LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of June 30, 2013

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office One Financial Way….. Cincinnati ..... OH ..... US 45242
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way….. Cincinnati ..... OH ..... US 45242 513-794-6100
(Street and Number) (City or Town, State, Country and Zip Code) (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 513-794-6100-6015
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address N/A

Statutory Statement Contact Amber Dawn Morris 513-794-6100-6015
(Name) (Area Code) (Telephone Number) (Extension)

amber_morris@ohionational.com 513-794-4516
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield #	Executive Vice President, Distribution
Howard Charles Becker	Executive Vice President & CAO	Richard Jerome Bodner	Senior Vice President
Christopher Allen Carlson	Executive Vice President & CIO	Harry Douglas Cooke, III	Senior Vice President
John Andrew DelPozzo #	Senior Vice President	Anthony Gerard Esposito	Senior Vice President
Paul Gerard	Senior Vice President	Diane Sue Hagenbuch	Senior Vice President
Kristal Elaine Hambrick #	Executive Vice President & Chief Product Officer	Michael Francis Haverkamp	Senior Vice President
Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary	David Dale Herr, Jr.	Senior Vice President
Stephen Ray Murphy	Senior Vice President	George Barclay Pearson, Jr.	Senior Vice President
Arthur James Roberts	Senior Vice President & CFO	James Clive Smith	Senior Vice President
Barbara Ann Turner #	Senior Vice President & CCO; President & CEO, ONESCO	Paul Joseph Twilling	Senior Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This _____ day of August, 2013

Roxanna S Henry, Notary Public

May 11, 2014

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	4,220,172,902	0	4,220,172,902	4,214,962,310
2. Stocks:				
2.1 Preferred stocks	25,031,172	0	25,031,172	16,784,897
2.2 Common stocks	485,229,215	0	485,229,215	502,163,825
3. Mortgage loans on real estate:				
3.1 First liens	848,693,974	0	848,693,974	854,363,975
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	296,501	0	296,501	296,500
4.3 Properties held for sale (less $.....0 encumbrances)	3,117,583	0	3,117,583	3,153,499
5. Cash ($.....122,584,020), cash equivalents ($.....0) and short-term investments ($.....149,396,481)	271,980,501	0	271,980,501	373,839,625
6. Contract loans (including $.....0 premium notes)	282,994,328	0	282,994,328	267,232,610
7. Derivatives	25,103,651	0	25,103,651	15,556,892
8. Other invested assets	109,468,304	0	109,468,304	109,680,252
9. Receivables for securities	4,083,740	0	4,083,740	646,499
10. Securities lending reinvested collateral assets	121,287,760	0	121,287,760	129,277,794
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,397,459,631	0	6,397,459,631	6,487,958,678
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	50,298,577	0	50,298,577	50,561,650
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,903,940	0	4,903,940	8,415,425
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	32,776,583	0	32,776,583	31,705,706
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,665,188	0	5,665,188	11,486,371
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	1,025	0	1,025	24,397
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	145,560,297	79,308,223	66,252,074	67,815,680
19. Guaranty funds receivable or on deposit	1,837,365	0	1,837,365	1,655,393
20. Electronic data processing equipment and software	2,979,051	0	2,979,051	3,672,551
21. Furniture and equipment, including health care delivery assets ($.....0)	2,546,624	2,546,624	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	54,397,115	0	54,397,115	52,428,033
24. Health care ($.....0) and other amounts receivable	15,558,997	15,558,997	0	0
25. Aggregate write-ins for other than invested assets	107,916,611	11,468,418	96,448,193	98,851,509
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,821,901,004	108,882,262	6,713,018,742	6,814,575,393
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	15,953,062,731	0	15,953,062,731	14,816,672,037
28. Total (Lines 26 and 27)	22,774,963,735	108,882,262	22,666,081,473	21,631,247,430

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	77,097,152	0	77,097,152	80,921,221
2502. Keyman insurance	11,391,296	0	11,391,296	10,616,252
2503. Fund revenue receivable	7,088,828	0	7,088,828	6,477,443
2598. Summary of remaining write-ins for Line 25 from overflow page	12,339,335	11,468,418	870,917	836,593
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	107,916,611	11,468,418	96,448,193	98,851,509

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....4,822,101,932 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	4,822,101,932	4,713,504,185
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	81,527,511	84,190,035
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	581,361,288	603,967,019
4.	Contract claims:		
	4.1 Life	23,696,313	9,078,209
	4.2 Accident and health	1,355,316	1,088,843
5.	Policyholders' dividends $.....1,886,842 and coupons $.....0 due and unpaid	1,886,842	1,638,935
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	47,180,665	48,016,673
	6.2 Dividends not yet apportioned (including $.....0 Modco)	0	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....0 accident and health premiums	842,419	911,824
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....0 assumed and $.....0 ceded	0	0
	9.4 Interest Maintenance Reserve	50,207,296	53,034,175
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,066,152, accident and health $.....554,475 and deposit-type contract funds $.....0	4,620,627	5,772,134
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	10,833,185	10,749,567
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(251,296,561) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(251,296,561)	(240,768,041)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,977,410	2,710,596
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	1,919,818	4,219,669
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,659,685	4,973,679
17.	Amounts withheld or retained by company as agent or trustee	89,222,562	99,336,277
18.	Amounts held for agents' account, including $.....2,197,553 agents' credit balances	3,439,635	3,198,078
19.	Remittances and items not allocated	23,161,969	33,351,248
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $.....0 and interest thereon $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	65,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	35,098,546	25,243,899
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	36,355,949	72,138,183
	24.04 Payable to parent, subsidiaries and affiliates	9,249,409	15,345,489
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	824,201	14,495,626
	24.09 Payable for securities	4,396,277	4,313,209
	24.10 Payable for securities lending	121,287,760	129,277,794
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	2,194,585	1,472,516
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,708,104,639	5,766,259,821
27.	From Separate Accounts statement	15,953,062,732	14,816,672,037
28.	Total liabilities (Lines 26 and 27)	21,661,167,371	20,582,931,858
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	309,278,903	309,240,757
33.	Gross paid in and contributed surplus	183,297,154	183,297,154
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	502,338,038	545,777,664
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	994,914,095	1,038,315,575
38.	Totals of Lines 29, 30 and 37	1,004,914,095	1,048,315,575
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	22,666,081,466	21,631,247,433

DETAILS OF WRITE-INS

2501.	Unclaimed funds	2,194,585	1,472,516
2502.		0	0
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,194,585	1,472,516
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,433,291,946	1,598,354,894	3,259,840,984
2. Considerations for supplementary contracts with life contingencies	143,206	155,147	693,878
3. Net investment income	154,786,222	164,573,268	332,818,489
4. Amortization of Interest Maintenance Reserve (IMR)	2,953,684	3,031,215	7,156,878
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	2,002,606	2,124,733	4,615,007
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	99,731,620	80,420,186	171,248,475
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	112,610,581	94,666,218	197,483,461
9. Totals (Lines 1 to 8.3)	1,805,519,865	1,943,325,661	3,973,857,172
10. Death benefits	47,918,827	26,089,092	54,115,121
11. Matured endowments (excluding guaranteed annual pure endowments)	370,040	524,467	1,016,371
12. Annuity benefits	210,124,238	191,362,449	393,822,341
13. Disability benefits and benefits under accident and health contracts	4,936,729	4,286,059	8,672,381
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	504,470,003	468,480,705	919,520,491
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	10,868,251	(1,797,451)	8,540,683
18. Payments on supplementary contracts with life contingencies	265,335	285,198	555,356
19. Increase in aggregate reserves for life and accident and health contracts	107,053,746	109,701,448	192,092,105
20. Totals (Lines 10 to 19)	886,007,169	798,931,967	1,578,334,849
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	126,233,423	127,445,580	265,761,497
22. Commissions and expense allowances on reinsurance assumed	8,290,436	4,014,390	9,655,731
23. General insurance expenses	46,526,969	41,885,566	82,578,761
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,548,101	6,044,280	10,231,303
25. Increase in loading on deferred and uncollected premiums	762,513	1,691,615	6,747,376
26. Net transfers to or (from) Separate Accounts net of reinsurance	668,556,679	860,716,940	1,803,684,096
27. Aggregate write-ins for deductions	3,298,535	5,224,027	8,770,992
28. Totals (Lines 20 to 27)	1,745,223,825	1,845,954,365	3,765,764,605
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	60,296,040	97,371,296	208,092,567
30. Dividends to policyholders	22,877,039	21,823,908	48,284,412
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	37,419,001	75,547,388	159,808,155
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,477,798	11,042,761	14,275,853
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	29,941,203	64,504,627	145,532,302
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(68,283) (excluding taxes of $.....68,283 transferred to the IMR)	(16,145,294)	(19,439,733)	(37,917,614)
35. Net income (Line 33 plus Line 34)	13,795,909	45,064,894	107,614,688
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,048,315,579	902,515,977	902,515,977
37. Net income (Line 35)	13,795,909	45,064,894	107,614,688
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(3,363,140)	(12,308,007)	(20,390,213)	(37,600,148)
39. Change in net unrealized foreign exchange capital gain (loss)	202,821	(1,551,333)	(805,256)
40. Change in net deferred income tax	12,809,615	9,241,200	13,046,847
41. Change in nonadmitted assets	(7,722,990)	(8,564,359)	(10,020,541)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(9,854,646)	1,461,208	(3,209,472)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	38,146	200,038,146	200,076,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(40,000,000)	(60,000,000)	(125,000,000)
53. Aggregate write-ins for gains and losses in surplus	(362,328)	(3,917,407)	1,697,193
54. Net change in capital and surplus (Lines 37 through 53)	(43,401,480)	161,382,136	145,799,602
55. Capital and surplus as of statement date (Lines 36 + 54)	1,004,914,100	1,063,898,113	1,048,315,579
DETAILS OF WRITE-INS			
08.301. Policy charges	87,177,776	72,034,932	134,491,625
08.302. Fee income	24,825,838	20,593,294	43,015,744
08.303. Miscellaneous gains/(losses)	605,884	996,979	(1,187,668)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,083	1,041,013	21,163,760
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	112,610,581	94,666,218	197,483,461
2701. Health surrender benefits	3,300,305	2,032,243	5,578,215
2702. Expenses related to surplus note issuance	0	3,190,704	3,190,704
2703. Reserve adjustment on reinsurance assumed	(1,770)	1,080	2,073
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)	3,298,535	5,224,027	8,770,992
5301. Voluntary Reserve	(149,492)	0	0
5302. Prior period adjustment	(212,836)	(3,917,407)	1,697,193
5303.	0	0	0
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)	(362,328)	(3,917,407)	1,697,193

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,438,160,104	1,596,867,114	3,248,916,802
2.	Net investment income	156,218,224	167,655,361	337,509,593
3.	Miscellaneous income	213,026,105	177,211,137	373,346,943
4.	Total (Lines 1 through 3)	1,807,404,433	1,941,733,612	3,959,773,338
5.	Benefit and loss related payments	760,349,291	690,265,346	1,386,490,126
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	679,085,199	889,338,659	1,865,045,367
7.	Commissions, expenses paid and aggregate write-ins for deductions	191,158,442	184,991,280	386,162,385
8.	Dividends paid to policyholders	23,465,140	21,324,323	45,276,801
9.	Federal and foreign income taxes paid (recovered) net of $.....3,363,140 tax on capital gains (losses)	9,892,253	2,766,154	(2,199,288)
10.	Total (Lines 5 through 9)	1,663,950,325	1,788,685,762	3,680,775,391
11.	Net cash from operations (Line 4 minus Line 10)	143,454,108	153,047,850	278,997,947
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	306,282,426	306,195,026	605,630,569
	12.2 Stocks	0	187,000	188,400
	12.3 Mortgage loans	66,504,399	35,775,368	127,810,540
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	8,073,102	14,315,398	56,195,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	380,859,927	356,472,792	789,825,441
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	314,422,530	375,627,486	727,194,147
	13.2 Stocks	8,252,200	187,000	32,687,000
	13.3 Mortgage loans	60,832,250	45,780,000	96,772,750
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	110,133,333
	13.6 Miscellaneous applications	12,984,000	5,820,867	2,110,579
	13.7 Total investments acquired (Lines 13.1 to 13.6)	396,490,980	427,415,353	968,897,809
14.	Net increase (decrease) in contract loans and premium notes	15,761,718	11,459,334	19,277,733
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(31,392,771)	(82,401,895)	(198,350,101)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	38,146	200,038,146	196,809,296
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(36,787,883)	38,020,000	(2,683,706)
	16.5 Dividends to stockholders	105,000,000	100,000,000	100,000,000
	16.6 Other cash provided (applied)	(72,170,724)	(2,389,566)	(146,294,991)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(213,920,461)	135,668,580	(52,169,401)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(101,859,124)	206,314,535	28,478,445
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	373,839,626	345,361,180	345,361,180
	19.2 End of period (Line 18 plus Line 19.1)	271,980,502	551,675,715	373,839,626

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

20.0001		0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	156,693,183	133,568,005	293,619,186
3. Ordinary individual annuities	1,145,200,225	1,398,311,717	2,812,943,889
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	78,785,119	66,083,353	141,627,418
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	7,563,370	7,937,952	15,804,082
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,388,241,896	1,605,901,027	3,263,994,575
12. Deposit-type contracts	0	0	312,852,303
13. Total	1,388,241,896	1,605,901,027	3,576,846,878

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At June 30, 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 June 30, 2013 financial statements reflect a prior period adjustment relating to the recording of the accrual for certain rider charges on variable annuity products. The accrual related to these rider charges was overstated as of December 31, 2012. This resulted in overstating surplus as of December 31, 2012 by $857,156. The events contributing to the adjustment impact surplus as follows:

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

The Company's June 30, 2013 financial statements reflect a prior period adjustment relating to the recording of reserves for guaranteed investment contracts in the December 31, 2012 financial statements. The reserves were understated at December 31, 2012, resulting in overstating surplus as of December 31, 2012 by $1,381,250. The events contributing to the adjustment impact surplus as follows:

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

The Company's June 30, 2013 financial statements reflect a prior period adjustment relating to recording of loading charges on traditional whole life policies. As a result, loading charges were understated in the December 31, 2012 financial statements by $3,116,262 and surplus was understated by $2,025,570. The events contributing to the adjustment impact surplus as follows:

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI
For the 3 month period ended September 30, 2009					
67087TCY5	$ 273,596	$ -	$ 273,596	$ -	$ -
674135DP0	4,931,531	4,855,879	75,653	4,855,878	2,039,450
674135EM6	867,146	828,060	431,142	436,004	720,961
675748CF2	186,430	-	186,430	-	-
22540VXF4	832,926	660,137	165,506	667,420	144,402
76110HJ75	7,936,209	7,794,518	139,861	7,796,348	5,109,200
8635725B5	1,455,008	1,141,238	309,494	1,145,514	344,708
Total	$ 16,482,846	$ 15,279,832	$ 1,581,682	$ 14,901,164	$ 8,358,721

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI
For the 3 month period ended December 31, 2009					
02660TBU6	$ 7,637,139	$ 7,601,656	$ 35,483	$ 7,601,656	$ 4,914,273
07383GAT3	1,469,458	865,190	604,268	865,190	608,617
073879ED6	4,970,879	4,933,122	37,757	4,933,122	3,261,754
12489WGE8	3,290,198	3,240,825	49,373	3,240,825	1,805,891
12667FY33	6,946,573	6,926,199	20,374	6,926,199	3,570,140
1729732R9	96,974	95,474	1,499	95,474	72,731
21075WBX2	1,028,503	973,648	54,854	973,648	784,634
225458AY4	2,960,468	2,948,717	11,751	2,948,717	2,256,867
45254TPL2	7,662,642	7,545,018	117,624	7,545,018	5,894,080
52520MAE3	2,885,449	2,843,398	42,052	2,843,398	1,611,270
67087TAE1	722,207	687,046	35,161	687,046	431,471
67087TDS7	2,964,616	2,240,261	724,355	2,240,261	939,801
674135EM6	947,630	587,588	360,042	587,588	579,683
68213KAD7	7,543,513	7,124,067	419,446	7,124,067	4,026,880
76110HJ75	7,794,518	7,718,388	76,130	7,718,388	4,919,840
76110WXR2	4,994,245	4,763,985	230,261	4,763,985	2,089,500
86359AK36	2,900,359	2,355,832	544,527	2,355,832	2,266,618
Total	$ 66,815,372	$ 63,450,414	$ 3,364,958	$ 63,450,414	$ 40,034,050
For the 3 month period ended March 31, 2010					
12489WGE8	$ 3,240,825	$ 3,161,000	$ 79,825	$ 3,161,000	$ 2,131,687
12667FY33	6,926,199	6,851,250	74,949	6,851,250	3,985,423
12668AMN2	93,262	91,700	1,562	91,700	65,492
12669GEZ0	4,946,806	4,927,500	19,306	4,927,500	4,212,830
20846QHQ4	2,542,815	1,788,000	754,815	1,788,000	1,355,294
21075WBX2	952,003	926,000	26,003	926,000	800,096
22540VXF4	660,137	641,000	19,137	641,000	135,838
67087TDS7	2,208,046	1,372,000	836,046	1,372,000	1,286,332
674135DP0	4,855,878	4,277,896	577,982	4,277,896	2,940,065
68213KAD7	6,996,283	6,791,000	205,283	6,791,000	6,290,907
76110HJ75	7,718,388	7,659,200	59,188	7,659,200	5,177,898
76110HQ77	5,667,417	5,611,080	56,337	5,611,080	3,258,445
76110WXR2	4,763,985	4,685,000	78,985	4,685,000	1,871,350
86359APD9	12,760,928	12,726,000	34,928	12,726,000	9,328,093
86359BJ85	4,784,548	4,763,950	20,598	4,763,950	3,495,512
Total	$ 69,117,519	$ 66,272,576	$ 2,844,943	$ 66,272,576	$ 46,335,261
For the 3 month period ended June 30, 2010					
02660TBU6	$ 7,601,656	$ 7,588,123	$ 13,533	$ 7,588,123	$ 5,453,213
03215PET2	416,652	389,290	27,362	389,290	194,780
12667FR56	6,893,303	6,681,615	211,688	6,681,615	4,873,540
12668AMN2	91,751	90,074	1,677	90,074	71,183
45254TPL2	7,545,018	7,503,750	41,268	7,503,750	6,339,736
52520MAE3	2,843,398	2,815,668	27,730	2,815,668	1,723,590
64352VGU9	9,824,333	9,756,591	67,742	9,756,591	5,894,100
67087TDS7	1,324,564	508,740	815,824	508,740	1,331,340
7609855B3	3,908,123	3,892,030	16,093	3,892,030	2,805,960
76110HJ75	7,659,200	7,558,440	100,760	7,558,440	5,640,080
8635725B5	934,258	905,750	28,508	905,750	286,842
86359AK36	2,130,884	2,098,130	32,754	2,098,130	2,223,316
92922FLW6	4,977,098	4,962,700	14,398	4,962,700	4,102,010
Total	$ 56,150,238	$ 54,750,901	$ 1,399,337	$ 54,750,901	$ 40,939,690
For the 3 month period ended September 30, 2010					
02660TBU6	$ 7,588,123	$ 6,320,160	$ 1,267,963	$ 6,320,160	$ 5,597,476
20846QHQ4	1,735,754	1,706,619	29,135	1,706,619	1,539,479
22540VXF4	641,000	182,560	458,440	182,560	139,490
67087TAE1	649,910	618,307	31,603	618,307	469,511
674135DP0	4,277,896	4,189,000	88,896	4,189,000	4,072,450
76110HJ75	7,558,440	7,512,000	46,440	7,512,000	5,869,032
76110WXR2	4,685,000	4,165,000	520,000	4,165,000	2,039,050
86359AK36	2,094,158	1,880,550	213,608	1,880,550	2,287,416
Total	$ 29,230,281	$ 26,574,196	$ 2,656,085	$ 26,574,196	$ 22,013,904

