....	.....	.....0	417	12/25/2018	1FM.....
55265K VE 6	MASTR ASSET SEC TRUST	4.750%	05/25/18.....	03/01/2013	Paydown.....		13,644	13,644	13,456	13,534	.....	.....110	.....	.....110	.....	.....13,644	.....	.....	.....0	103	05/25/2018	1FM.....
55313U AD 1	MMAF EQUIPMENT FINANCE	3.510%	01/15/30....	03/15/2013	Paydown.....		379,467	379,467	379,396	379,444	.....	.....24	.....	.....24	.....	.....379,467	.....	.....	.....0	1,730	01/15/2030	1FE.....
57164X AA 7	MARRIOTT VACATION CLUB	4.809%	07/20/31.....	03/20/2013	Paydown.....		51,607	51,607	51,606	51,607				0		51,607			0	409	07/20/2031	1FE.....

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

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1	2					3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
														11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
57165A	AA	6	MARRIOTT VACATION CLUB	2.510%	05/20/30	.....	03/20/2013	Paydown.....	.....	.....118,704	118,704	118,687	118,689	.....	.....15	.....	.....15	.....	.....118,704	.....	.....	.....0	494	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.....
57643M	JK	1	MASTR ASSET SEC TRUST	5.750%	12/25/34	.....	03/01/2013	Paydown.....	.....	.....144,733	144,733	117,234	123,872	.....	.....20,861	.....	.....20,861	.....	.....144,733	.....	.....	.....0	1,354	12/25/2034	1FM.....
59549N	AD	5	MID-STATE TRUST 6 A4	7.790%	07/01/35	.....	01/01/2013	Paydown.....	.....	.....22,778	22,778	21,639	21,956	.....	.....822	.....	.....822	.....	.....22,778	.....	.....	.....0	444	07/01/2035	1AM.....
59549W	AA	1	MID STATE TRUST SERIES	4.864%	07/15/38	.....	03/15/2013	Paydown.....	.....	.....18,929	18,929	17,935	18,134	.....	.....795	.....	.....795	.....	.....18,929	.....	.....	.....0	155	07/15/2038	1AM.....
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.....
59560W	AC	1	MID-STATE TRUST 2010-1	5.250%	12/15/45	.....	03/01/2013	Paydown.....	.....	.....34,378	34,378	34,330	34,327	.....	.....51	.....	.....51	.....	.....34,378	.....	.....	.....0	288	12/15/2045	1FM.....
617446	HR	3	MORGAN STANLEY GROUP SE	5.300%	03/01/13.	.....	03/01/2013	Maturity.....	.....	.....250,000	250,000	256,275	250,137	.....	.....(137)	.....	.....(137)	.....	.....250,000	.....	.....	.....0	6,625	03/01/2013	1FE.....
685049	AA	6	ORANGE LAKE TIMESHARE T	3.450%	03/10/27	.....	03/10/2013	Paydown.....	.....	.....65,726	65,726	65,722	65,723	.....	.....3	.....	.....3	.....	.....65,726	.....	.....	.....0	380	03/10/2027	1FE.....
685049	AB	4	ORANGE LAKE TIMESHARE T	4.870%	03/10/27	.....	03/10/2013	Paydown.....	.....	.....49,294	49,294	49,285	49,286	.....	.....8	.....	.....8	.....	.....49,294	.....	.....	.....0	403	03/10/2027	2AM.....
69144X	AA	7	OXFORD FINANCE FUNDING	3.900%	03/15/17	.....	03/15/2013	Paydown.....	.....	.....251,802	251,802	252,903	252,884	.....	.....(1,083)	.....	.....(1,083)	.....	.....251,802	.....	.....	.....0	1,398	03/15/2017	1FE.....
718546	AA	2	PHILLIPS 66 144A	4.300%	04/01/22	.....	01/29/2013	Tax Free Exchange	.....	.....1,496,737	1,500,000	1,496,445	1,496,714	.....	.....22	.....	.....22	.....	.....1,496,737	.....	.....	.....0	.....	04/01/2022	2FE.....
73932#	AA	4	POWER MINN 9090 LLC SER	7.170%	07/15/27	.....	01/15/2013	Redemption	100.0000	1,184	1,184	1,184	1,184	.....	.....0	.....	.....0	.....	.....1,184	.....	.....	.....0	21	07/15/2027	5Z.....
74112R	AA	8	PRESTIGE AUTO REC TRUST	5.670%	04/15/17	.....	03/15/2013	Paydown.....	.....	.....112,602	112,602	112,582	112,601	.....	.....1	.....	.....1	.....	.....112,602	.....	.....	.....0	1,062	04/15/2017	1FE.....
74160M	BP	6	PRIME MORTGAGE TRUST 20	5.000%	10/25/33	.....	03/01/2013	Paydown.....	.....	.....446,028	446,028	426,375	438,269	.....	.....7,759	.....	.....7,759	.....	.....446,028	.....	.....	.....0	3,863	10/25/2033	1FM.....
74340X	AB	7	PROLOGIS TRUST	5.500%	03/01/13	.....	03/01/2013	Maturity.....	.....	.....125,000	125,000	125,756	125,075	.....	.....(75)	.....	.....(75)	.....	.....125,000	.....	.....	.....0	3,438	03/01/2013	2FE.....
74927D	AL	0	RBSSP RESECURITIZATION	5.825%	02/26/36	.....	03/01/2013	Paydown.....	.....	.....45,716	45,716	45,716	45,716	.....	.....0	.....	.....0	.....	.....45,716	.....	.....	.....0	444	02/26/2036	1FM.....
74930E	AM	1	RBSSP RESECURITIZATION	4.000%	06/27/32	.....	03/01/2013	Paydown.....	.....	.....81,136	81,136	81,795	81,052	.....	.....84	.....	.....84	.....	.....81,136	.....	.....	.....0	539	06/27/2032	1FM.....
74958D	AH	1	RESIDENTIAL FUNDING MTG	5.500%	10/25/21	.....	03/01/2013	Paydown.....	.....	.....70,855	70,855	67,356	68,927	.....	.....1,928	.....	.....1,928	.....	.....70,855	.....	.....	.....0	712	10/25/2021	1FM.....
750236	AJ	0	RADIAN GROUP INC 06/15/	5.375%	06/15/15	.....	01/04/2013	Tax Free Exchange	.....	.....1,135,546	2,000,000	925,000	1,133,446	.....	.....2,099	.....	.....2,099	.....	.....1,135,546	.....	.....	.....0	5,674	06/15/2015	5FE.....
750236	AL	5	RADIAN GROUP INC 144A	9.000%	06/15/17	.....	02/28/2013	Tax Free Exchange	.....	.....1,172,743	2,000,000	1,135,546	.....	.....	.....37,197	.....	.....37,197	.....	.....1,172,743	.....	.....	.....0	.....	06/15/2017	5FE.....
760985	7E	5	RESIDENTIAL FDG SEC COR	5.567%	07/25/34	.....	03/31/2013	Security Withdraw	.....	.....40,095	34,815	34,815	34,815	.....	.....0	.....	.....0	.....	.....34,815	.....	.....(34,815)	(34,815)	557	07/25/2034	3FM.....
760985	L6	6	RESIDENTIAL FDG SEC COR	5.900%	12/25/33	.....	03/01/2013	Paydown.....	.....	.....45,249	45,249	45,248	45,148	.....	.....101	.....	.....101	.....	.....45,249	.....	.....	.....0	437	12/25/2033	1FM.....
760985	UX	7	RESIDENTIAL FDG SEC COR	4.500%	05/25/33	.....	03/01/2013	Paydown.....	.....	.....31,998	31,998	30,433	31,730	.....	.....269	.....	.....269	.....	.....31,998	.....	.....	.....0	263	05/25/2033	1FM.....