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI
For the 3 month period ended December 31, 2010					
68213KAD7	$ 6,324,971	$ 6,141,123	$ 183,848	$ 6,141,123	$ 6,165,214
921796GR3	1,218,861	1,206,733	12,128	1,206,733	1,182,059
140725AE2	814,586	286,914	527,672	286,914	860,026
02660TBU6	6,320,160	6,298,880	21,280	6,298,880	5,439,654
12669EAF3	9,163,208	9,152,076	11,132	9,152,076	8,624,796
21075WBA2	191,206	151,874	39,332	151,874	151,001
21075WCJ2	400,604	388,786	11,818	388,786	356,221
760985B83	3,205,386	3,179,831	25,555	3,179,831	3,088,586
76110G2T7	10,194,457	10,135,630	58,827	10,135,630	10,394,620
86358RWU7	5,443,958	5,379,429	64,529	5,379,429	4,690,505
86359AK36	1,880,550	1,808,202	72,348	1,808,202	2,217,873
Total	$ 45,157,947	$ 44,129,478	$ 1,028,469	$ 44,129,478	$ 43,170,555
For the 3 month period ended March 31, 2011 - NONE					
For the 3 month period ended June 30, 2011 - NONE					
For the 3 month period ended September 30, 2011					
22540VZZ8	$ 6,268,701	$ 6,139,979	$ 128,722	$ 6,139,979	$ 3,940,453
Total	$ 6,268,701	$ 6,139,979	$ 128,722	$ 6,139,979	$ 3,940,453
For the 3 month period ended December 31, 2011					
759950CU0	$ 5,000,883	$ 4,759,883	$ 241,000	$ 4,759,883	$ 4,562,900
12668AMN2	90,450	88,856	1,594	88,856	69,225
21075WBX2	771,163	637,654	133,508	637,654	512,833
36157RD93	903,591	881,222	22,369	881,222	829,076
52518RBE5	106,976	104,404	2,571	104,404	73,737
12669GC82	4,479,983	4,471,632	8,352	4,471,632	4,256,609
22540VZZ8	6,004,225	5,754,721	249,504	5,754,721	3,863,616
45254TPL2	7,503,750	7,384,000	119,750	7,384,000	6,627,088
760985B83	3,184,823	3,162,383	22,441	3,162,383	3,045,267
76110HQ77	5,617,420	5,543,319	74,100	5,543,319	4,903,876
76110HRW1	4,972,058	4,954,768	17,290	4,954,768	4,831,735
Total	$ 38,635,322	$ 37,742,843	$ 892,479	$ 37,742,843	$ 33,575,962
For the 3 month period ended March 31, 2012					
12668AMN2	$ 88,932	$ 81,430	$ 7,502	$ 81,430	$ 75,435
36157RD93	851,631	834,003	17,628	834,003	797,134
12667FY33	6,851,250	6,517,000	334,250	6,517,000	5,617,325
22540VZZ8	5,685,856	5,421,027	264,830	5,421,027	3,904,082
76110HQ77	5,544,894	5,497,575	47,319	5,497,575	5,097,065
Total	$ 19,022,563	$ 18,351,035	$ 671,528	$ 18,351,035	$ 15,491,041
For the 3 month period ended June 30, 2012					
73316PHP8	$ 100,000	$ 98,138	$ 1,862	$ 98,138	$ 78,700
22540VMK5	1,452,304	1,080,019	372,285	1,080,019	1,080,019
140725AE2	655,320	622,281	33,039	622,281	219,599
12667FR56	6,701,960	6,427,533	274,427	6,427,533	5,987,240
12669GC82	4,272,378	4,219,063	53,314	4,219,063	4,219,063
Total	$ 13,181,962	$ 12,447,035	$ 734,927	$ 12,447,035	$ 11,584,622
For the 3 month period ended September 30, 2012					
73316PHP8	$ 98,306	$ 96,372	$ 1,934	$ 96,372	$ 82,675
12667FR56	6,432,670	6,421,562	11,108	6,421,562	6,421,562
013104AC8	5,868,313	3,276,875	2,591,438	3,276,875	3,276,875
291701CD0	133,120	-	133,120	-	-
Total	$ 12,532,409	$ 9,794,809	$ 2,737,600	$ 9,794,809	$ 9,781,112

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI
For the 3 month period ended December 31, 2012					
294751EV0	6,969,793	6,868,120	101,673	6,868,120	6,868,120
22540VXF4	164,655	149,508	15,147	149,508	128,044
92922FJJ8	1,115,991	1,065,267	50,724	1,065,267	1,055,475
12667FR56	6,428,381	6,216,055	212,326	6,216,055	5,883,325
12667FY33	6,517,000	6,368,922	148,078	6,368,922	6,368,922
178779BV5	381,722	-	381,722	-	-
64352VGU9	9,837,393	9,755,469	81,924	9,755,469	9,264,500
76110HQ77	5,503,646	5,488,088	15,558	5,488,088	5,488,088
86358RWU7	3,639,941	3,620,888	19,053	3,620,888	3,620,888
86359AYL1	10,050,167	9,990,930	59,237	9,990,930	9,990,930
92922FKX5	2,020,769	1,889,301	131,468	1,889,301	1,680,779
Total	$ 52,629,457	$ 51,412,547	$ 1,216,910	$ 51,412,547	$ 50,349,071
For the 3 month period ended March 31, 2013					
38373M7D6	$ 621,798	$ 362,237	$ 259,561	$ 362,237	$ 362,237
38373M3S7	1,293,750	1,044,020	249,730	1,044,020	1,044,020
Total	$ 1,915,548	$ 1,406,257	$ 509,291	$ 1,406,257	$ 1,406,257
For the 3 month period ended June 30, 2013					
294751EV0	$ 6,873,764	$ 6,710,410	$ 163,354	$ 6,710,410	$ 6,710,410
73316PHP8	96,794	94,254	2,540	94,254	87,477
759950CU0	4,784,340	4,599,024	185,316	4,599,024	4,543,350
74927DAL0	2,245,626	2,209,644	35,982	2,209,644	2,209,644
12667FR56	6,235,278	5,811,015	424,263	5,811,015	5,811,015
12669GC82	3,599,454	3,586,168	13,286	3,586,168	3,586,168
76110HQ77	5,492,539	5,472,740	19,799	5,472,740	5,472,741
Total	$ 29,327,795	$ 28,483,255	$ 844,540	$ 28,483,255	$ 28,420,805

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

(a) The aggregate amount of unrealized losses

(1)	Less than 6 Months	$ (8,089,745)
(2)	6 Months or Longer	$ (5,396,604)

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

(1)	Less than 6 Months	$ 228,039,799
(2)	6 Months or Longer	$ 87,348,670

E. Repurchase Agreements and/or Securities Lending Transactions

(1) Collateral Received

(b) The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral is $ 113,341,448.

6-9. No significant change

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $10,000,000, $0, $2,000,000 and $0 as of June 30, 2013 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

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

	2013
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	105,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	(65,000,000)
Dividends to stockholders (P4, L52, C1)	$ 40,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2013, ONLIC held the following balances for the participating entities in Page 2 Line 23 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ (75,666,618)
Suffolk Capital Management LLC	(98,241)
ONFS	(48,111,470)
Sycamore Re, LTD.	162,395,637
ONII	(49,585)
Montgomery	(21,122,138)
Ohio National Mutual Holdings, Inc.	24,027
ONFlight Inc	(2,016,813)
ON Global Holdings Inc	700,784
Financial Way Realty, Inc.	(11,716,525)
Kenwood Re	(241,704)
Total	$ 4,097,354

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 Measurements

A.

(1) Fair Value Measurements at June 30, 2013 are as follows:

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 122,584,020	$ -	$ -	$ 122,584,020
	Short term	19,396,479	130,000,000		149,396,479
	Securities lending collateral	-	121,287,760	-	121,287,760
	Perpetual Preferred stock				
	Industrial and Misc.	-	177,738	-	177,738
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	177,738	-	177,738
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	58,272	5,030,268	5,088,540
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	58,272	5,030,268	5,088,540
	Common Stock				
	Industrial and Misc	-	38,026,354	-	38,026,354
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,026,354	-	38,026,354
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	5,085,901	-	5,085,901
	Credit contracts	-	-	-	-
	Futures contracts	20,017,750	-	-	20,017,750
	Commodity forward contracts	-	-	-	-
	Total Derivatives	20,017,750	5,085,901	-	25,103,651
	Separate account assets	15,953,062,731	-	-	15,953,062,731
	Total assets at fair value	$ 16,115,060,980	$ 294,636,025	$ 5,030,268	$ 16,414,727,273
b.	Liabilities at fair value				
	Derivative liabilities	$ 824,201	$ -	$ -	$ 824,201
	Total liabilities at fair value	$ 824,201	$ -	$ -	$ 824,201

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

	Balance at 3/31/2013	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 6/30/2013
a. Assets:										
Loan-backed & structured	$ 3,909,674	$ -	$ -	$ -	$ 88,219	$ -	$ -	$ -	$ (93,219)	$ 3,904,674
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	1,140,381	-	-	58,619	335,845	-	-	-	(409,251)	1,125,594
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 5,050,055	$ -	$ -	$ 58,619	$ 424,064	$ -	$ -	$ -	$ (502,470)	$ 5,030,268
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of June 30, 2013, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $5,030,268. The loan-backed and structured securities are mezzanine and subordinate tranches in a securitization trusts with a weighted-average coupon rate of 6.87% and weighted-average maturity of 11 years. The underlying loans for these securities are manufactured housing and franchise/equipment loans originated in 1998 and 2000. The private placement securities have a weighted-average coupon rate of 10.03% and weighted-average maturity of 3 years. All of these securities are below investment grade. To measure the fair value the Company either used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified these fair values within Level 3.

B. Other Fair Value disclosures – NONE

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for all Financial Instruments

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carry Value)
Bonds	4,480,525,360	4,220,172,902	-	4,475,495,092	5,030,268	-
Common stock non-affiliate	38,026,354	38,026,354	-	38,026,354	-	-
Preferred stock	23,719,515	25,031,172	-	23,719,515	-	-
Mortgage loans	856,773,541	848,693,974	-	856,773,541	-	-
Derivatives- equity put options	5,085,901	5,085,901	-	5,085,901	-	-
Derivatives- futures contracts	20,017,750	20,017,750	20,017,750		-	-
Derivatives- futures contracts	(824,201)		(824,201)	-	-	-

D. Not Practicable to Estimate Fair Values - NONE

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of June 30, 2013, the Company holds $5,085,901 in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

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

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

In May of 2009 the Company began hedging its retained risk from Guaranteed Minimum Death Benefit (GMDB) exposures. This risk arises from GMDB included with a base ONcore variable annuity policy and from retained optional GMDB riders purchased in conjunction with an ONcore variable annuity.
To hedge the retained GMDB risk, the Company currently employs a delta strategy that involves entering into equity futures. Hedge results, holdings and positions are reviewed by the Investment Management Committee on a monthly basis and the Executive Committee of the Board no less than quarterly. Dynamic hedging is a process in which the liability's sensitivity to certain market indices is evaluated and re-balanced if necessary each trading day. The Company expects that during a period in which stock markets decline, the economic risk of guaranteed benefits will be mitigated by the rise in value of hedge assets. The gains on these contracts can be monetized as needed or will be realized at maturity.

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

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2013, the Company has recognized $ 117,942,343 in losses in the statement of operations of which $103,035,526 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $14,906,817 which represented as part of the Summary of Operations line 34.

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2012 were $62,293,450. As of June 30, 2013, $4,764,152 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $59,852,129. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

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

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $.....11,337,828

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 464,265,912	$ 447,202,861
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 464,265,912	$ 447,202,861
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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: $.....121,287,760
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.....121,287,760
16.3 Total payable for securities lending reporting on the liability page: $.....121,287,760

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 0
1.12	Residential mortgages	$ 0
1.13	Commercial mortgages	$ 848,693,974
1.14	Total mortgages in good standing	$ 848,693,974
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$ 0
1.32	Residential mortgages	$ 0
1.33	Commercial mortgages	$ 0
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$ 0
1.42	Residential mortgages	$ 0
1.43	Commercial mortgages	$ 0
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 848,693,974
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$ 0
1.62	Residential mortgages	$ 0
1.63	Commercial mortgages	$ 0
1.64	Total mortgages foreclosed and transferred to real estate	$ 0
2.	Operating Percentages:	
2.1	A&H loss percent	37.9
2.2	A&H cost containment percent	2.5
2.3	A&H expense percent excluding cost containment expenses	43.4

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

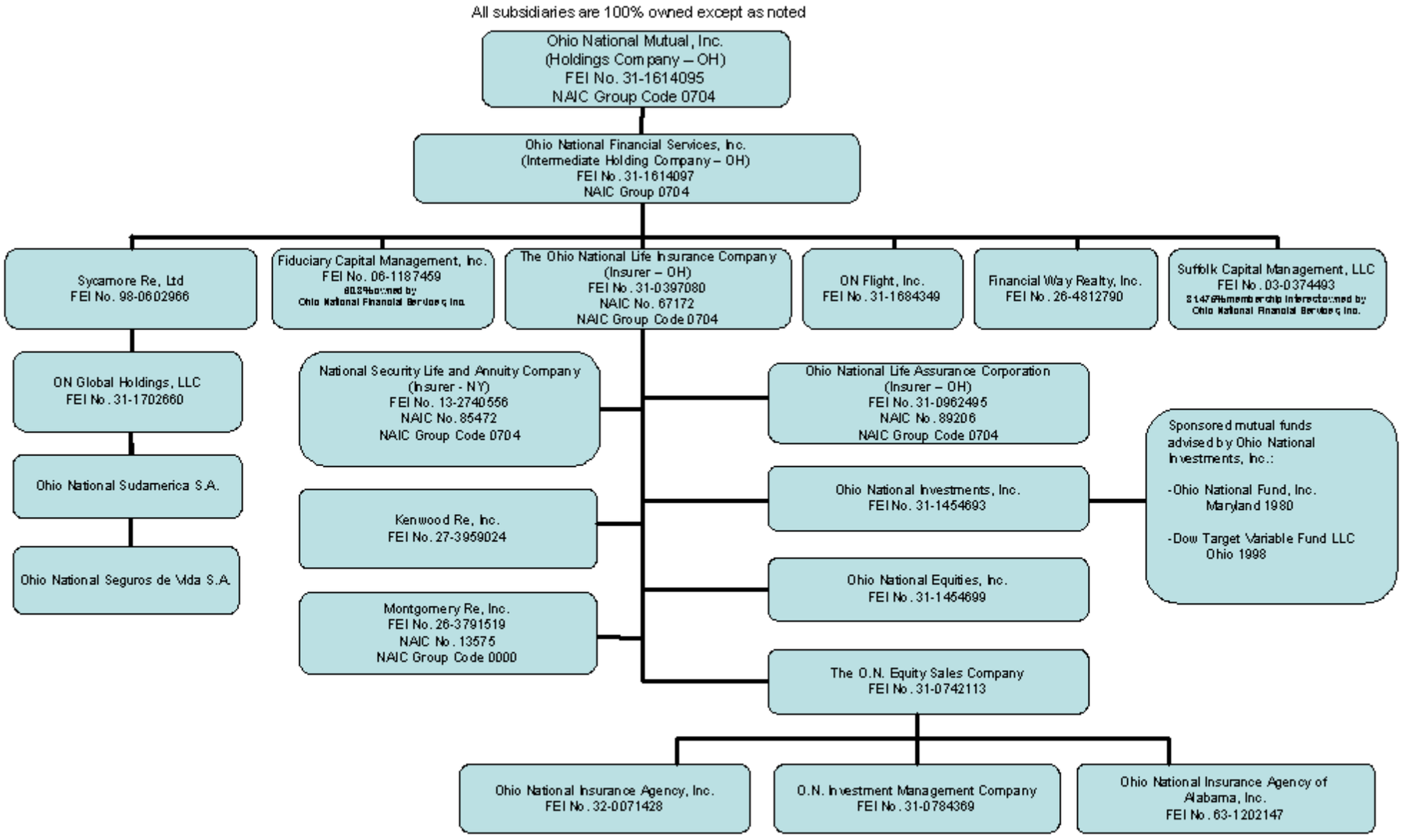
States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	3,046,275	6,355,779	91,708	2,191,402	11,685,164	3,010
2. Alaska AK	N	11,567	204,020	998	1,146	217,731	435
3. Arizona AZ	L	2,253,230	21,304,030	64,375	1,484,384	25,106,019	22,165
4. Arkansas AR	L	1,247,277	7,503,430	46,643	178,128	8,975,478	3,277
5. California CA	L	7,386,466	80,822,027	506,520	4,551,812	93,266,825	88,501
6. Colorado CO	L	4,278,017	12,641,893	282,889	678,198	17,880,997	314,765
7. Connecticut CT	L	1,186,425	13,816,575	92,235	152,277	15,247,512	5,079,216
8. Delaware DE	L	122,073	2,610,805	27,889	9,582	2,770,349	155,850
9. District of Columbia DC	L	200,029	5,714,685	10,527	47,701	5,972,942	537
10. Florida FL	L	6,410,538	117,238,409	322,624	2,465,401	126,436,972	255,374
11. Georgia GA	L	1,534,680	15,294,293	147,079	7,272,673	24,248,725	2,257
12. Hawaii HI	N	19,565	5,750	5,778	7,059	38,152	666
13. Idaho ID	L	2,757,297	6,034,319	55,156	379,001	9,225,773	3,436
14. Illinois IL	L	10,511,142	60,251,360	434,375	2,235,113	73,431,990	191,012
15. Indiana IN	L	2,367,428	13,569,366	88,890	1,210,121	17,235,805	21,848
16. Iowa IA	L	859,144	9,217,607	93,266	1,723,149	11,893,166	11,554
17. Kansas KS	L	4,227,522	19,882,066	167,198	2,323,560	26,600,346	4,373
18. Kentucky KY	L	1,113,269	13,513,631	62,493	1,146,783	15,836,176	34,442
19. Louisiana LA	L	3,327,490	6,436,280	34,113	373,194	10,171,077	4,365
20. Maine ME	L	166,841	2,601,147	23,006	2,692	2,793,686	59,960
21. Maryland MD	L	2,287,216	60,643,766	140,719	838,507	63,910,208	16,706,648
22. Massachusetts MA	L	2,006,346	30,335,144	304,484	107,846	32,753,820	65,838
23. Michigan MI	L	7,306,133	56,560,909	236,134	2,171,632	66,274,808	232,017
24. Minnesota MN	L	2,215,731	17,673,498	107,942	1,100,341	21,097,512	52,033
25. Mississippi MS	L	487,066	6,837,070	57,027	206,308	7,587,471	435,288
26. Missouri MO	L	2,345,708	30,783,385	71,252	725,060	33,925,405	243,732
27. Montana MT	L	122,011	1,657,096	13,185	281,212	2,073,504	106,233
28. Nebraska NE	L	1,510,115	11,487,267	55,280	2,062,923	15,115,585	180,517
29. Nevada NV	L	696,720	7,000,835	42,957	380,873	8,121,385	3,173
30. New Hampshire NH	L	368,127	4,318,980	40,062	114,930	4,842,099	1,302,976
31. New Jersey NJ	L	6,279,367	54,564,049	123,933	331,892	61,299,241	18,130
32. New Mexico NM	L	433,109	6,996,908	7,996	91,275	7,529,288	767
33. New York NY	N	411,437	4,767,482	25,193	194,053	5,398,165	1,923
34. North Carolina NC	L	3,071,786	53,242,358	154,300	3,018,943	59,487,387	4,259
35. North Dakota ND	L	775,119	114,927	53,426	216,342	1,159,814	1,336
36. Ohio OH	L	12,369,721	68,983,630	732,856	20,697,453	102,783,660	223,111
37. Oklahoma OK	L	2,049,520	14,687,291	74,397	250,549	17,061,757	401,981
38. Oregon OR	L	962,982	10,270,825	117,806	484,201	11,835,814	8,603
39. Pennsylvania PA	L	11,664,278	62,391,861	385,144	1,465,738	75,907,021	501,963
40. Rhode Island RI	L	116,178	4,624,286	31,425	0	4,771,889	0
41. South Carolina SC	L	744,110	20,219,920	56,133	3,435,383	24,455,546	75,056
42. South Dakota SD	L	162,919	797,254	7,295	16,684	984,152	1,753
43. Tennessee TN	L	2,415,388	20,458,981	279,901	1,970,896	25,125,166	20,582
44. Texas TX	L	9,737,621	76,158,476	341,076	4,215,857	90,453,030	105,379
45. Utah UT	L	3,836,440	3,147,737	34,080	138,828	7,157,085	860
46. Vermont VT	L	45,534	1,632,792	2,550	6,811	1,687,687	35
47. Virginia VA	L	3,784,344	48,002,042	156,927	2,352,926	54,296,239	5,310
48. Washington WA	L	1,652,375	17,074,074	78,688	1,710,995	20,516,132	8,822
49. West Virginia WV	L	400,133	3,552,148	67,826	266,977	4,287,084	118,513
50. Wisconsin WI	L	5,561,558	26,409,719	395,801	1,494,482	33,861,560	106,069
51. Wyoming WY	L	622,543	476,074	22,666	1,824	1,123,107	10,646
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	25,589	48,131	622,760	0	696,480	0
55. US Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	1,119	0	7,193	0	8,312	14
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 49	139,494,618	1,140,936,387	7,406,176	78,785,117	1,366,622,298	27,200,610
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	19,122,713	250	0	0	19,122,963	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	335,230	4,263,700	125,855	0	4,724,785	0
94. Aggregate other amounts not allocable by State	XXX	752,833	0	0	0	752,833	0
95. Totals (Direct Business)	XXX	159,705,394	1,145,200,337	7,532,031	78,785,117	1,391,222,879	27,200,610
96. Plus Reinsurance Assumed	XXX	142,738,391	821,478	1,918,906	0	145,478,775	0
97. Totals (All Business)	XXX	302,443,785	1,146,021,815	9,450,937	78,785,117	1,536,701,654	27,200,610
98. Less Reinsurance Ceded	XXX	14,641,083	80,176,471	3,867,199	0	98,684,753	0
99. Totals (All Business) less Reinsurance Ceded	XXX	287,802,702	1,065,845,344	5,583,738	78,785,117	1,438,016,901	27,200,610
DETAILS OF WRITE-INS							
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401. Dividends accums used to purchase paid-up additions	XXX	744,859	0	0	0	744,859	0
9402. Dividends accums used to shorten endow or prem pay	XXX	7,974	0	0	0	7,974	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	752,833	0	0	0	752,833	0

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0704.....	Ohio National Mutual, Inc.....	0.....	31-1614095	0.....	0.....	.....	Ohio National Mutual, Inc.....	OH.....	UIP.....	.....	Ownership, Board of Directors, Management	.....0.000	.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	31-1614097	0.....	0.....	.....	Ohio National Financial Sevices, Inc.....	OH.....	UDP.....	Ohio National Mutual, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	98-0602966	0.....	0.....	.....	Sycamore Re, Ltd.....	BMU.....	IA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	31-1702660	0.....	0.....	.....	ON Global Holdings, LLC.....	OH.....	NIA.....	Sycamore Re, Ltd.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	.....	0.....	0.....	.....	Ohio National Sudamerica S.A.	CHL.....	NIA.....	ON Global Holdings, LLC.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	.....	0.....	0.....	.....	Ohio National Seguros de Vida S.A.....	CHL.....	IA.....	Ohio National Sudamerica S.A.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	06-1187459	0.....	0.....	.....	Fiduciary Capital Management, Inc.....	CT.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	.....60.800	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	67172.....	31-0397080	0.....	0.....	.....	The Ohio National Life Insurance Company.....	OH.....	.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	89206.....	31-0962495	0.....	0.....	.....	Ohio National Life Assurance Coporation.....	OH.....	DS.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....

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0704.....	Ohio National Mutual, Inc.....	85472.....	13-2740556	0.....	0.....	.....	National Security Life and Annuity Company.....	NY.....	DS.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	13575.....	26-37591519	0.....	0.....	.....	Montgomery Re, Inc.....	VT.....	DS.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	27-3959024	0.....	0.....	.....	Kenwood Re, Inc.....	VT.....	DS.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	31-1454693	0.....	0.....	.....	Ohio National Investments, Inc.....	OH.....	DS.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	31-1454699	0.....	0.....	.....	Ohio National Equities, Inc.....	OH.....	DS.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	31-0742113	0.....	0.....	.....	The O.N. Equity Sales Company.....	OH.....	DS.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	32-0071428	0.....	0.....	.....	Ohio National Insurance Agency, Inc.....	OH.....	DS.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	31-0784369	0.....	0.....	.....	O.N. Investment Management Company.....	OH.....	DS.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	63-1202147	0.....	0.....	.....	Ohio National insurance Agency of Alabama, Inc...	AL.....	DS.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	31-1684349	0.....	0.....	.....	ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....

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0704.....	Ohio National Mutual, Inc.....	0.....	26-4812790	0.....	0.....	.....	Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	0.....	03-0374493	0.....	0.....	.....	Suffolk Capital Management, LLC.....	NY.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	.....81.475	Ohio National Mutual, Inc.....	0.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Goodwill	758,916	0	758,916	755,182
2505. Pension fee income recoverable	92,001	0	92,001	61,411
2506. NSCC deposit	20,000	0	20,000	20,000
2507. Overfunded pension asset	9,290,765	9,290,765	0	0
2508. Prepaid expenses	2,057,292	2,057,292	0	0
2509. Surplus note issuance cost	120,361	120,361	0	0
2597. Summary of remaining write-ins for Line 25	12,339,335	11,468,418	870,917	836,593

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	1,083	784	1,496
08.305. Rider Fees	0	1,040,229	21,162,264
08.397. Summary of remaining write-ins for Line 8.3	1,083	1,041,013	21,163,760

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,450,000	3,521,832
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	35,916	71,832
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,414,084	3,450,000
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	3,414,084	3,450,000

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	854,363,975	887,273,641
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	60,712,250	96,772,750
	2.2 Additional investment made after acquisition	120,000	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2,148	4,073
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	66,504,399	127,810,540
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	1,875,949
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	848,693,974	854,363,975
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	848,693,974	854,363,975
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	848,693,974	854,363,975

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	109,680,252	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	110,133,333
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(211,949)	(453,081)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	109,468,303	109,680,252
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	109,468,303	109,680,252

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,733,911,033	4,623,219,922
2.	Cost of bonds and stocks acquired	322,674,725	759,881,146
3.	Accrual of discount	2,163,909	5,302,475
4.	Unrealized valuation increase (decrease)	(17,067,764)	(41,675,195)
5.	Total gain (loss) on disposals	552,757	7,057,870
6.	Deduct consideration for bonds and stocks disposed of	306,282,422	605,818,964
7.	Deduct amortization of premium	3,613,064	7,377,203
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,905,885	6,679,018
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,730,433,289	4,733,911,033
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,730,433,289	4,733,911,033

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,632,465,111	115,720,997	132,446,701	34,021,851	2,632,465,111	2,649,761,258	0	2,710,871,934
2. Class 2 (a)	1,530,977,580	25,137,929	28,551,179	(9,830,291)	1,530,977,580	1,517,734,039	0	1,541,449,323
3. Class 3 (a)	139,001,319	2,000,140	14,695,892	14,315,102	139,001,319	140,620,670	0	141,662,863
4. Class 4 (a)	43,644,720	0	5,465,072	18,213	43,644,720	38,197,861	0	50,805,557
5. Class 5 (a)	12,928,694	120,209	3,388,424	4,226,502	12,928,694	13,886,980	0	12,834,200
6. Class 6 (a)	11,707,937	0	144,979	(2,194,382)	11,707,937	9,368,576	0	11,734,836
7. Total Bonds	4,370,725,360	142,979,275	184,692,247	40,556,995	4,370,725,360	4,369,569,384	0	4,469,358,712
PREFERRED STOCK								
8. Class 1	5,000,000	0	0	0	5,000,000	5,000,000	0	4,000,000
9. Class 2	16,853,434	0	0	0	16,853,434	16,853,434	0	9,601,234
10. Class 3	3,000,000	0	0	0	3,000,000	3,000,000	0	3,000,000
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	184,931	0	0	(7,194)	184,931	177,738	0	183,663
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	25,038,365	0	0	(7,194)	25,038,365	25,031,172	0	16,784,897
15. Total Bonds and Preferred Stock	4,395,763,725	142,979,275	184,692,247	40,549,801	4,395,763,725	4,394,600,556	0	4,486,143,609

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	149,396,479	XXX	149,396,229	19,942	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	254,396,395	262,396,312
2. Cost of short-term investments acquired	12,106,987,009	69,060,969,584
3. Accrual of discount	13,075	30,499
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	12,212,000,000	69,069,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	149,396,479	254,396,395
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	149,396,479	254,396,395

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	8,054,126
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	(2,968,225)
4.	Total gain (loss) on termination recognized	0
5.	Considerations received (paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	5,085,901
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	5,085,901

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(6,992,860)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				26,186,409
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
	3.13 Section 1, Column 18, current year to date minus	19,193,549			
	3.14 Section 1, Column 18, prior year	(6,992,860)	26,186,409	26,186,409	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
	3.23 Section 1, Column 19, current year to date minus	19,193,549			
	3.24 Section 1, Column 19, prior year	(6,992,860)	26,186,409	26,186,409	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(117,942,343)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(117,942,343)	(117,942,343)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				19,193,549
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				19,193,549

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	5,085,901	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	19,193,549	
3.	Total (Line 1 plus Line 2)		24,279,450
4.	Part D, Section 1, Column 5	25,103,651	
5.	Part D, Section 1, Column 6	(824,201)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	5,085,901	
8.	Part B, Section 1, Column 13	19,193,549	
9.	Total (Line 7 plus Line 8)		24,279,450
10.	Part D, Section 1, Column 8	25,103,651	
11.	Part D, Section 1, Column 9	(824,201)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	(41,021,028)	
15.	Part D, Section 1, Column 11	(41,021,028)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest			
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0125617	GREENVILLE	AL		05/02/2013	4.500	1,300,000	0	2,300,000
0525628	RIVERSIDE	CA		06/10/2013	4.375	3,350,000	0	5,610,000
1825624	LEXINGTON	KY		05/17/2013	4.500	3,300,000	0	4,900,000
1825635	LOUISVILLE	KY		06/27/2013	4.500	2,050,000	0	3,160,000
2325619	EAST LANSING	MI		05/07/2013	5.100	1,415,000	0	2,190,000
2325620	SOUTHFIELD	MI		05/07/2013	4.625	4,500,000	0	7,075,000
2625625	ST LOUIS	MO		05/24/2013	4.625	3,000,000	0	4,880,000
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013	4.500	0	120,000	6,760,000
3625614	CINCINNATI	OH		04/29/2013	4.500	3,250,000	0	6,100,000
3625623	CINCINNATI	OH		05/14/2013	4.000	2,500,000	0	3,125,000
3625626	WESTLAKE	OH		05/29/2013	4.720	2,100,000	0	3,740,000
4425611	SAN ANTONIO	TX		04/11/2013	4.750	1,675,000	0	4,000,000
4425612	MCALLEN	TX		04/15/2013	4.500	2,400,000	0	3,430,000
4425633	KATY	TX		06/26/2013	4.500	2,500,000	0	4,500,000
4525610	SALT LAKE CITY	UT		04/02/2013	4.850	3,250,000	0	7,650,000
4825636	VANCOUVER	WA		06/27/2013	4.500	1,350,000	0	2,445,000
5325613	MANCHESTER	NH		04/17/2013	4.500	2,462,250	0	3,635,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	40,402,250	120,000	75,500,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	40,402,250	120,000	75,500,000
3399999. Total Mortgages				XXX	XXX	40,402,250	120,000	75,500,000