76111X	HD	8	RESIDENTIAL FUNDING MTG	5.250%	04/25/34	.....	03/01/2013	Paydown.....	.....	.....304,394	304,394	288,223	302,745	.....	.....1,649	.....	.....1,649	.....	.....304,394	.....	.....	.....0	2,375	04/25/2034	1FM.....
76111X	QK	2	RESIDENTIAL FUNDING MTG	5.500%	12/25/34	.....	03/01/2013	Paydown.....	.....	.....441,341	441,341	436,927	439,360	.....	.....1,981	.....	.....1,981	.....	.....441,341	.....	.....	.....0	3,844	12/25/2034	1FM.....
76176L	EQ	0	REYNOLDS METAL	8.100%	02/04/13	.....	02/04/2013	Maturity.....	.....	.....75,000	75,000	88,455	75,190	.....	.....(190)	.....	.....(190)	.....	.....75,000	.....	.....	.....0	1,333	02/04/2013	2.....
78442F	AG	3	SLM CORP MTN SERIES A	5.375%	01/15/13	.....	01/15/2013	Maturity.....	.....	.....250,000	250,000	257,700	250,040	.....	.....(40)	.....	.....(40)	.....	.....250,000	.....	.....	.....0	6,719	01/15/2013	2FE.....
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.....	.....	.....73,147	73,147	73,139	73,140	.....	.....8	.....	.....8	.....	.....73,147	.....	.....	.....0	234	09/20/2029	1FE.....
805564	PA	3	SAXON ASSET SECURITIES	5.011%	12/25/33	.....	03/01/2013	Paydown.....	.....	.....130,696	130,696	130,696	128,485	.....	.....2,211	.....	.....2,211	.....	.....130,696	.....	.....	.....0	1,226	12/25/2033	1FM.....
81744T	AB	3	SEQUOIA MORTGAGE TRUST	3.474%	01/25/42	.....	03/01/2013	Paydown.....	.....	.....146,352	146,352	146,347	146,261	.....	.....91	.....	.....91	.....	.....146,352	.....	.....	.....0	828	01/25/2042	1FM.....
82651L	AA	1	SIERRA RECEIVABLES FUND	4.480%	07/20/26	.....	03/20/2013	Paydown.....	.....	.....44,730	44,730	44,721	44,725	.....	.....5	.....	.....5	.....	.....44,730	.....	.....	.....0	332	07/20/2026	1FE.....
82651N	AA	7	SIERRA RECEIVABLES FUND	3.510%	11/20/25	.....	03/20/2013	Paydown.....	.....	.....41,047	41,047	41,043	41,045	.....	.....3	.....	.....3	.....	.....41,047	.....	.....	.....0	263	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.....

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

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
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.....
826671 AD 1	SIGNAL SEC CORP MFD HS	7.420%	04/15/30	.....	03/01/2013	Paydown.....	.....	49,447	49,447	49,419	49,381	.....	.....66	.....	.....66	.....	49,447	.....	.....	.....0	645	04/15/2030	4AM.....
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	.....	176,471	176,471	176,471	176,471	.....	.....	.....	.....0	.....	176,471	.....	.....	.....0	4,774	01/01/2028	1.....
86359A X7 3	STRUCTURED ASSET SECURI	5.250%	09/25/33	.....	03/01/2013	Paydown.....	.....	475,504	475,504	429,588	467,329	.....	.....8,175	.....	.....8,175	.....	475,504	.....	.....	.....0	2,864	09/25/2033	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.....	.....	453,196	453,196	451,497	451,687	.....	.....1,510	.....	.....1,510	.....	453,196	.....	.....	.....0	2,989	03/25/2035	1FM.....
86359D GT 8	STRUCTURED ASSET SECURI	5.250%	12/25/34	.....	03/01/2013	Paydown.....	.....	139,044	139,044	134,644	137,673	.....	.....1,371	.....	.....1,371	.....	139,044	.....	.....	.....0	1,053	12/25/2034	1FM.....
86359D JT 5	STRUCTURED ASSET SECURI	5.750%	07/25/35	.....	03/01/2013	Paydown.....	.....	168,108	168,108	162,668	163,367	.....	.....4,742	.....	.....4,742	.....	168,108	.....	.....	.....0	1,424	07/25/2035	1FM.....