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
Mortgages Closed by Repayment																	
0024783	KNOX COUNTY	TN		04/01/1998	04/10/2013	118,621	0	0	0	0	0	0	29,909	29,909	0	0	0
0024787	HOPKINS	MN		06/23/1998	04/01/2013	3,063,063	0	0	0	0	0	0	3,025,399	3,025,399	0	0	0
2425030	EAGAN	MN		09/30/2003	05/15/2013	2,052,114	0	0	0	0	0	0	2,026,801	2,026,801	0	0	0
3325101	PULASKI	NY		10/25/2004	04/01/2013	907,451	0	0	0	0	0	0	894,854	894,854	0	0	0
3925017	WHITPAIN TWP	PA		08/14/2003	06/28/2013	1,114,931	0	0	0	0	0	0	1,077,413	1,077,413	0	0	0
4425006	CONROE	TX		07/10/2003	06/13/2013	1,438,931	0	0	0	0	0	0	1,412,001	1,412,001	0	0	0
4425075	CONROE	TX		05/24/2004	06/13/2013	764,442	0	0	0	0	0	0	750,940	750,940	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
4725313	YORKTOWN	VA		03/30/2007	04/30/2013	2,672,598	0	0	0	0	0	0	2,600,620	2,600,620	0	0	0
4825004	VANCOUVER	WA		06/30/2003	06/27/2013	1,382,229	0	0	0	0	0	0	1,335,349	1,335,349	0	0	0
0199999. Total - Mortgages Closed by Repayment						13,514,380	0	0	0	0	0	0	13,153,286	13,153,286	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		89,215	0	0	0	0	0	0	0	22,154	0	0	0
0024509	NASHVILLE	TN		05/11/1994		483,830	0	0	0	0	0	0	0	82,946	0	0	0
0024520	MC DONOUGH	GA		09/28/1994		624,228	0	0	0	0	0	0	0	106,984	0	0	0
0024586	BESSEMER	AL		12/20/1995		960,760	0	0	0	0	0	0	0	75,530	0	0	0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,462,941	0	0	0	0	0	0	0	61,210	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		556,436	0	0	0	0	0	0	0	39,859	0	0	0
0024627	MACOMB	IL		06/11/1996		19,758	0	0	0	0	0	0	0	2,590	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		1,172,476	0	0	0	0	0	0	0	74,557	0	0	0
0024652	VERNON TWP	PA		09/19/1996		1,584,541	0	0	0	0	0	0	0	90,296	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		1,758,639	0	0	0	0	0	0	0	98,977	0	0	0
0024667	MIAMI TWP	OH		12/19/1996		3,516,649	0	0	0	0	0	0	0	113,561	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		1,130,658	0	0	0	0	0	0	0	60,107	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		380,768	0	0	0	0	0	0	0	20,232	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,986,231	0	0	0	0	0	0	0	114,141	0	0	0
0024696	COLUMBUS	OH		03/25/1997		5,160,841	0	0	0	0	0	0	0	95,992	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		2,275,346	0	0	0	0	0	0	0	108,187	0	0	0
0024723	FARRAGUT	TN		06/17/1997		345,679	0	0	0	0	0	0	0	31,007	0	0	0
0024731	HAVELOCK	NC		07/11/1997		708,841	0	0	0	0	0	0	0	36,717	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,987,647	0	0	0	0	0	0	0	51,205	0	0	0
0024757	FORT DODGE	IA		10/10/1997		1,118,675	0	0	0	0	0	0	0	47,892	0	0	0
0024764	SYOSSET	NY		11/20/1997		2,811,038	0	0	0	0	0	0	0	115,342	0	0	0
0024768	BEREA	SC		01/05/1998		2,126,662	0	0	0	0	0	0	0	87,293	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		3,239,116	0	0	0	0	0	0	0	126,757	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		260,106	0	0	0	0	0	0	0	10,257	0	0	0
0024789	ANDERSON	SC		07/22/1998		129,709	0	0	0	0	0	0	0	4,466	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,574,710	0	0	0	0	0	0	0	87,939	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		252,552	0	0	0	0	0	0	0	8,661	0	0	0
0024819	MADISON	WI		12/10/1998		81,411	0	0	0	0	0	0	0	2,738	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		1,087,786	0	0	0	0	0	0	0	43,319	0	0	0
0024821	RALEIGH	NC		12/16/1998		158,280	0	0	0	0	0	0	0	36,147	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,447,580	0	0	0	0	0	0	0	49,957	0	0	0
0024828	LYTLE	TX		01/21/1999		78,347	0	0	0	0	0	0	0	4,177	0	0	0
0024831	MONONA	WI		02/01/1999		87,630	0	0	0	0	0	0	0	2,932	0	0	0
0024834	STANLEY	VA		02/24/1999		1,145,291	0	0	0	0	0	0	0	37,396	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0024839	LAREDO	TX		03/09/1999		135,238	0	0	0	0	0	0	0	24,844	0	0	0
0024840	WESTLAKE	OH		03/11/1999		17,137	0	0	0	0	0	0	0	3,147	0	0	0
0024843	LOUISVILLE	KY		03/23/1999		27,747	0	0	0	0	0	0	0	5,102	0	0	0
0024847	EL PASO	TX		03/31/1999		382,437	0	0	0	0	0	0	0	70,268	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		323,431	0	0	0	0	0	0	0	35,515	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		45,298	0	0	0	0	0	0	0	1,483	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,281,459	0	0	0	0	0	0	0	34,943	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		442,075	0	0	0	0	0	0	0	19,019	0	0	0
0024890	LAWRENCE	KS		08/07/2000		5,099,171	0	0	0	0	0	0	0	62,078	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		935,852	0	0	0	0	0	0	0	17,193	0	0	0
0024920	SALINE	MI		03/20/2002		930,620	0	0	0	0	0	0	0	17,943	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		3,156,455	0	0	0	0	0	0	0	38,853	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		886,191	0	0	0	0	0	0	0	16,054	0	0	0
0024933	WELLINGTON	OH		07/31/2002		1,536,988	0	0	0	0	0	0	0	12,644	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		380,967	0	0	0	0	0	0	0	17,080	0	0	0
0024938	PORT HURON	MI		08/21/2002		1,024,057	0	0	0	0	0	0	0	18,349	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,676,478	0	0	0	0	0	0	0	73,848	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,526,017	0	0	0	0	0	0	0	31,583	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		872,270	0	0	0	0	0	0	0	15,444	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,227,915	0	0	0	0	0	0	0	21,396	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,432,899	0	0	0	0	0	0	0	25,006	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,301,170	0	0	0	0	0	0	0	17,785	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,544,967	0	0	0	0	0	0	0	29,422	0	0	0
0024958	OGDEN	UT		11/26/2002		1,883,448	0	0	0	0	0	0	0	19,025	0	0	0
0024960	BISBEE	AZ		12/06/2002		337,575	0	0	0	0	0	0	0	14,327	0	0	0
0024961	LAREDO	TX		12/12/2002		1,911,450	0	0	0	0	0	0	0	80,629	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,700,613	0	0	0	0	0	0	0	29,213	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,942,774	0	0	0	0	0	0	0	51,947	0	0	0
0024969	SACRAMENTO	CA		12/23/2002		3,395,952	0	0	0	0	0	0	0	58,480	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,563,733	0	1,211	0	0	1,211	0	0	42,607	0	0	0
0024971	VISALIA	CA		12/23/2002		3,331,037	0	(576)	0	0	(576)	0	0	41,581	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,466,551	0	0	0	0	0	0	0	9,439	0	0	0
0125442	MONTGOMERY	AL		01/27/2010		847,128	0	0	0	0	0	0	0	7,402	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,244,439	0	0	0	0	0	0	0	54,155	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,283,163	0	0	0	0	0	0	0	23,221	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,389,609	0	0	0	0	0	0	0	28,952	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		771,062	0	0	0	0	0	0	0	13,086	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
0325066	TEMPE	AZ		04/13/2004		1,849,526	0	0	0	0	0	0	0	16,437	0	0	0
0325093	SUN CITY	AZ		09/17/2004		433,324	0	0	0	0	0	0	0	12,858	0	0	0
0325094	PHOENIX	AZ		09/17/2004		673,992	0	0	0	0	0	0	0	19,973	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,386,141	0	0	0	0	0	0	0	27,887	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,185,416	0	0	0	0	0	0	0	15,256	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,267,174	0	0	0	0	0	0	0	16,308	0	0	0
0325410	TUCSON	AZ		08/29/2008		5,120,400	0	0	0	0	0	0	0	59,125	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,595,903	0	0	0	0	0	0	0	28,986	0	0	0
0325559	PHOENIX	AZ		05/22/2012		970,780	0	0	0	0	0	0	0	8,613	0	0	0
0425045	ROGERS	AR		12/05/2003		5,199,040	0	0	0	0	0	0	0	50,928	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,160,731	0	0	0	0	0	0	0	12,760	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,699,346	0	0	0	0	0	0	0	37,629	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		988,445	0	0	0	0	0	0	0	16,745	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,868,259	0	0	0	0	0	0	0	54,493	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		3,103,892	0	0	0	0	0	0	0	45,598	0	0	0
0525099	SACRAMENTO	CA		09/30/2004		814,513	0	0	0	0	0	0	0	14,028	0	0	0
0525147	TEMECULA	CA		06/15/2005		745,261	0	0	0	0	0	0	0	8,127	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,467,827	0	0	0	0	0	0	0	38,135	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,391,092	0	0	0	0	0	0	0	27,253	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,266,224	0	0	0	0	0	0	0	28,912	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,828,918	0	0	0	0	0	0	0	39,492	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		890,129	0	0	0	0	0	0	0	18,592	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,557,303	0	0	0	0	0	0	0	36,154	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,256,987	0	0	0	0	0	0	0	14,206	0	0	0
0525394	FRESNO	CA		05/19/2008		2,469,380	0	0	0	0	0	0	0	15,071	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,686,837	0	0	0	0	0	0	0	20,297	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,623,851	0	0	0	0	0	0	0	26,462	0	0	0
0525414	BREA	CA		09/22/2008		3,230,968	0	0	0	0	0	0	0	12,604	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		4,088,931	0	0	0	0	0	0	0	58,508	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,824,092	0	0	0	0	0	0	0	31,120	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,626,722	0	0	0	0	0	0	0	46,083	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,896,497	0	0	0	0	0	0	0	23,373	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,571,833	0	0	0	0	0	0	0	31,134	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,761,680	0	0	0	0	0	0	0	61,334	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,632,667	0	0	0	0	0	0	0	11,809	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,391,020	0	0	0	0	0	0	0	27,506	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		3,500,000	0	0	0	0	0	0	0	26,843	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		0	0	0	0	0	0	0	0	26,652	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0624981	HIGHLANDS RANCH	CO		02/21/2003		644,067	0	0	0	0	0	0	0	25,916	0	0	0
0625177	AURORA	CO		09/30/2005		1,040,012	0	0	0	0	0	0	0	27,018	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,475,316	0	0	0	0	0	0	0	60,277	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,845,154	0	0	0	0	0	0	0	47,387	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,137,474	0	0	0	0	0	0	0	28,439	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007		2,757,866	0	0	0	0	0	0	0	30,996	0	0	0
0R24190	DOUGLASVILLE	GA		09/01/1998		235,548	0	0	0	0	0	0	0	88,614	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		286,945	0	0	0	0	0	0	0	60,602	0	0	0
0R24373	ST PAUL	MN		06/08/2000		269,870	0	0	0	0	0	0	0	24,194	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,889,533	0	0	0	0	0	0	0	40,106	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		259,722	0	0	0	0	0	0	0	3,604	0	0	0
0R24452	EL TORO	CA		11/24/1998		185,527	0	0	0	0	0	0	0	46,036	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		713,727	0	0	0	0	0	0	0	4,643	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		645,950	0	0	0	0	0	0	0	11,533	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		901,671	0	0	0	0	0	0	0	5,862	0	0	0
1025079	VIERA	FL		06/09/2004		490,436	0	0	0	0	0	0	0	7,168	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,495,443	0	0	0	0	0	0	0	21,336	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		881,340	0	0	0	0	0	0	0	6,013	0	0	0
1025305	ORLANDO	FL		02/26/2007		4,322,423	0	0	0	0	0	0	0	51,344	0	0	0
1025317	DORAL	FL		04/24/2007		3,011,625	0	0	0	0	0	0	0	20,934	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,111,309	0	0	0	0	0	0	0	30,619	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,073,470	0	0	0	0	0	0	0	12,978	0	0	0
1025399	TAMPA	FL		06/02/2008		1,274,300	0	0	0	0	0	0	0	48,461	0	0	0
1025400	ODESSA	FL		06/09/2008		2,956,688	0	0	0	0	0	0	0	28,777	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,737,116	0	0	0	0	0	0	0	31,057	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,448,644	0	0	0	0	0	0	0	48,993	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,766,045	0	0	0	0	0	0	0	9,653	0	0	0
1025549	APOPKA	FL		03/28/2012		999,652	0	0	0	0	0	0	0	11,821	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,520,000	0	0	0	0	0	0	0	18,624	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,187,236	0	0	0	0	0	0	0	19,109	0	0	0
1125178	CANTON	GA		10/05/2005		1,236,694	0	0	0	0	0	0	0	11,766	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,399,121	0	0	0	0	0	0	0	30,769	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,877,843	0	0	0	0	0	0	0	64,654	0	0	0
1325086	POCATELLO	ID		07/30/2004		798,205	0	0	0	0	0	0	0	25,123	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		611,696	0	0	0	0	0	0	0	18,009	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,430,743	0	0	0	0	0	0	0	34,107	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,997,343	0	0	0	0	0	0	0	23,182	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
1325570	COEUR D'ALENE	ID		08/16/2012		1,977,920	0	0	0	0	0	0	0	22,666	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,424,878	0	0	0	0	0	0	0	108,903	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,827,211	0	0	0	0	0	0	0	13,702	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,476,768	0	0	0	0	0	0	0	24,460	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,562,287	0	0	0	0	0	0	0	54,181	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		7,000,000	0	0	0	0	0	0	0	51,733	0	0	0
1525013	FISHERS	IN		07/29/2003		1,158,710	0	0	0	0	0	0	0	19,576	0	0	0
1525032	SELLERSBURG	IN		10/06/2003		119,589	0	0	0	0	0	0	0	43,429	0	0	0
1525053	LAWRENCE	IN		02/02/2004		797,615	0	0	0	0	0	0	0	11,904	0	0	0
1525061	FISHERS	IN		03/15/2004		638,935	0	0	0	0	0	0	0	14,646	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		766,167	0	0	0	0	0	0	0	23,056	0	0	0
1525124	DECATUR	IN		02/28/2005		895,985	0	0	0	0	0	0	0	7,587	0	0	0
1525125	CARMEL	IN		03/09/2005		1,655,404	0	0	0	0	0	0	0	14,207	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,549,152	0	0	0	0	0	0	0	22,066	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,564,060	0	0	0	0	0	0	0	22,276	0	0	0
1525174	FISHERS	IN		09/29/2005		1,508,280	0	0	0	0	0	0	0	20,914	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		630,622	0	0	0	0	0	0	0	12,334	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		272,232	0	0	0	0	0	0	0	19,166	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,612,925	0	0	0	0	0	0	0	18,238	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,935,449	0	0	0	0	0	0	0	13,644	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,932,897	0	0	0	0	0	0	0	16,990	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,399,680	0	0	0	0	0	0	0	17,320	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,220,085	0	0	0	0	0	0	0	7,612	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,546,525	0	0	0	0	0	0	0	73,974	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,489,300	0	0	0	0	0	0	0	33,795	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,556,112	0	0	0	0	0	0	0	32,665	0	0	0
1525500	CARMEL	IN		04/28/2011		2,404,778	0	0	0	0	0	0	0	24,542	0	0	0
1525586	FISHERS	IN		11/29/2012		1,300,000	0	0	0	0	0	0	0	9,921	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		2,100,000	0	0	0	0	0	0	0	24,848	0	0	0
1625051	MASON CITY	IA		01/07/2004		2,416,862	0	0	0	0	0	0	0	82,849	0	0	0
1625063	URBANDALE	IA		03/17/2004		2,997,841	0	0	0	0	0	0	0	26,906	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,428,079	0	0	0	0	0	0	0	11,047	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,562,271	0	0	0	0	0	0	0	20,063	0	0	0
1725590	WITITA	KS		12/13/2012		2,350,000	0	0	0	0	0	0	0	17,865	0	0	0
1825019	FERN CREEK	KY		08/27/2003		555,338	0	0	0	0	0	0	0	20,423	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,488,332	0	0	0	0	0	0	0	82,180	0	0	0
1825215	OWENSBORO	KY		02/23/2006		954,256	0	0	0	0	0	0	0	12,026	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,986,431	0	0	0	0	0	0	0	20,556	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
1825386	LOUISVILLE	KY		03/14/2008		1,462,384	0	0	0	0	0	0	0	18,131	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,420,871	0	0	0	0	0	0	0	73,857	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		4,109,353	0	0	0	0	0	0	0	54,797	0	0	0
1825555	RICHMOND	KY		05/17/2012		4,027,915	0	0	0	0	0	0	0	37,155	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		0	0	0	0	0	0	0	0	9,616	0	0	0
1925041	BROSSARD	LA		11/21/2003		2,028,625	0	0	0	0	0	0	0	72,358	0	0	0
1925270	BROUSSARD	LA		09/29/2006		610,792	0	0	0	0	0	0	0	19,804	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,086,369	0	0	0	0	0	0	0	16,858	0	0	0
1925561	KENNER	LA		06/11/2012		3,035,902	0	0	0	0	0	0	0	33,064	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,562,625	0	0	0	0	0	0	0	28,454	0	0	0
2125430	LAUREL	MD		12/02/2008		2,491,999	0	0	0	0	0	0	0	22,334	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,843,260	0	0	0	0	0	0	0	47,301	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,172,238	0	0	0	0	0	0	0	17,124	0	0	0
2125601	BETHESDA	MD		01/30/2013		0	0	0	0	0	0	0	0	23,364	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,623,098	0	0	0	0	0	0	0	44,703	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,222,453	0	0	0	0	0	0	0	9,985	0	0	0
2325216	NOVI	MI		03/01/2006		5,407,657	0	0	0	0	0	0	0	41,259	0	0	0
2325533	WYOMING	MI		10/26/2011		1,904,875	0	0	0	0	0	0	0	23,102	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,990,494	0	0	0	0	0	0	0	37,892	0	0	0
2325609	CLARKSTON	MI		03/28/2013		0	0	0	0	0	0	0	0	21,211	0	0	0
2425030	EAGAN	MN		09/30/2003		2,052,114	0	0	0	0	0	0	0	6,379	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,913,941	0	0	0	0	0	0	0	45,187	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,121,443	0	0	0	0	0	0	0	75,818	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,990,708	0	0	0	0	0	0	0	28,433	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,917,415	0	0	0	0	0	0	0	72,306	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,880,752	0	0	0	0	0	0	0	52,672	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,555,769	0	0	0	0	0	0	0	57,888	0	0	0
2825214	RALSTON	NE		02/16/2006		1,208,325	0	0	0	0	0	0	0	13,524	0	0	0
2825220	OMAHA	NE		03/09/2006		1,942,938	0	0	0	0	0	0	0	15,305	0	0	0
2825301	OMAHA	NE		01/29/2007		123,452	0	0	0	0	0	0	0	1,391	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,651,945	0	0	0	0	0	0	0	37,203	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		2,088,362	0	0	0	0	0	0	0	27,588	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		4,020,255	0	0	0	0	0	0	0	260,540	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		4,125,237	0	0	0	0	0	0	0	33,435	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,311,943	0	0	0	0	0	0	0	47,132	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		2,150,598	0	0	0	0	0	0	0	25,503	0	0	0
3125603	KEARNY	NJ		02/13/2013		0	0	0	0	0	0	0	0	21,255	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		2,011,952	0	0	0	0	0	0	0	43,690	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3225150	ALBUQUERQUE	NM		06/27/2005		4,146,398	0	0	0	0	0	0	0	57,303	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,881,555	0	0	0	0	0	0	0	23,846	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,736,468	0	0	0	0	0	0	0	16,973	0	0	0
3325219	CLAY	NY		12/01/2010		2,062,722	0	0	0	0	0	0	0	25,174	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,801,182	0	0	0	0	0	0	0	11,679	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,664,462	0	0	0	0	0	0	0	19,964	0	0	0
3325538	LATHAM	NY		11/28/2011		2,429,361	0	0	0	0	0	0	0	18,526	0	0	0
3425039	CHARLOTTE	NC		11/14/2003		1,114,221	0	0	0	0	0	0	0	16,101	0	0	0
3425105	MATTHEWS	NC		11/08/2004		775,659	0	0	0	0	0	0	0	11,137	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		791,826	0	0	0	0	0	0	0	11,197	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,321,701	0	0	0	0	0	0	0	55,061	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,653,128	0	0	0	0	0	0	0	13,131	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,795,826	0	0	0	0	0	0	0	65,511	0	0	0
3425504	CARY	NC		05/31/2011		2,551,491	0	0	0	0	0	0	0	36,852	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,877,245	0	0	0	0	0	0	0	36,753	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		1,954,171	0	0	0	0	0	0	0	23,622	0	0	0
3425579	DURHAM	NC		10/19/2012		2,712,182	0	0	0	0	0	0	0	54,520	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,490,000	0	0	0	0	0	0	0	40,635	0	0	0
3425591	MONROE	NC		12/18/2012		1,750,000	0	0	0	0	0	0	0	17,377	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,765,000	0	0	0	0	0	0	0	47,559	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,850,939	0	0	0	0	0	0	0	14,213	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		656,966	0	0	0	0	0	0	0	25,632	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,403,197	0	0	0	0	0	0	0	51,101	0	0	0
3625027	WEST CARROLLTON	OH		09/29/2003		953,306	0	0	0	0	0	0	0	16,100	0	0	0
3625037	WELLINGTON	OH		10/24/2003		1,139,514	0	0	0	0	0	0	0	10,803	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		627,595	0	0	0	0	0	0	0	21,908	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003		591,066	0	0	0	0	0	0	0	11,210	0	0	0
3625044	COLUMBUS	OH		11/24/2003		549,269	0	0	0	0	0	0	0	19,044	0	0	0
3625046	CINCINNATI	OH		12/09/2003		3,850,754	0	0	0	0	0	0	0	35,545	0	0	0
3625048	MONTGOMERY	OH		12/30/2003		22,232,594	0	0	0	0	0	0	0	211,913	0	0	0
3625081	WELLINGTON	OH		07/07/2004		550,509	0	0	0	0	0	0	0	5,453	0	0	0
3625100	DAYTON	OH		10/14/2004		455,613	0	0	0	0	0	0	0	9,127	0	0	0
3625128	WESTERVILLE	OH		03/15/2005		1,000,131	0	0	0	0	0	0	0	8,486	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,939,950	0	0	0	0	0	0	0	54,359	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		990,527	0	0	0	0	0	0	0	12,814	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,523,281	0	0	0	0	0	0	0	16,916	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,454,827	0	0	0	0	0	0	0	17,705	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
3625341	ELIDA	OH		08/24/2007		1,267,221	0	0	0	0	0	0	0	10,569	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,245,490	0	0	0	0	0	0	0	18,256	0	0	0
3625423	ELYRIA	OH		10/29/2008		263,354	0	0	0	0	0	0	0	33,038	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,604,105	0	0	0	0	0	0	0	65,128	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,958,647	0	0	0	0	0	0	0	26,346	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,848,112	0	0	0	0	0	0	0	19,282	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,277,166	0	0	0	0	0	0	0	66,326	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,928,610	0	0	0	0	0	0	0	15,239	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,897,738	0	0	0	0	0	0	0	35,451	0	0	0
3625566	COLUMBUS	OH		07/13/2012		3,163,533	0	0	0	0	0	0	0	66,447	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		0	0	0	0	0	0	0	0	17,555	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		0	0	0	0	0	0	0	0	35,010	0	0	0
3625614	CINCINNATI	OH		04/29/2013		0	0	0	0	0	0	0	0	12,676	0	0	0
3724985	TULSA	OK		03/03/2003		305,709	0	0	0	0	0	0	0	31,169	0	0	0
3725043	TULSA	OK		11/24/2003		2,685,760	0	0	0	0	0	0	0	24,800	0	0	0
3725098	EDMOND	OK		09/29/2004		2,958,202	0	0	0	0	0	0	0	25,517	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,463,318	0	0	0	0	0	0	0	11,062	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,331,079	0	0	0	0	0	0	0	15,112	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,031,832	0	0	0	0	0	0	0	21,411	0	0	0
3825076	PORTLAND	OR		05/27/2004		388,809	0	0	0	0	0	0	0	16,600	0	0	0
3825259	HILLSBORO	OR		08/22/2006		5,531,720	0	0	0	0	0	0	0	38,396	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,835,144	0	0	0	0	0	0	0	32,863	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,186,750	0	0	0	0	0	0	0	36,080	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		8,101,288	0	0	0	0	0	0	0	63,100	0	0	0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,070,649	0	0	0	0	0	0	0	53,491	0	0	0
3925017	WHITPAIN TWP	PA		08/14/2003		1,114,931	0	0	0	0	0	0	0	18,900	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,063,401	0	0	0	0	0	0	0	34,972	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		441,225	0	0	0	0	0	0	0	21,669	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,519,104	0	0	0	0	0	0	0	10,431	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,524,176	0	0	0	0	0	0	0	20,071	0	0	0
4124976	LEXINGTON	SC		01/14/2003		891,876	0	0	0	0	0	0	0	15,260	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,474,200	0	0	0	0	0	0	0	82,016	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,177,212	0	0	0	0	0	0	0	60,911	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,627,531	0	0	0	0	0	0	0	34,857	0	0	0
4125480	CHARLESTON	SC		12/14/2010		789,091	0	0	0	0	0	0	0	15,762	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,777,846	0	0	0	0	0	0	0	13,461	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,400,379	0	0	0	0	0	0	0	31,178	0	0	0
4125556	ROCK HILL	SC		05/17/2012		5,011,452	0	0	0	0	0	0	0	45,676	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
4125576	SPARTANBURG	SC		10/05/2012		2,516,931	0	0	0	0	0	0	0	24,691	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		990,244	0	0	0	0	0	0	0	16,783	0	0	0
4325001	KINGSPORT	TN		05/30/2003		599,639	0	0	0	0	0	0	0	23,395	0	0	0
4325031	MEMPHIS	TN		09/30/2003		466,597	0	0	0	0	0	0	0	16,984	0	0	0
4325056	FARRAGUT	TN		02/23/2004		1,368,980	0	0	0	0	0	0	0	21,809	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,327,746	0	0	0	0	0	0	0	41,812	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,097,541	0	0	0	0	0	0	0	8,820	0	0	0
4325217	FARRAGUT	TN		03/01/2006		787,528	0	0	0	0	0	0	0	9,841	0	0	0
4325537	COLUMBIA	TN		11/21/2011		763,957	0	0	0	0	0	0	0	9,432	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,390,640	0	0	0	0	0	0	0	28,611	0	0	0
4424980	BOERNE	TX		02/04/2003		811,736	0	0	0	0	0	0	0	33,255	0	0	0
4425006	CONROE	TX		07/10/2003		1,438,931	0	0	0	0	0	0	0	9,074	0	0	0
4425021	SAN ANTONIO	TX		08/29/2003		1,757,167	0	0	0	0	0	0	0	17,538	0	0	0
4425028	SAN ANTONIO	TX		09/30/2003		5,244,991	0	0	0	0	0	0	0	84,333	0	0	0
4425029	EL PASO	TX		09/30/2003		522,159	0	0	0	0	0	0	0	19,129	0	0	0
4425033	EL PASO	TX		10/08/2003		3,391,587	0	0	0	0	0	0	0	122,979	0	0	0
4425049	SAN ANTONIO	TX		12/30/2003		4,680,168	0	0	0	0	0	0	0	43,977	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004		2,098,735	0	0	0	0	0	0	0	19,727	0	0	0
4425075	CONROE	TX		05/24/2004		764,442	0	0	0	0	0	0	0	4,547	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		699,495	0	0	0	0	0	0	0	22,169	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,497,158	0	0	0	0	0	0	0	38,590	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,851,646	0	0	0	0	0	0	0	18,038	0	0	0
4425121	BEE CAVE	TX		02/07/2005		1,015,561	0	0	0	0	0	0	0	8,915	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,104,989	0	0	0	0	0	0	0	8,994	0	0	0
4425170	LAREDO	TX		09/16/2005		2,835,458	0	0	0	0	0	0	0	24,086	0	0	0
4425173	EL PASO	TX		09/28/2005		1,563,387	0	0	0	0	0	0	0	40,770	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,151,496	0	0	0	0	0	0	0	26,120	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		903,999	0	0	0	0	0	0	0	6,789	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,397,895	0	0	0	0	0	0	0	15,607	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,186,734	0	0	0	0	0	0	0	16,291	0	0	0
4425309	EL PASO	TX		03/14/2007		2,277,005	0	0	0	0	0	0	0	25,172	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,214,791	0	0	0	0	0	0	0	17,105	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,559,403	0	0	0	0	0	0	0	37,124	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,856,758	0	0	0	0	0	0	0	28,402	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,315,118	0	0	0	0	0	0	0	17,743	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,757,777	0	0	0	0	0	0	0	35,484	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,442,808	0	0	0	0	0	0	0	40,508	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,001,266	0	0	0	0	0	0	0	27,636	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,741,648	0	0	0	0	0	0	0	46,402	0	0	0
4425463	EL PASO	TX		09/16/2010		1,809,535	0	0	0	0	0	0	0	23,965	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		4,368,079	0	0	0	0	0	0	0	82,488	0	0	0
4425478	EL PASO	TX		12/06/2010		2,561,454	0	0	0	0	0	0	0	33,571	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		936,721	0	0	0	0	0	0	0	11,848	0	0	0
4425535	CONROE	TX		10/31/2011		946,809	0	0	0	0	0	0	0	12,901	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,742,512	0	0	0	0	0	0	0	44,957	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,988,378	0	0	0	0	0	0	0	47,450	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		0	0	0	0	0	0	0	0	6,399	0	0	0
4425612	MCALLEN	TX		04/15/2013		0	0	0	0	0	0	0	0	15,874	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,747,529	0	0	0	0	0	0	0	66,233	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,056,655	0	0	0	0	0	0	0	15,620	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,766,049	0	0	0	0	0	0	0	69,098	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,344,874	0	0	0	0	0	0	0	20,832	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		0	0	0	0	0	0	0	0	12,313	0	0	0
4625460	BARRE	VT		08/26/2010		4,145,847	0	0	0	0	0	0	0	106,575	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,422,910	0	0	0	0	0	0	0	19,914	0	0	0
4725313	YORKTOWN	VA		03/30/2007		2,672,598	0	0	0	0	0	0	0	18,129	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,210,338	0	0	0	0	0	0	0	12,384	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,392,046	0	0	0	0	0	0	0	46,910	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,745,182	0	0	0	0	0	0	0	16,874	0	0	0
4725407	CHESTER	VA		07/29/2008		5,607,887	0	0	0	0	0	0	0	28,598	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,425,611	0	0	0	0	0	0	0	92,955	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,561,108	0	0	0	0	0	0	0	14,959	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,070,439	0	0	0	0	0	0	0	21,803	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,863,402	0	0	0	0	0	0	0	22,574	0	0	0
4825004	VANCOUVER	WA		06/30/2003		1,382,229	0	0	0	0	0	0	0	23,622	0	0	0
4825342	TACOMA	WA		08/30/2007		1,265,722	0	0	0	0	0	0	0	13,391	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		4,112,304	0	0	0	0	0	0	0	54,236	0	0	0
4925073	CHARLESTON	WV		05/04/2004		5,158,746	0	0	0	0	0	0	0	74,473	0	0	0
4925347	LEWISBURG	WV		09/20/2007		1,635,442	0	0	0	0	0	0	0	36,935	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,839,906	0	0	0	0	0	0	0	25,214	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		1,020,606	0	0	0	0	0	0	0	9,631	0	0	0
5025087	OSHKOSH	WI		08/11/2004		4,013,642	0	0	0	0	0	0	0	59,097	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,281,270	0	0	0	0	0	0	0	47,726	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,352,941	0	0	0	0	0	0	0	15,861	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		833,786	0	0	0	0	0	0	0	21,667	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
5025208	PEWAUKEE	WI		02/09/2006		960,484	0	0	0	0	0	0	0	15,220	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,743,661	0	0	0	0	0	0	0	38,535	0	0	0
5325337	OMAHA	NE		08/03/2007		2,300,191	0	0	0	0	0	0	0	34,186	0	0	0
5325360	DETROIT	MI		12/06/2007		7,924,701	0	0	0	0	0	0	0	157,785	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,962,366	0	0	0	0	0	0	0	46,742	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,212,750	0	0	0	0	0	0	0	16,475	0	0	0
5325613	MANCHESTER	NH		04/17/2013		0	0	0	0	0	0	0	0	10,985	0	0	0
0299999. Total - Mortgages With Partial Repayments						823,113,757	0	635	0	0	635	0	0	12,740,516	0	0	0
0599999. Total Mortgages						836,628,137	0	635	0	0	635	0	13,153,286	25,893,802	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

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SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3132H3 7A 5	FREDDIE MAC GOLD POOL 3.500% 03/01/43		04/23/2013	Goldman Sachs & Co		5,314,581	4,979,259	5,809	1
3136AC GJ 4	FANNIE MAE-ACES 2013-MS 2.509% 11/25/22		04/25/2013	Barclays Capital Inc		5,096,875	5,000,000	10,104	1
0599999.	Total - Bonds - U.S. Government					10,411,456	9,979,259	15,913	XXX
Bonds - U.S. States, Territories and Possessions									
130333 CA 3	CALIFORNIA HOUSING 2013 2.900% 02/01/42		04/19/2013	Bank of America		2,000,000	2,000,000	0	1FE
248775 N7 9	DENTON COUNTY TX 2013 2.916% 07/15/26		04/26/2013	Raymond James & Associates		3,775,303	3,760,000	4,873	1FE
249218 BA 5	DENVER COLORADO PUBLIC 3.598% 12/15/27		04/18/2013	RBC Capital Markets		2,500,000	2,500,000	0	1FE
249218 BC 1	DENVER COLORADO PUBLIC 4.242% 12/15/37		04/18/2013	RBC Capital Markets		1,000,000	1,000,000	0	1FE
373384 J6 4	STATE OF GEORGIA Series 4.280% 02/01/30		06/28/2013	Citi		2,500,000	2,500,000	0	1FE
452152 QV 6	ILLINOIS ST GOV OBLIGAT 5.010% 04/01/28		04/02/2013	Bank of America		2,000,000	2,000,000	0	1FE
49130T PS 9	KENTUCKY ST HSG CORP HS 3.000% 11/01/41		04/19/2013	Citi		6,000,000	6,000,000	0	1FE
514136 AY 6	LANCASTER COUNTY SCHOOL 2.463% 12/01/20		04/25/2013	Bank of America		2,000,000	2,000,000	0	1FE
594612 BK 8	MICHIGAN ST ULT GO 3.800% 05/15/33		04/30/2013	Citi		4,000,000	4,000,000	6,333	1FE
704879 3W 3	PEARLAND SCHOOL DISTRIC 3.150% 02/15/28		04/25/2013	Suntrust		3,827,107	3,805,000	7,325	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSI 2.950% 01/01/41		04/12/2013	Citi		4,000,000	4,000,000	0	1FE
92812U K5 6	VIRGINIA HOUSING DEV AU 2.750% 04/25/42		04/25/2013	Bank of America		2,000,000	2,000,000	3,056	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					35,602,410	35,565,000	21,587	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
004284 B5 3	ACALANES CA UNION HIGH 2.781% 08/01/23		05/03/2013	Piper Jaffray Inc		2,645,000	2,645,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					2,645,000	2,645,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		04/26/2013	Citi		5,173,438	5,000,000	12,083	1
3137B1 U7 5	FHLMC MULTIFAM STRU PAS 2.522% 01/25/23		05/02/2013	Wells Fargo Securities		4,079,916	4,000,000	3,643	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2013	Interest Capitalization		63,689	63,689	0	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					9,317,043	9,063,689	15,726	XXX
Bonds - Industrial and Miscellaneous									
00101J AF 3	ADT CORP 3.500% 07/15/22		06/25/2013	FTN Financial		916,320	1,000,000	15,847	2FE
037833 AK 6	APPLE INC 2.400% 05/03/23		04/30/2013	Goldman Sachs & Co		998,670	1,000,000	0	1FE
053332 AP 7	AUTOZONE INC 3.125% 07/15/23		04/18/2013	Suntrust		497,235	500,000	0	2FE
053611 AG 4	AVERY DENNISON CORP 3.350% 04/15/23		04/04/2013	Various		1,098,963	1,100,000	47	2FE
084423 40 9	BERKLEY (WR) CORPORATIO 5.625% 04/30/53		04/25/2013	Bank of America		3,000,000	3,000,000	0	2FE
12646W AH 7	CREDIT SUISSE COM MTGE 3.000% 04/25/43		04/17/2013	Credit Suisse First Boston		3,049,805	3,000,000	7,250	1FE
12646X AJ 1	CREDIT SUISSE COMM MORT 3.000% 05/25/43		05/08/2013	Credit Suisse First Boston		4,051,563	4,000,000	10,000	1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		06/01/2013	Interest Capitalization		65,539	65,539	0	1FM
14985M AB 7	CCG RECEIVABLES TRUST 1.050% 04/14/20		04/17/2013	J P Morgan & Co		3,699,888	3,700,000	0	1FE
17029P AA 3	CHOCTAW GENERATION SERI 6.120% 12/15/31		03/02/2013	Taxable Exchange		1,872,970	1,872,970	0	5Z
17029R AA 9	CHOCTAW GENERATION PIK 6.610% 12/15/31		03/02/2013	Taxable Exchange		468,242	468,242	0	5Z
170356 AA 7	CHOCTAW GENERATION SERI 8.368% 06/15/23		03/01/2013	Interest Capitalization		94,022	94,022	0	6FE
19416Q EC 0	COLGATE-PALMOLIVE CO 2.100% 05/01/23		04/29/2013	Citi		2,462,625	2,500,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
224044 CA 3	COX COMMUNICATIONS INC 2.950% 06/30/23		04/26/2013	Various		5,982,750	6,000,000	0	2FE
301657 AA 0	EXETER AUTOMOBILE REC T 1.290% 10/16/17		05/01/2013	Citi		2,249,908	2,250,000	0	1FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		04/10/2013	Wells Fargo Securities		3,999,965	4,000,000	0	1FE
33843C AA 3	FLAGSHIP CREDIT AUTO TR 1.320% 04/16/18		04/10/2013	Wells Fargo Securities		2,999,638	3,000,000	0	1FE
437076 AZ 5	HOME DEPOT INC 2.700% 04/01/23		04/02/2013	Bank of America		998,440	1,000,000	0	1FE
486606 J* 8	KAYNE ANDERSON MLP INV 3.200% 04/16/21		06/13/2013	Morgan Stanley & Co		5,000,000	5,000,000	0	1FE
55448Q AS 5	MACK-CALI REALTY LP 3.150% 05/15/23		04/29/2013	Bank of America		2,249,216	2,300,000	0	2FE
594918 AT 1	MICROSOFT CORP 2.375% 05/01/23		04/25/2013	Bank of America		2,989,920	3,000,000	0	1FE
666807 BG 6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		06/26/2013	Bank of America		1,890,680	2,000,000	5,597	2FE
74112W AE 9	PRESTIGE AUTO REC TRUST 1.330% 05/15/19		04/04/2013	Wells Fargo Securities		2,499,409	2,500,000	0	1FE
74112W AJ 8	PRESTIGE AUTO REC TRUST 2.050% 05/15/19		04/04/2013	Wells Fargo Securities		1,999,760	2,000,000	0	1FE
78392N AA 9	SNAAC AUTO REC TRUST 1.140% 07/16/18		04/02/2013	Wells Fargo Securities		1,999,927	2,000,000	0	1FE
78403D AF 7	SBA TOWER TRUST 144A 3.722% 04/15/23		04/04/2013	Deutsche Bank Securities		1,500,000	1,500,000	0	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 3.000% 05/25/43		04/08/2013	RBS Securities Corp		7,121,680	7,000,000	9,917	1FE
81745C AB 9	SEQUOIA MORTGAGE TRUST 3.000% 06/25/43		05/16/2013	RBS Securities Corp		2,013,146	2,000,000	3,667	1FE
822804 AA 8	SHELLPOINT ASSET FUNDIN 3.750% 07/25/43		06/27/2013	Credit Suisse First Boston		2,543,033	2,600,000	7,313	1FE
872540 AP 4	TJX COMPANIES INC 2.500% 05/15/23		04/30/2013	US Bancorp		2,012,500	2,000,000	139	1FE
26824K AA 2	EADS FINANCE B.V. 144A 2.700% 04/17/23	F	04/09/2013	J P Morgan & Co		2,992,440	3,000,000	0	1FE
780097 AY 7	ROYAL BANK OF SCOTLAND 6.100% 06/10/23	F	06/10/2013	Deutsche Bank Securities		2,000,140	2,000,000	1,017	3FE
92979@ AC 6	WACKER CHEMICAL CORP SE 4.180% 04/23/23	F	04/23/2013	HSBC Securities		4,000,000	4,000,000	0	2Z
G2615@ AB 0	DCC TREASURY IRELAND 20 4.040% 04/25/23	F	04/25/2013	Barclays Capital Inc		6,000,000	6,000,000	0	2Z
X5152* AD 1	MJ MAILLIS SA PACKAGING 7.000% 10/06/16	F	04/10/2013	Interest Capitalization		60,369	60,369	0	5
X5152* AJ 8	MJ MAILLIS SA PACKAGING 0.000% 10/06/16	F	04/10/2013	Interest Capitalization		59,840	59,840	0	5
3899999.	Total - Bonds - Industrial & Miscellaneous					87,438,603	87,570,982	60,794	XXX
8399997.	Total - Bonds - Part 3					145,414,512	144,823,930	114,020	XXX
8399999.	Total - Bonds					145,414,512	144,823,930	114,020	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					145,414,512	XXX	114,020	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
3132H3 7A 5	FREDDIE MAC GOLD POOL 3.500% 03/01/43		06/01/2013	Paydown		7,619	7,619	8,132	0	0	(513)	0	(513)	0	7,619	0	0	0	22	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2013	Paydown		47,474	47,474	48,898	0	0	(1,424)	0	(1,424)	0	47,474	0	0	0	475	03/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		06/01/2013	Paydown		218	218	216	216	0	1	0	1	0	218	0	0	0	7	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		06/15/2013	Redemption 100.0000		94,402	94,402	94,402	94,402	0	0	0	0	0	94,402	0	0	0	1,861	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 0.968% 04/16/50		06/01/2013	Paydown		0	0	25,202	24,609	0	(24,609)	0	(24,609)	0	0	0	0	0	3,675	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.792% 10/16/48		06/01/2013	Paydown		0	0	148,302	184,372	0	(148,898)	35,474	(184,372)	0	0	0	0	0	47,280	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.201% 05/16/49		06/01/2013	Paydown		0	0	20,180	34,964	0	(20,504)	14,460	(34,964)	0	0	0	0	0	8,327	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2013	Paydown		1,717,405	1,717,405	1,679,352	1,700,805	0	16,599	0	16,599	0	1,717,405	0	0	0	39,071	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2013	Paydown		377,313	377,313	391,816	381,382	0	(4,069)	0	(4,069)	0	377,313	0	0	0	9,361	07/20/2032	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		06/01/2013	Paydown		176,048	176,048	176,158	175,561	0	487	0	487	0	176,048	0	0	0	4,050	01/20/2032	1
38374N JX 6	GNMA 2006-42 B 5.222% 08/16/46		06/01/2013	Paydown		212,316	212,316	232,336	231,476	0	(19,160)	0	(19,160)	0	212,316	0	0	0	4,129	08/16/2046	1
38375C BD 1	GNMA 2012-57 DA 5.488% 04/20/42		06/01/2013	Paydown		851,891	851,891	932,288	925,525	0	(73,634)	0	(73,634)	0	851,891	0	0	0	19,254	04/20/2042	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		06/01/2013	Paydown		1,542,106	1,542,106	1,544,033	1,543,617	0	(1,512)	0	(1,512)	0	1,542,106	0	0	0	25,433	03/16/2035	1
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		05/10/2013	Redemption 100.0000		61,870	61,870	61,870	61,870	0	0	0	0	0	61,870	0	0	0	1,824	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					5,088,662	5,088,662	5,363,185	5,358,799	0	(277,236)	49,934	(327,170)	0	5,088,662	0	0	0	164,769	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 2.900% 02/01/42		06/01/2013	Redemption 100.0000		46,274	46,274	46,274	0	0	0	0	0	0	46,274	0	0	0	116	02/01/2042	1FE
199491 R4 5	CITY OF COLUMBUS OHIO B 4.110% 06/01/21		06/17/2013	Call 100.0000		2,140,000	2,140,000	2,140,000	2,140,000	0	0	0	0	0	2,140,000	0	0	0	47,886	06/01/2021	1FE
49130T PS 9	KENTUCKY ST HSG CORP HS 3.000% 11/01/41		06/03/2013	Redemption 100.0000		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	129	11/01/2041	1FE
56052E 3M 8	MAINE ST HSG AUTH MTG P 4.000% 11/15/24		05/15/2013	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,900	11/15/2024	1FE
594659 AP 9	MICHIGAN ST HSG DEV AUT 4.600% 12/01/26		06/03/2013	Redemption 100.0000		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	10,005	12/01/2026	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AG 4.450% 07/01/31		04/01/2013	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	111	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 2.650% 11/01/40		06/03/2013	Redemption 100.0000		80,000	80,000	80,000	0	0	0	0	0	0	80,000	0	0	0	492	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 2.650% 11/01/41		06/03/2013	Redemption 100.0000		70,000	70,000	70,000	0	0	0	0	0	0	70,000	0	0	0	436	11/01/2041	1FE
61212R T8 9	MONTANA ST BRD OF HSG 2 4.625% 12/01/26		06/03/2013	Redemption 100.0000		155,000	155,000	154,997	155,000	0	0	0	0	0	155,000	0	0	0	3,584	12/01/2026	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2 3.750% 07/01/34		06/03/2013	Redemption 100.0000		65,000	65,000	68,088	0	0	(45)	0	(45)	0	68,043	0	(3,043)	(3,043)	393	07/01/2034	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN 3.550% 09/01/32		06/03/2013	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,123	09/01/2032	1FE
658207 PA 7	NORTH CAROLINA HSG FIN 4.319% 01/01/29		06/03/2013	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,123	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF 2.720% 11/01/41		06/03/2013	Redemption 100.0000		65,000	65,000	65,000	0	0	0	0	0	0	65,000	0	0	0	207	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		06/01/2013	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	3,857	06/01/2020	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSI 2.950% 01/01/41		06/01/2013	Redemption 100.0000		105,000	105,000	105,000	0	0	0	0	0	0	105,000	0	0	0	379	01/01/2041	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMN 4.450% 01/01/30		05/01/2013	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,298	01/01/2030	1FE
92812Q NU 7	VIRGINIA ST HSG AUTH DE 4.900% 01/01/33		06/17/2013	Redemption 100.0000		745,000	745,000	744,069	744,142	0	12	0	12	0	744,154	0	846	846	34,883	01/01/2033	1FE
92812U K5 6	VIRGINIA HOUSING DEV AU 2.750% 04/25/42		06/25/2013	Redemption 100.0000		34,518	34,518	34,518	0	0	0	0	0	0	34,518	0	0	0	4,583	04/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN C 4.500% 10/01/31		06/03/2013	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,988	10/01/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
98321C BZ 1	WYOMING CMNTY DEV AUTH 4.625% 06/01/28...		06/28/2013	Call 100.0000		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	15,158	06/01/2028	1FE
98321C BZ 1	WYOMING CMNTY DEV AUTH 4.625% 06/01/28...		06/01/2013	Redemption 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	7,516	06/01/2028	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,305,792	5,305,792	5,307,946	4,789,142	0	(33)	0	(33)	0	5,307,989	0	(2,197)	(2,197)	138,167	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2013	Paydown		267,417	267,417	269,697	267,461	0	(44)	0	(44)	0	267,417	0	0	0	6,654	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2013	Paydown		137,219	137,219	134,287	136,240	0	979	0	979	0	137,219	0	0	0	3,039	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2013	Paydown		275,820	275,820	276,971	275,608	0	213	0	213	0	275,820	0	0	0	6,729	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2013	Paydown		377,227	377,227	356,403	374,198	0	3,029	0	3,029	0	377,227	0	0	0	8,999	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2013	Paydown		603,036	603,036	554,300	594,781	0	8,255	0	8,255	0	603,036	0	0	0	16,397	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2013	Paydown		761,124	761,124	734,580	750,639	0	10,485	0	10,485	0	761,124	0	0	0	19,454	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2013	Paydown		68,230	68,230	61,737	66,415	0	1,815	0	1,815	0	68,230	0	0	0	1,672	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2013	Paydown		244,184	244,184	231,715	240,736	0	3,448	0	3,448	0	244,184	0	0	0	6,140	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2013	Paydown		176,543	176,543	169,140	174,201	0	2,342	0	2,342	0	176,543	0	0	0	4,275	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		06/01/2013	Paydown		70	70	69	69	0	1	0	1	0	70	0	0	0	3	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2013	Paydown		40,285	40,285	38,208	39,745	0	540	0	540	0	40,285	0	0	0	1,203	11/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		04/01/2013	Paydown		20,916	20,916	19,837	20,636	0	280	0	280	0	20,916	0	0	0	453	11/25/2023	1Z
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2013	Paydown		135,385	135,385	129,039	133,253	0	2,132	0	2,132	0	135,385	0	0	0	3,567	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		06/01/2013	Paydown		10,754	10,754	10,754	10,754	0	0	0	0	0	10,754	0	0	0	340	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2013	Paydown		46,131	46,131	49,966	49,832	0	(3,701)	0	(3,701)	0	46,131	0	0	0	673	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		06/01/2013	Paydown		54,415	54,415	59,814	59,719	0	(5,304)	0	(5,304)	0	54,415	0	0	0	794	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2013	Paydown		8,307	8,307	8,595	0	0	(288)	0	(288)	0	8,307	0	0	0	21	06/25/2043	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		06/01/2013	Paydown		35,102	35,102	37,976	37,856	0	(2,754)	0	(2,754)	0	35,102	0	0	0	512	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		06/01/2013	Paydown		57,116	57,116	60,177	60,132	0	(3,016)	0	(3,016)	0	57,116	0	0	0	714	12/15/2035	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2013	Paydown		132,188	132,188	127,817	130,662	0	1,525	0	1,525	0	132,188	0	0	0	3,181	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2013	Paydown		191,298	191,298	182,548	188,705	0	2,592	0	2,592	0	191,298	0	0	0	4,815	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		06/01/2013	Paydown		140,711	140,711	138,038	139,617	0	1,095	0	1,095	0	140,711	0	0	0	3,874	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		06/01/2013	Paydown		108,330	108,330	104,508	107,200	0	1,130	0	1,130	0	108,330	0	0	0	2,829	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2013	Paydown		253,899	253,899	252,266	252,991	0	907	0	907	0	253,899	0	0	0	7,183	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2013	Paydown		187,198	187,198	172,074	181,987	0	5,211	0	5,211	0	187,198	0	0	0	4,465	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2013	Paydown		497,555	497,555	479,431	490,364	0	7,191	0	7,191	0	497,555	0	0	0	12,554	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2013	Paydown		328,127	328,127	296,061	318,324	0	9,803	0	9,803	0	328,127	0	0	0	7,514	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2013	Paydown		275,427	275,427	265,371	272,111	0	3,316	0	3,316	0	275,427	0	0	0	6,634	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2013	Paydown		503,995	503,995	495,063	500,754	0	3,241	0	3,241	0	503,995	0	0	0	14,421	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2013	Paydown		491,800	491,800	469,707	483,817	0	7,982	0	7,982	0	491,800	0	0	0	11,121	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2013	Paydown		139,732	139,732	132,440	137,586	0	2,146	0	2,146	0	139,732	0	0	0	3,009	04/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2013	Paydown		422,920	422,920	425,365	422,774	0	147	0	147	0	422,920	0	0	0	9,449	03/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2013	Paydown		3,761	3,761	3,783	3,767	0	(6)	0	(6)	0	3,761	0	0	0	78	01/01/2020	1