872162 AD 4	TAL ADVANTAGE LLC 2010-	4.300%	10/20/25	.....	03/23/2013	Paydown.....	.....	25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....	.....0	184	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	.....	73,131	73,131	76,783	75,643	.....	.....(4)	.....	.....(4)	.....	75,639	.....	.....(2,508)	(2,508)	3,474	02/01/2030	2FE.....
88031Q AA 8	TENASKA VIRGINA PARTNER	6.119%	03/30/24	.....	03/30/2013	Redemption 100.0000	.....	54,323	54,323	54,323	54,323	.....	.....	.....	.....0	.....	54,323	.....	.....	.....0	831	03/30/2024	2FE.....
88031R AA 6	TENASKA ALABAMA II PART	6.125%	03/30/23	.....	03/30/2013	Various.....	.....	135,016	135,016	135,567	135,341	.....	.....(12)	.....	.....(12)	.....	135,329	.....	.....(314)	(314)	2,067	03/30/2023	2FE.....
883145 AJ 3	TEXTAINER MARINE CONTAI	4.700%	06/15/26	.....	03/15/2013	Paydown.....	.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....0	.....	50,000	.....	.....	.....0	385	06/15/2026	1FE.....
89420G AJ 8	TRAVELERS PROPERTY CASU	5.000%	03/15/13	.....	03/15/2013	Maturity.....	.....	250,000	250,000	251,693	250,046	.....	.....(46)	.....	.....(46)	.....	250,000	.....	.....	.....0	6,250	03/15/2013	1FE.....
89656C AA 1	TRINITY RAIL LEASING LP	5.194%	10/16/40	.....	03/16/2013	Paydown.....	.....	19,690	19,690	19,690	19,690	.....	.....	.....	.....0	.....	19,690	.....	.....	.....0	171	10/16/2040	1FE.....
89678D AA 3	TRITON CONTAINER FINANC	4.210%	05/14/27	.....	03/14/2013	Paydown.....	.....	50,000	50,000	49,994	49,994	.....	.....6	.....	.....6	.....	50,000	.....	.....	.....0	351	05/14/2027	1FE.....
902905 AM 0	USX CORPORATION	9.125%	01/15/13	.....	01/15/2013	Maturity.....	.....	3,000,000	3,000,000	3,254,700	3,000,979	.....	.....(979)	.....	.....(979)	.....	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	.....	24,037	24,037	24,037	24,037	.....	.....	.....	.....0	.....	24,037	.....	.....	.....0	211	09/23/2030	1.....
919138 AD 9	VALERO ENERGY SENIOR NO	6.700%	01/15/13	.....	01/15/2013	Maturity.....	.....	75,000	75,000	82,693	75,043	.....	.....(43)	.....	.....(43)	.....	75,000	.....	.....	.....0	2,513	01/15/2013	2FE.....
91914C AC 1	VALERO LOGISTICS	6.050%	03/15/13	.....	03/15/2013	Maturity.....	.....	75,000	75,000	78,520	75,105	.....	.....(105)	.....	.....(105)	.....	75,000	.....	.....	.....0	2,269	03/15/2013	3FE.....
92922F VE 5	WASHINGTON MUTUAL 2004-	6.000%	07/25/34	.....	03/01/2013	Paydown.....	.....	37,756	37,756	37,874	37,665	.....	.....90	.....	.....90	.....	37,756	.....	.....	.....0	405	07/25/2034	1FM.....
94980K AG 7	WELLS FARGO MBS 2004-4	5.500%	05/25/34	.....	03/01/2013	Paydown.....	.....	1,165,796	1,165,796	1,091,112	1,151,515	.....	.....14,281	.....	.....14,281	.....	1,165,796	.....	.....	.....0	11,436	05/25/2034	1FM.....
94981A AA 1	WELLS FARGO MBS 2003-14	4.750%	12/25/18	.....	03/01/2013	Paydown.....	.....	43,428	43,428	43,496	43,368	.....	.....60	.....	.....60	.....	43,428	.....	.....	.....0	319	12/25/2018	1FM.....