46637Q AA 4	JP MORGAN TAX EXPT PASS 3.000% 01/27/38		06/01/2013	Paydown		1,097,643	1,097,643	1,124,107	1,123,878	0	(26,235)	0	(26,235)	0	1,097,643	0	0	0	13,594	01/27/2038	1FE
476565 AA 4	JERSEY CITY MEDICAL CNT 3.039% 11/20/28		05/20/2013	Paydown		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,363	11/20/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		06/01/2013	Various		25,141	25,141	25,141	25,141	0	0	0	0	0	25,141	0	0	0	784	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					8,214,006	8,214,006	7,991,985	8,166,953	0	38,457	0	38,457	0	8,214,006	0	0	0	188,507	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		06/01/2013	Paydown		88,451	88,451	84,695	88,001	0	450	0	450	0	88,451	0	0	0	1,639	06/25/2033	1FM
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		06/01/2013	Paydown		50,613	50,613	50,961	50,652	0	(39)	0	(39)	0	50,613	0	0	0	937	08/25/2018	1FM
00212P AV 0	ASG RESECURITIZATION TR 3.502% 02/28/37		06/01/2013	Paydown		65,846	65,846	64,530	65,188	0	659	0	659	0	65,846	0	0	0	979	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A 1.943% 12/15/42		06/15/2013	Paydown		73,127	73,127	73,127	73,127	0	0	0	0	0	73,127	0	0	0	595	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		06/15/2013	Redemption 100.0000		89,222	89,222	91,600	90,577	0	(51)	0	(51)	0	90,526	0	(1,304)	(1,304)	2,772	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		06/01/2013	Paydown		21,175	21,175	15,987	16,832	0	4,343	0	4,343	0	21,175	0	0	0	394	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		06/01/2013	Paydown		126,803	126,803	133,936	129,841	0	(3,038)	0	(3,038)	0	126,803	0	0	0	3,406	08/15/2030	3AM
00922K AB 6	AIR 2 US 144A SERIES B 8.627% 10/01/20		04/01/2013	Various		151,237	151,237	152,153	151,524	0	(9)	0	(9)	0	151,515	0	(278)	(278)	6,524	10/01/2020	4FE
01877K AA 1	ALLIANCE PIPELINE LP 14 7.770% 06/30/15		06/30/2013	Redemption 100.0000		466,669	466,669	466,669	466,669	0	0	0	0	0	466,669	0	0	0	18,130	06/30/2015	1FE
020002 AC 5	ALLSTATE CORP 7.500% 06/15/13		06/15/2013	Maturity		2,925,000	2,925,000	2,918,068	2,924,706	0	294	0	294	0	2,925,000	0	0	0	109,688	06/15/2013	1FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 4.594% 08/25/36		06/01/2013	Paydown		170,452	170,452	170,185	169,894	0	557	0	557	0	170,452	0	0	0	3,767	08/25/2036	1FM
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		06/01/2013	Paydown		280,433	280,433	280,365	279,703	0	729	0	729	0	280,433	0	0	0	5,995	03/25/2058	1FM
03064Y AD 4	AMERICREDIT AUTO REC TR 1.070% 03/08/18		05/30/2013	Barclays Capital Inc		2,492,188	2,500,000	2,499,371	0	0	73	0	73	0	2,499,444	0	(7,257)	(7,257)	9,660	03/08/2018	1FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		06/01/2013	Paydown		67,825	67,825	62,822	64,788	0	3,036	0	3,036	0	67,825	0	0	0	2,112	02/25/2028	1FM
03235M AA 0	AMTRAK / PENN STATION 1 9.500% 06/15/17		06/15/2013	Redemption 100.0000		239,142	239,142	239,142	239,407	0	(18)	0	(18)	0	239,389	0	(246)	(246)	11,359	06/15/2017	1
037411 AT 2	APACHE CORP 5.250% 04/15/13		04/15/2013	Maturity		6,000,000	6,000,000	6,334,200	6,026,038	0	(26,038)	0	(26,038)	0	6,000,000	0	0	0	157,500	04/15/2013	1FE
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		06/01/2013	Paydown		55,100	55,100	54,376	54,538	0	561	0	561	0	55,100	0	0	0	1,160	06/25/2035	1FM
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		06/01/2013	Redemption 100.0000		118,814	118,814	118,814	118,814	0	0	0	0	0	118,814	0	0	0	2,836	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		06/07/2013	Redemption 100.0000		51,496	51,496	48,089	49,362	0	98	0	98	0	49,461	0	2,035	2,035	1,546	01/02/2019	3
05463S AA 5	AXIS EQUIPMENT FIN REC 1.250% 03/20/15		06/20/2013	Paydown		310,395	310,395	302,350	305,476	0	4,919	0	4,919	0	310,395	0	0	0	1,596	03/20/2015	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR1 7.366% 05/26/37		06/01/2013	Paydown		140,204	140,204	141,168	140,242	0	(38)	0	(38)	0	140,204	0	0	0	3,719	05/26/2037	1FM
055392 AB 0	BFL FUNDING I 144A TRU 7.105% 05/01/26		05/01/2013	Redemption 100.0000		157,821	157,821	157,821	157,852	0	(31)	0	(31)	0	157,821	0	0	0	5,607	05/01/2026	1
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26	E	06/02/2013	Paydown		92,411	92,411	92,340	92,297	0	114	0	114	0	92,411	0	0	0	1,935	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TR 2.660% 12/02/27		06/02/2013	Paydown		103,928	103,928	103,928	103,928	0	1	0	1	0	103,928	0	0	0	1,156	12/02/2027	1FE
05949A 6H 8	BANK OF AMERICA MORTGAG 2.798% 06/25/35		06/01/2013	Paydown		824,829	824,829	762,967	799,550	0	25,279	0	25,279	0	824,829	0	0	0	10,754	06/25/2035	1FM
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		06/01/2013	Paydown		67,895	67,895	66,961	67,384	0	511	0	511	0	67,895	0	0	0	1,254	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		06/01/2013	Paydown		131,355	131,355	129,138	129,786	0	1,568	0	1,568	0	131,355	0	0	0	2,720	10/25/2020	1FM
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		06/01/2013	Paydown		60,187	60,187	59,661	59,865	0	323	0	323	0	60,187	0	0	0	1,046	06/26/2021	1FM
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		06/01/2013	Paydown		74,958	74,958	75,333	75,028	0	(70)	0	(70)	0	74,958	0	0	0	1,882	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		06/01/2013	Paydown		14,591	14,591	15,402	15,358	0	(768)	0	(768)	0	14,591	0	0	0	317	01/25/2042	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		06/01/2013	Paydown		353,759	353,759	351,769	352,634	0	1,125	0	1,125	0	353,759	0	0	0	5,982	05/26/2036	1FM
07383G AT 3	BEAR STERNS ASSET BACKE 8.625% 10/25/29		06/01/2013	Paydown		74,015	74,015	43,508	43,508	0	30,508	0	30,508	0	74,015	0	0	0	321	10/25/2029	3FM
10623* AA 4	BRAZOS SANDY CREEK ELEC 6.540% 06/30/24		06/30/2013	Redemption 100.0000		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	1,998	06/30/2024	1Z
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2013	Redemption 100.0000		54,127	54,127	54,127	54,127	0	0	0	0	0	54,127	0	0	0	1,854	06/01/2033	2FE
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		06/01/2013	Paydown		119,558	119,558	119,275	119,238	0	320	0	320	0	119,558	0	0	0	2,500	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.609% 01/01/29		06/01/2013	Paydown		10,317	10,317	10,127	10,186	0	131	0	131	0	10,317	0	0	0	285	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		06/01/2013	Paydown		82,534	82,534	79,293	79,293	0	3,241	0	3,241	0	82,534	0	0	0	2,147	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		06/01/2013	Paydown		177,411	177,411	176,968	176,865	0	546	0	546	0	177,411	0	0	0	3,561	08/25/2035	1FM
1248P8 AC 3	CREDIT-BASED ASSET SER 5.970% 10/25/36		06/01/2013	Paydown		275,219	275,219	284,163	277,484	0	(2,266)	0	(2,266)	0	275,219	0	0	0	6,809	10/25/2036	1FE
125152 AC 2	CE GENERATION LLC SENIO 7.416% 12/15/18		06/15/2013	Redemption 100.0000		108,375	108,375	108,982	108,634	0	(29)	0	(29)	0	108,605	0	(230)	(230)	4,019	12/15/2018	3FE
12557Y AE 7	CIT EQUIPMENT COLLATERA 4.860% 03/15/14		06/15/2013	Paydown		1,043,349	1,043,349	1,043,246	1,043,326	0	24	0	24	0	1,043,349	0	0	0	19,761	03/15/2014	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		06/18/2013	Paydown		1,218,636	1,218,636	1,218,636	1,218,636	0	0	0	0	0	1,218,636	0	0	0	27,583	03/18/2026	1FE
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		06/19/2013	Paydown		126,146	126,146	126,098	126,079	0	67	0	67	0	126,146	0	0	0	2,632	10/15/2026	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19		06/15/2013	Paydown		130,609	130,609	130,592	130,596	0	12	0	12	0	130,609	0	0	0	1,483	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		06/16/2013	Paydown		137,009	137,009	136,990	137,001	0	8	0	8	0	137,009	0	0	0	1,580	04/16/2018	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		05/15/2013	Paydown		155,610	155,610	155,600	155,610	0	0	0	0	0	155,610	0	0	0	1,636	03/15/2016	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		06/15/2013	Paydown		203,532	203,532	203,507	203,517	0	15	0	15	0	203,532	0	0	0	3,127	09/17/2018	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		06/01/2013	Paydown		223,814	223,814	226,332	224,276	0	(461)	0	(461)	0	223,814	0	0	0	6,593	05/27/2037	1FM
12643F AA 2	CTL CAPITAL WALGREEN CO 7.270% 11/15/26		05/15/2013	Redemption 100.0000		181,026	181,026	181,026	181,026	0	0	0	0	0	181,026	0	0	0	6,580	11/15/2026	1
12646W AH 7	CREDIT SUISSE COM MTGE 3.000% 04/25/43		06/01/2013	Paydown		36,801	36,801	37,412	0	0	(611)	0	(611)	0	36,801	0	0	0	153	04/25/2043	1FE
12646X AJ 1	CREDIT SUISSE COMM MORT 3.000% 05/25/43		06/01/2013	Paydown		7,739	7,739	7,839	0	0	(100)	0	(100)	0	7,739	0	0	0	19	05/25/2043	1FE
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35		06/01/2013	Paydown		110,027	110,027	107,689	108,512	0	1,515	0	1,515	0	110,027	0	0	0	2,568	08/25/2035	1FM
12667F KH 7	COUNTRYWIDE ALTERNATIVE 6.000% 07/25/34		06/01/2013	Paydown		1,605,791	1,605,791	1,604,034	1,599,936	0	5,855	0	5,855	0	1,605,791	0	0	0	40,482	07/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		06/01/2013	Paydown		4,298	4,298	3,500	3,544	0	754	0	754	0	4,298	0	0	0	73	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		06/01/2013	Paydown		130,841	130,841	122,827	127,915	0	2,927	0	2,927	0	130,841	0	0	0	3,076	10/25/2035	2FM
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		06/01/2013	Paydown		213,467	213,467	214,511	213,558	0	(91)	0	(91)	0	213,467	0	0	0	4,766	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		06/01/2013	Paydown		98,358	98,358	94,793	95,417	0	2,942	0	2,942	0	98,358	0	0	0	2,149	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		06/01/2013	Paydown		273,987	273,987	273,137	273,132	0	854	0	854	0	273,987	0	0	0	6,060	05/25/2033	1FM
12669E LA 2	COUNTRYWIDE ALTERNATIVE 5.000% 07/25/33		06/01/2013	Paydown		487,987	487,987	468,964	478,774	0	9,214	0	9,214	0	487,987	0	0	0	11,403	07/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		06/01/2013	Paydown		157,475	157,475	153,046	156,507	0	967	0	967	0	157,475	0	0	0	3,067	10/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		06/01/2013	Paydown		716,190	716,190	694,704	710,628	0	5,562	0	5,562	0	716,190	0	0	0	15,153	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		06/01/2013	Paydown		291,977	291,977	286,502	290,713	0	1,264	0	1,264	0	291,977	0	0	0	6,174	05/25/2034	1FM
12669F ZQ 9	COUNTRYWIDE HOME LOANS 5.250% 07/25/34		06/01/2013	Paydown		611,758	611,758	573,524	606,014	0	5,744	0	5,744	0	611,758	0	0	0	13,152	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		06/01/2013	Paydown		246,599	246,599	242,827	242,985	0	3,614	0	3,614	0	246,599	0	0	0	6,088	06/25/2035	2FM
12669G EZ 0	COUNTRYWIDE HOME LOANS 5.500% 08/25/33		06/01/2013	Paydown		53,850	53,850	53,061	53,448	0	402	0	402	0	53,850	0	0	0	1,482	08/25/2033	1FM
13975E AD 5	CAPITAL AUTO REC ASSET 0.970% 01/22/18		05/16/2013	Morgan Stanley & Co		2,508,594	2,500,000	2,499,833	0	0	23	0	23	0	2,499,856	0	8,737	8,737	7,881	01/22/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14		06/01/2013	Paydown		78,610	78,610	78,610	78,610	0	0	0	0	0	78,610	0	0	0	0	06/25/2014	6FE
144285 AH 6	CARPENTER TECHNOLOGY 6.625% 05/15/13		05/15/2013	Maturity		3,925,000	3,925,000	3,922,816	3,924,901	0	99	0	99	0	3,925,000	0	0	0	130,016	05/15/2013	2FE
14985M AB 7	CCG RECEIVABLES TRUST 1.050% 04/14/20		05/30/2013	J P Morgan & Co		3,695,086	3,700,000	3,699,888	0	0	5	0	5	0	3,699,893	0	(4,807)	(4,807)	4,317	04/14/2020	1FE
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35		06/01/2013	Paydown		70,288	70,288	70,288	70,065	0	223	0	223	0	70,288	0	0	0	1,653	11/25/2035	1FM
165069 AS 4	VERIZON MARYLAND INC 7.150% 05/01/23		06/17/2013	Call 100.0000		4,925,000	4,925,000	4,820,393	4,854,551	0	2,142	0	2,142	0	4,856,693	0	68,307	68,307	221,064	05/01/2023	1FE
170356 AA 7	CHOCTAW GENERATION SERI 8.368% 06/15/23		03/02/2013	Taxable Exchange		2,341,212	2,341,212	2,341,212	2,247,189	0	0	0	0	0	2,341,212	0	0	0	0	06/15/2023	6FE
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		06/05/2013	Paydown		144,024	144,024	144,024	144,024	0	0	0	0	0	144,024	0	0	0	5,545	11/05/2016	2AM
17290D AD 6	CITIFINANCIAL AUTO ISSU 3.150% 08/15/16		05/15/2013	Paydown		1,373,780	1,373,780	1,373,630	1,373,769	0	11	0	11	0	1,373,780	0	0	0	16,826	08/15/2016	1FE
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		06/01/2013	Paydown		3,022	3,022	2,885	2,885	0	137	0	137	0	3,022	0	0	0	73	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		06/01/2013	Paydown		72,957	72,957	71,544	72,160	0	797	0	797	0	72,957	0	0	0	1,452	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MO 5.939% 07/25/36		06/01/2013	Paydown		209,789	209,789	189,859	197,418	0	12,371	0	12,371	0	209,789	0	0	0	5,349	07/25/2036	3FM
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		06/01/2013	Paydown		61,188	61,188	54,457	58,506	0	2,682	0	2,682	0	61,188	0	0	0	1,460	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		06/01/2013	Paydown		146,177	146,177	145,446	145,493	0	683	0	683	0	146,177	0	0	0	3,678	09/25/2037	1FM
19416Q EC 0	COLGATE-PALMOLIVE CO 2.100% 05/01/23		05/29/2013	Citi		2,370,300	2,500,000	2,462,625	0	0	291	0	291	0	2,462,916	0	(92,616)	(92,616)	4,521	05/01/2023	1FE
195891 AE 6	COLONIAL REALTY LP SENI 6.150% 04/15/13		04/15/2013	Maturity		425,000	425,000	424,137	424,968	0	32	0	32	0	425,000	0	0	0	13,069	04/15/2013	2FE
208245 AA 8	CONN FUNDING II LP 2012 4.000% 04/15/16		04/15/2013	Paydown		420,361	420,361	417,709	419,738	0	623	0	623	0	420,361	0	0	0	5,605	04/15/2016	2AM
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		06/01/2013	Paydown		16,607	16,607	16,607	16,607	0	0	0	0	0	16,607	0	0	0	0	05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		06/01/2013	Paydown		2,473	2,473	1,965	1,965	0	509	0	509	0	2,473	0	0	0	70	06/15/2025	4FM
21075W BX 2	CONTI MTGE HOME EQUITY 7.330% 03/15/27		05/01/2013	Paydown		9,408	9,408	7,163	7,163	0	2,245	0	2,245	0	9,408	0	0	0	169	03/15/2027	2FM
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		05/01/2013	Paydown		3,586	3,586	3,480	3,480	0	106	0	106	0	3,586	0	0	0	96	03/15/2027	4FM
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		06/01/2013	Paydown		27,021	27,021	27,017	27,021	0	0	0	0	0	27,021	0	0	0	711	04/15/2028	1FM
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28		06/15/2013	Paydown		307,347	307,347	279,974	296,329	0	11,018	0	11,018	0	307,347	0	0	0	9,045	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32		06/01/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2032	1FM
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/32		05/01/2013	Paydown		315	315	63	63	0	252	0	252	0	315	0	0	0	10	08/25/2032	1FM
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/32		04/30/2013	Security Withdraw		0	45,741	9,150	9,150	0	0	0	0	0	9,150	0	(9,150)	(9,150)	1,065	08/25/2032	1FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		06/01/2013	Paydown		183,793	183,793	165,873	167,123	0	16,670	0	16,670	0	183,793	0	0	0	5,058	02/25/2032	2FM
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		06/01/2013	Paydown		59,235	59,235	60,568	59,900	0	(665)	0	(665)	0	59,235	0	0	0	1,161	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		06/30/2013	Redemption 100.0000		53,993	53,993	53,993	53,993	0	0	0	0	0	53,993	0	0	0	1,584	03/30/2025	2FE
23336E AC 0	DT AUTO OWNER TRUST 201 3.050% 08/15/15		06/15/2013	Paydown		587,404	587,404	587,334	587,393	0	11	0	11	0	587,404	0	0	0	7,366	08/15/2015	1FE
24648* AA 6	DELAWARE TR CAP MGMT (G 8.490% 05/01/13		05/01/2013	Redemption 100.0000		228,606	228,606	228,606	228,606	0	0	0	0	0	228,606	0	0	0	6,615	05/01/2013	1
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		06/02/2013	Redemption 100.0000		115,796	115,796	115,796	115,796	0	0	0	0	0	115,796	0	0	0	2,308	09/02/2014	2Z
254683 AH 8	DISCOVER CARD MASTER TR 5.650% 12/15/15		06/15/2013	Paydown		8,000,000	8,000,000	8,133,125	8,016,569	0	(16,569)	0	(16,569)	0	8,000,000	0	0	0	226,000	12/15/2015	1FE
264411 AC 3	DUKE REALTY LP 4.625% 05/15/13		05/15/2013	Maturity		125,000	125,000	120,388	124,755	0	245	0	245	0	125,000	0	0	0	2,891	05/15/2013	2FE
29977J AB 2	EVERBANK MTGE LOAN TRUS 2.500% 03/25/43		06/01/2013	Paydown		116,672	116,672	117,366	0	0	(693)	0	(693)	0	116,672	0	0	0	549	03/25/2043	1FE
301657 AA 0	EXETER AUTOMOBILE REC T 1.290% 10/16/17		06/15/2013	Paydown		86,522	86,522	86,519	0	0	4	0	4	0	86,522	0	0	0	112	10/16/2017	1FE
30273@ AA 3	FPL ENERGY ROCKAWAY PEA 7.110% 06/28/20		06/30/2013	Redemption 100.0000		160,905	160,905	160,905	160,905	0	0	0	0	0	160,905	0	0	0	5,720	06/28/2020	2