94981B AA 9	WELLS FARGO MBS 2004-T	2.635%	09/25/34	.....	03/01/2013	Paydown.....	.....	16,302	16,302	14,142	14,829	.....	.....1,473	.....	.....1,473	.....	16,302	.....	.....	.....0	67	09/25/2034	1FM.....
94982C AF 5	WELLS FARGO MB TRST 200	2.617%	01/25/35	.....	02/01/2013	Paydown.....	.....	135,598	135,598	132,886	135,076	.....	.....522	.....	.....522	.....	135,598	.....	.....	.....0	370	01/25/2035	1FM.....
94982J AA 1	WELLS FARGO MTG BACKED	5.250%	08/25/35	.....	03/01/2013	Paydown.....	.....	301,445	301,445	306,343	300,951	.....	.....494	.....	.....494	.....	301,445	.....	.....	.....0	2,300	08/25/2035	1FM.....
94982W AZ 7	WELLS FARGO MB TRST 200	5.250%	09/25/35	.....	03/01/2013	Paydown.....	.....	137,163	137,163	130,999	130,999	.....	.....6,164	.....	.....6,164	.....	137,163	.....	.....	.....0	1,150	09/25/2035	1FM.....
94982W BB 9	WELLS FARGO MB TRST 200	5.500%	10/25/35	.....	03/01/2013	Paydown.....	.....	98,201	98,201	93,260	96,038	.....	.....2,163	.....	.....2,163	.....	98,201	.....	.....	.....0	858	10/25/2035	1FM.....
94984F AV 1	WELLS FARGO MBS 2006-11	6.000%	09/25/36	.....	03/01/2013	Paydown.....	.....	204,423	204,423	190,566	184,560	.....	.....19,863	.....	.....19,863	.....	204,423	.....	.....	.....0	(31,239)	09/25/2036	3FM.....
94984F AV 1	WELLS FARGO MBS 2006-11	6.000%	09/25/36	.....	02/01/2013	Security Withdraw.....	.....	.....	.....(24,828)	(23,145)	(23,321)	.....	.....	.....	.....0	.....	.....(23,321)	.....	.....23,321	23,321	23,321	09/25/2036	3FM.....
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.....

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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						F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
961548 AQ 7	WESTVACO CORP DEBENTURE 7.650% 03/15/27						.....	03/15/2013	Redemption 100.0000.....	.....	.....7,000	7,000	7,856	7,556	.....	.....(13)	.....	.....(13)	.....	.....7,543	.....	.....(543)	(543)	268	03/15/2027	2FE.....
973582 AA 7	WINDSOR FINANCING LLC 1 5.881% 07/15/17.....						.....	01/09/2013	Redemption 100.0000.....	.....	.....1,072,837	1,072,837	1,072,837	1,072,837	.....	.....	.....	.....0	.....	.....1,072,837	.....	.....	.....0	137,313	07/15/2017	4FE.....
064149 A5 6	BANK OF NOVA SCOTIA 2.250% 01/22/13.....						A..	01/22/2013	Maturity.....	.....	.....2,000,000	2,000,000	2,009,520	2,000,200	.....	.....(200)	.....	.....(200)	.....	.....2,000,000	.....	.....	.....0	22,500	01/22/2013	1FE.....
65334H 50 8	NEXEN INC SUB NOTES 7.350% 11/01/43.....						I...	03/28/2013	Call 100.0000.....	.....	.....4,500,000	4,500,000	4,500,000	4,500,000	.....	.....	.....	.....0	.....	.....4,500,000	.....	.....	.....0	135,056	11/01/2043	3FE.....
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27						F...	01/18/2013	Paydown.....	.....	.....16,667	16,667	16,665	16,665	.....	.....2	.....	.....2	.....	.....16,667	.....	.....	.....0	58	05/18/2027	1.....
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27						F...	03/18/2013	Paydown.....	.....	.....33,333	33,333	33,329	33,329	.....	.....4	.....	.....4	.....	.....33,333	.....	.....	.....0	292	05/18/2027	1FE.....
227170 AD 9	CRONOS CONTAINERS PROGR 3.810% 09/18/27						F...	01/18/2013	Paydown.....	.....	.....8,333	8,333	8,330	8,330	.....	.....3	.....	.....3	.....	.....8,333	.....	.....	.....0	26	09/18/2027	1.....
227170 AD 9	CRONOS CONTAINERS PROGR 3.810% 09/18/27						F...	03/18/2013	Paydown.....	.....	.....16,667	16,667	16,660	16,660	.....	.....7	.....	.....7	.....	.....16,667	.....	.....	.....0	132	09/18/2027	1FE.....
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27....						F...	01/17/2013	Paydown.....	.....	.....16,667	16,667	16,663	16,663	.....	.....3	.....	.....3	.....	.....16,667	.....	.....	.....0	57	07/17/2027	1.....
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27....						F...	03/17/2013	Paydown.....	.....	.....33,333	33,333	33,327	33,327	.....	.....6	.....	.....6	.....	.....33,333	.....	.....	.....0	285	07/17/2027	1FE.....
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16...						R..	01/12/2013	Redemption 100.0000.....	.....	.....7,974	7,974	7,974	7,974	.....	.....	.....	.....0	.....	.....7,974	.....	.....	.....0	119	07/12/2016	1.....
71912N AA 5	PHOENIX PARK FUNDING LT 7.267% 04/01/13....						F...	01/01/2013	Redemption 100.0000.....	.....	.....137,500	137,500	137,500	137,500	.....	.....	.....	.....0	.....	.....137,500	.....	.....	.....0	2,498	04/01/2013	2FE.....
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.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	57,700	01/26/2013	3.....
P4948@ AE 8	GRUPO CEMENTOS DE CHIHU 7.000% 05/27/15..						F...	02/08/2013	Redemption 100.0000.....	.....	.....2,251,734	2,251,734	2,251,734	2,321,646	.....	.....(69,912)	.....	.....(69,912)	.....	.....2,251,734	.....	.....	.....0	23,205	05/27/2015	3.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....										57,394,054	59,163,791	56,837,493	56,007,455	12	244,963	0	244,975	0	57,387,972	0	6,080	6,080	1,683,809	XXX...	..XXX....
8399997.	Total - Bonds - Part 4.....										65,861,969	67,631,706	65,535,808	64,653,735	12	(14,253)	0	(14,241)	0	65,855,887	0	6,080	6,080	1,785,261	XXX...	..XXX....
8399999.	Total - Bonds.....										65,861,969	67,631,706	65,535,808	64,653,735	12	(14,253)	0	(14,241)	0	65,855,887	0	6,080	6,080	1,785,261	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....										65,861,969	XXX.....	65,535,808	64,653,735	12	(14,253)	0	(14,241)	0	65,855,887	0	6,080	6,080	1,785,261	XXX...	..XXX....

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

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

Sch. DB-Pt D-Sn 1
NONE

Sch. DB-Pt D-Sn 2
NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	110,123,070	110,123,070	
7499999	Total - Common Stocks - Money Market Mutual Funds			110,123,070	110,123,070	XXX
7599999	Total - Common Stock			110,123,070	110,123,070	XXX
7699999	Total - Preferred and Common Stock			110,123,070	110,123,070	XXX
9999999	Totals			110,123,070	110,123,070	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value \$.....110,123,070 Book/Adjusted Carrying Value \$.....110,123,070
2. Average balance for the year to date: Fair Value \$.....97,240,067 Book/Adjusted Carrying Value \$.....97,240,067
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....110,123,070 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. 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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
U.S. Bank NA..... Cincinnati, OH					(8,377,364)	(8,102,468)	(5,202,030)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(8,377,364)	(8,102,468)	(5,202,030)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(8,377,364)	(8,102,468)	(5,202,030)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(8,377,364)	(8,102,468)	(5,202,030)	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