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
303250 A@ 3	FAIR ISAAC CORPORATION 6.370% 05/07/13		05/07/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	127,400	05/07/2013	3
31953* AL 6	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2013	Redemption 100.0000		13,980	13,980	13,980	13,980	0	0	0	0	0	13,980	0	0	0	417	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2013	Redemption 100.0000		1,405	1,405	1,405	1,405	0	0	0	0	0	1,405	0	0	0	42	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2013	Redemption 100.0000		8,890	8,890	8,890	8,890	0	0	0	0	0	8,890	0	0	0	265	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2013	Redemption 100.0000		3,600	3,600	3,600	3,600	0	0	0	0	0	3,600	0	0	0	107	10/15/2027	1
31953* AQ 5	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2013	Redemption 100.0000		4,776	4,776	4,776	4,776	0	0	0	0	0	4,776	0	0	0	142	10/15/2027	1
31953* AR 3	BNSF RAILWAY COMPANY SE 5.960% 12/13/27		05/15/2013	Redemption 100.0000		17,046	17,046	17,046	17,046	0	0	0	0	0	17,046	0	0	0	508	10/15/2027	1
32051D 3U 4	FIRST HORIZON ASSET SEC 5.250% 09/25/34		06/01/2013	Paydown		1,124,216	1,124,216	1,084,341	1,117,105	0	7,111	0	7,111	0	1,124,216	0	0	0	22,765	09/25/2034	1FM
32051D X5 6	FIRST HORIZON ASSET SEC 5.500% 05/25/34		06/01/2013	Paydown		658,355	658,355	651,771	654,454	0	3,901	0	3,901	0	658,355	0	0	0	15,025	05/25/2034	1FM
32051D Z3 9	FIRST HORIZON ASSET SEC 5.250% 06/25/34		06/01/2013	Paydown		685,205	685,205	657,369	682,113	0	3,092	0	3,092	0	685,205	0	0	0	14,069	06/25/2034	1FM
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35		06/01/2013	Paydown		566,883	566,883	560,506	563,830	0	3,054	0	3,054	0	566,883	0	0	0	13,383	01/25/2035	1FM
32058E AC 7	FIRST INVESTORS AUTO OW 0.900% 10/15/18		05/15/2013	Wells Fargo Securities		3,001,055	3,000,000	2,999,830	0	0	15	0	15	0	2,999,845	0	1,210	1,210	8,700	10/15/2018	1FE
33761N A* 0	FIRST SERVICE CORPORATI 5.440% 04/01/15		04/01/2013	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,760	04/01/2015	2
33843C AA 3	FLAGSHIP CREDIT AUTO TR 1.320% 04/16/18		06/15/2013	Paydown		197,835	197,835	197,811	0	0	24	0	24	0	197,835	0	0	0	321	04/16/2018	1FE
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		06/30/2013	Redemption 100.0000		61,046	61,046	61,046	61,046	0	0	0	0	0	61,046	0	0	0	1,984	06/30/2025	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		06/01/2013	Paydown		127,340	127,340	128,295	128,014	0	(674)	0	(674)	0	127,340	0	0	0	3,587	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		06/01/2013	Paydown		44,658	44,658	42,246	42,373	0	2,285	0	2,285	0	44,658	0	0	0	1,258	04/25/2029	1FM
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		06/01/2013	Paydown		123,080	123,080	124,003	122,882	0	198	0	198	0	123,080	0	0	0	2,636	07/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 5.500% 01/25/20		06/01/2013	Paydown		131,683	131,683	135,305	133,720	0	(2,036)	0	(2,036)	0	131,683	0	0	0	2,920	01/25/2020	2FM
39153V AR 5	GREAT AMERICA LEASING R 3.190% 12/15/13		04/15/2013	Paydown		998,001	998,001	997,919	997,998	0	3	0	3	0	998,001	0	0	0	10,612	12/15/2013	1FE
39153V AS 3	GREAT AMERICA LEASING R 4.520% 11/15/14		04/15/2013	Paydown		1,965,000	1,965,000	1,964,556	1,964,820	0	180	0	180	0	1,965,000	0	0	0	29,606	11/15/2014	1FE
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		06/15/2013	Paydown		11,603	11,603	11,534	11,603	0	0	0	0	0	11,603	0	0	0	396	11/15/2019	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		06/01/2013	Paydown		79,729	79,729	72,554	76,348	0	3,381	0	3,381	0	79,729	0	0	0	1,751	09/25/2037	1FM
421946 AF 1	HEALTH CARE REALTY TR R 5.125% 04/01/14		04/18/2013	Call 104.4890		5,146,083	4,925,000	4,900,277	4,921,189	0	874	0	874	0	4,922,063	0	224,020	224,020	138,122	04/01/2014	2FE
42710T AA 7	HERCULES CAPITAL FUNDIN 3.320% 12/16/17		06/16/2013	Paydown		378,260	378,260	378,260	378,260	0	0	0	0	0	378,260	0	0	0	4,901	12/16/2017	1FE
428236 BC 6	HEWLETT-PACKARD CO 2.125% 09/13/15		06/03/2013	Morgan Stanley & Co		5,098,350	5,000,000	5,022,200	5,012,276	0	(1,901)	0	(1,901)	0	5,010,375	0	87,975	87,975	77,622	09/13/2015	2FE
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		06/01/2013	Paydown		137,700	137,700	125,996	134,349	0	3,351	0	3,351	0	137,700	0	0	0	3,264	02/25/2036	4FM
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		06/01/2013	Paydown		30,090	30,090	30,081	30,040	0	50	0	50	0	30,090	0	0	0	893	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.193% 07/25/33		06/25/2013	Paydown		24,976	24,976	21,479	22,573	0	2,403	0	2,403	0	24,976	0	0	0	124	07/25/2033	1FM
45254T PM 0	IMPAC SECURED ASSETS CM 4.521% 08/25/34		06/01/2013	Paydown		82,886	82,886	81,487	81,515	0	1,371	0	1,371	0	82,886	0	0	0	1,675	08/25/2034	1FM
45820E AH 5	INTELSAT LTD SENIOR NOT 6.500% 11/01/13		05/23/2013	Call 102.6573		1,026,573	1,000,000	996,985	999,676	0	150	0	150	0	999,826	0	26,746	26,746	36,472	11/01/2013	5FE
459200 AL 5	IBM CORP 7.500% 06/15/13		06/15/2013	Maturity		5,000,000	5,000,000	4,964,200	4,998,470	0	1,530	0	1,530	0	5,000,000	0	0	0	187,500	06/15/2013	1FE
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		06/15/2013	Paydown		54,208	54,208	54,197	54,199	0	10	0	10	0	54,208	0	0	0	860	12/15/2048	1FE
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		06/15/2013	Redemption 100.0000		209,403	209,403	209,403	209,403	0	0	0	0	0	209,403	0	0	0	6,199	09/15/2017	1
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		04/01/2013	Paydown		113,165	113,165	111,185	112,654	0	511	0	511	0	113,165	0	0	0	2,206	05/25/2036	1FM
46629E AA 1	JP MORGAN ALTERNATIVE L 5.950% 09/25/36		04/01/2013	Paydown		27,161	27,161	27,271	27,072	0	89	0	89	0	27,161	0	0	0	498	09/25/2036	1FM

SCHEDULE D - PART 4

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46639G AL 0	JP MORGAN MTGE TRUST 20 3.000% 03/01/43		06/01/2013	Paydown		359,511	359,511	367,727	0	0	(8,215)	0	(8,215)	0	359,511	0	0	0	1,396	03/01/2043	1FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		06/30/2013	Various		75,163	75,163	74,234	74,794	0	53	0	53	0	74,847	0	317	317	2,492	07/31/2016	1FE
49327H AE 5	KEYCORP STUDENT LOAN TR 0.356% 06/27/25		06/27/2013	Paydown		169,840	169,840	161,772	167,313	0	2,526	0	2,526	0	169,840	0	0	0	323	06/27/2025	1FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		06/17/2013	Redemption 100.0000		5,028	5,028	5,028	5,028	0	0	0	0	0	5,028	0	0	0	166	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21		06/08/2013	Redemption 100.0000		48,936	48,936	48,936	48,936	0	0	0	0	0	48,936	0	0	0	1,484	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		06/01/2013	Paydown		5,815	5,815	5,600	4,514	1,118	183	0	1,301	0	5,815	0	0	0	0	08/26/2024	6FE
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		04/25/2013	Paydown		258,086	258,086	243,421	254,115	0	3,970	0	3,970	0	258,086	0	0	0	8,968	01/26/2032	2AM
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		06/01/2013	Paydown		132,320	132,320	132,816	132,228	0	92	0	92	0	132,320	0	0	0	3,036	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE 3.510% 01/15/30		06/15/2013	Paydown		323,455	323,455	323,394	323,435	0	20	0	20	0	323,455	0	0	0	4,483	01/15/2030	1FE
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		06/20/2013	Paydown		88,873	88,873	88,871	88,872	0	1	0	1	0	88,873	0	0	0	1,776	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB 2.510% 05/20/30		06/20/2013	Paydown		186,646	186,646	186,620	186,622	0	24	0	24	0	186,646	0	0	0	1,929	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB 3.500% 05/20/30		06/20/2013	Paydown		124,430	124,430	124,422	124,423	0	8	0	8	0	124,430	0	0	0	1,794	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		06/20/2013	Paydown		205,150	205,150	205,127	205,134	0	16	0	16	0	205,150	0	0	0	3,012	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 5.750% 12/25/34		06/01/2013	Paydown		323,257	323,257	261,838	276,664	0	46,593	0	46,593	0	323,257	0	0	0	7,416	12/25/2034	1FM
589497 AA 4	MEREY SWEENEY LP 144A 8.850% 12/18/19		06/18/2013	Redemption 100.0000		81,805	81,805	81,805	81,805	0	0	0	0	0	81,805	0	0	0	3,620	12/18/2019	2FE
594918 AT 1	MICROSOFT CORP 2.375% 05/01/23		05/29/2013	Bank of America		2,891,280	3,000,000	2,989,920	0	0	78	0	78	0	2,989,998	0	(98,718)	(98,718)	6,135	05/01/2023	1FE
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		04/01/2013	Paydown		17,414	17,414	17,411	17,414	0	0	0	0	0	17,414	0	0	0	725	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		06/15/2013	Paydown		40,640	40,640	38,507	38,934	0	1,706	0	1,706	0	40,640	0	0	0	849	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		06/15/2013	Paydown		40,640	40,640	40,639	40,639	0	1	0	1	0	40,640	0	0	0	849	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		06/01/2013	Paydown		21,410	21,410	21,909	21,860	0	(450)	0	(450)	0	21,410	0	0	0	556	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		06/01/2013	Paydown		79,506	79,506	79,451	79,448	0	58	0	58	0	79,506	0	0	0	1,739	12/15/2045	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC 5.330% 06/30/27		06/30/2013	Redemption 100.0000		26,561	26,561	26,561	26,561	0	0	0	0	0	26,561	0	0	0	708	06/30/2027	2Z
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		05/11/2013	Redemption 100.0000		52,983	52,983	52,983	52,983	0	0	0	0	0	52,983	0	0	0	1,491	11/11/2023	1
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		06/01/2013	Paydown		123,465	123,465	123,301	123,102	0	363	0	363	0	123,465	0	0	0	2,302	11/25/2033	1FM
64952W AM 5	NEW YORK LIFE GLOBAL FD 4.600% 04/15/13		04/15/2013	Maturity		7,000,000	7,000,000	6,958,700	6,996,739	0	3,261	0	3,261	0	7,000,000	0	0	0	161,000	04/15/2013	1FE
65488B AA 7	SOUTHWESTERN ENERGY CO 7.150% 06/01/18		06/01/2013	Various		45,000	45,000	44,548	44,766	0	18	0	18	0	44,784	0	216	216	1,609	06/01/2018	2
66416T AF 2	NORTHEAST GENERATION CO 8.812% 10/15/26		04/15/2013	Various		57,813	57,813	60,787	60,021	0	(50)	0	(50)	0	59,971	0	(2,159)	(2,159)	2,547	10/15/2026	3FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		06/01/2013	Paydown		7,293	7,293	7,293	7,293	0	0	0	0	0	7,293	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 06/15/32		06/01/2013	Paydown		43,016	43,016	43,016	43,016	0	0	0	0	0	43,016	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS I 6.950% 02/15/28		06/01/2013	Paydown		121,110	121,110	122,927	121,110	0	0	0	0	0	121,110	0	0	0	3,442	02/15/2028	3AM
675748 CE 5	OCWEN RESIDENTIAL MBS C 6.751% 06/30/39		06/01/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,550	06/01/2020	6FE
675748 CF 2	OCWEN RESIDENTIAL MBS C 6.751% 06/25/39		06/01/2013	Paydown		(27,193)	(27,193)	0	(27,193)	0	0	0	0	0	(27,193)	0	0	0	(9,880)	06/25/2039	6FE
68213K AD 7	OAKWOOD MORTGAGE INVEST 6.810% 12/15/31		06/01/2013	Paydown		145,556	145,556	127,074	127,074	0	18,482	0	18,482	0	145,556	0	0	0	3,786	12/15/2031	4AM
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22		06/15/2013	Redemption 100.0000		39,375	39,375	39,375	39,375	0	0	0	0	0	39,375	0	0	0	1,609	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		06/01/2013	Paydown		176,477	176,477	175,942	175,955	0	521	0	521	0	176,477	0	0	0	5,358	05/15/2032	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		06/15/2013	Paydown		1,908,618	1,908,618	1,911,235	1,911,280	0	(2,663)	0	(2,663)	0	1,908,618	0	0	0	30,008	03/15/2017	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		06/30/2013	Redemption 100.0000		360,682	360,682	380,077	365,900	0	(1,556)	0	(1,556)	0	364,344	0	(3,662)	(3,662)	14,427	12/30/2015	2FE
72447W AN 9	PITNEY BOWES INC MTN 3.875% 06/15/13		06/15/2013	Maturity		125,000	125,000	117,146	124,500	0	500	0	500	0	125,000	0	0	0	2,422	06/15/2013	2FE
73316P EZ 9	POPULAR ABS MORTGAGE 5.537% 09/25/35		06/01/2013	Paydown		167,451	167,451	168,707	167,972	0	(521)	0	(521)	0	167,451	0	0	0	3,880	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		06/30/2013	Redemption 100.0000		94,440	94,440	94,440	94,440	0	0	0	0	0	94,440	0	0	0	2,786	12/31/2018	2
73932# AA 4	POWER MINN 9090 LLC SER 7.170% 07/15/27		04/29/2013	Redemption 100.0000		47,386	47,386	47,386	47,386	0	0	0	0	0	47,386	0	0	0	1,785	07/15/2027	5Z
74005P AL 8	PRAXAIR INC 3.950% 06/01/13		06/01/2013	Maturity		125,000	125,000	117,201	124,542	0	458	0	458	0	125,000	0	0	0	2,469	06/01/2013	1FE
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		06/15/2013	Paydown		685,359	685,359	685,239	685,355	0	4	0	4	0	685,359	0	0	0	18,756	04/15/2017	1FE
74254P YE 6	PRINCIPAL LIFE INC FDG 5.300% 04/24/13		04/24/2013	Maturity		3,750,000	3,750,000	3,688,125	3,744,545	0	5,455	0	5,455	0	3,750,000	0	0	0	99,375	04/24/2013	1FE
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		06/01/2013	Paydown		54,468	54,468	54,468	54,468	0	0	0	0	0	54,468	0	0	0	1,321	02/26/2036	1FM
74928H BQ 8	RBSCF TRUST 2010-RR3 MS 4.970% 04/14/40		06/01/2013	Paydown		158,630	158,630	163,811	159,905	0	(1,275)	0	(1,275)	0	158,630	0	0	0	3,419	04/14/2040	1FE
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		06/01/2013	Paydown		352,642	352,642	355,508	352,279	0	363	0	363	0	352,642	0	0	0	5,846	06/27/2032	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		06/01/2013	Paydown		79,478	79,478	75,553	77,315	0	2,162	0	2,162	0	79,478	0	0	0	1,854	10/25/2021	1FM
760985 B8 3	RESIDENTIAL FDG SEC COR 6.040% 10/25/33		06/01/2013	Paydown		82,548	82,548	82,160	82,456	0	92	0	92	0	82,548	0	0	0	2,153	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		06/01/2013	Paydown		92,143	92,143	87,637	91,369	0	774	0	774	0	92,143	0	0	0	1,916	05/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC COR 5.781% 08/25/33		06/01/2013	Paydown		163,467	163,467	163,227	162,944	0	523	0	523	0	163,467	0	0	0	4,333	08/25/2033	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LO 5.500% 08/25/33		06/01/2013	Paydown		985,053	985,053	951,141	972,078	0	12,976	0	12,976	0	985,053	0	0	0	22,768	08/25/2033	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LO 4.000% 07/25/33		06/01/2013	Paydown		948,242	948,242	918,165	942,211	0	6,031	0	6,031	0	948,242	0	0	0	16,608	07/25/2033	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		06/01/2013	Paydown		14,875	14,875	14,869	14,809	0	66	0	66	0	14,875	0	0	0	456	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		06/01/2013	Paydown		52,837	52,837	53,278	53,008	0	(171)	0	(171)	0	52,837	0	0	0	990	05/25/2019	1FM
76111X QK 2	RESIDENTIAL FUNDING MTG 5.500% 12/25/34		06/01/2013	Paydown		624,143	624,143	617,901	621,341	0	2,802	0	2,802	0	624,143	0	0	0	14,757	12/25/2034	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		06/01/2013	Paydown		50,786	50,786	51,548	51,055	0	(269)	0	(269)	0	50,786	0	0	0	997	02/25/2020	1FM
76112B DT 4	RESIDENTIAL ASSET MTG 5.550% 10/25/34		06/01/2013	Paydown		88,175	88,175	88,169	87,925	0	250	0	250	0	88,175	0	0	0	1,976	10/25/2034	1FM
783764 AK 9	RYLAND GROUP 5.375% 01/15/15		05/22/2013	Direct		5,276,000	5,000,000	5,044,450	5,011,456	0	(2,188)	0	(2,188)	0	5,009,267	0	266,733	266,733	233,663	01/15/2015	4FE
78392N AA 9	SNAAC AUTO REC TRUST 1.140% 07/16/18		06/15/2013	Paydown		270,832	270,832	270,823	0	0	10	0	10	0	270,832	0	0	0	442	07/16/2018	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		06/01/2013	Paydown		64,382	64,382	64,382	64,327	0	56	0	56	0	64,382	0	0	0	983	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2.000% 09/20/29		06/01/2013	Paydown		135,942	135,942	135,926	135,928	0	14	0	14	0	135,942	0	0	0	1,124	09/20/2029	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 3.000% 05/25/43		06/01/2013	Paydown		41,804	41,804	42,531	0	0	(727)	0	(727)	0	41,804	0	0	0	159	05/25/2043	1FE
81745C AB 9	SEQUOIA MORTGAGE TRUST 3.000% 06/25/43		06/25/2013	Paydown		4,139	4,139	4,166	0	0	(27)	0	(27)	0	4,139	0	0	0	10	06/25/2043	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		06/20/2013	Paydown		63,472	63,472	63,460	63,465	0	7	0	7	0	63,472	0	0	0	1,183	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		06/20/2013	Paydown		235,091	235,091	235,314	235,236	0	(145)	0	(145)	0	235,091	0	0	0	3,407	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		06/20/2013	Paydown		57,148	57,148	57,142	57,144	0	4	0	4	0	57,148	0	0	0	911	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		06/20/2013	Paydown		91,283	91,283	91,274	91,278	0	6	0	6	0	91,283	0	0	0	1,263	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUND 3.420% 03/20/29		06/20/2013	Paydown		503,977	503,977	503,939	503,941	0	36	0	36	0	503,977	0	0	0	7,177	03/20/2029	2AM
82651Y AA 3	SIERRA RECEIVABLES FUND 1.590% 11/20/29		06/20/2013	Paydown		763,637	763,637	763,476	0	0	161	0	161	0	763,637	0	0	0	2,228	11/20/2029	1FE

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
82652A AA 4	SIERRA RECEIVABLES FUND 2.840% 11/20/28		06/20/2013	Paydown		68,892	68,892	68,878	68,881	0	12	0	12	0	68,892	0	0	0	815	11/20/2028	1FE
82838U AA 7	SILVERLEAF FINANCE LLC 3.000% 03/17/25		06/15/2013	Paydown		255,060	255,060	254,367	254,383	0	677	0	677	0	255,060	0	0	0	3,185	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 4.450% 03/17/25		06/15/2013	Paydown		102,024	102,024	102,003	102,003	0	21	0	21	0	102,024	0	0	0	1,890	03/17/2025	2AM
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		06/01/2013	Paydown		161,886	161,886	161,795	161,750	0	136	0	136	0	161,886	0	0	0	4,045	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		06/01/2013	Paydown		40,472	40,472	40,451	40,435	0	37	0	37	0	40,472	0	0	0	1,428	05/16/2022	2AM
84314# AB 7	SOUTHERN ILLINOIS POWER 5.750% 06/15/40		06/15/2013	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2
84314# AC 5	SOUTHERN ILLINOIS POWER 5.000% 06/15/25		06/15/2013	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2
85171W AA 1	SPRINGLEAF MORTGAGE LOA 2.220% 10/25/57		06/01/2013	Paydown		167,823	167,823	167,804	167,773	0	50	0	50	0	167,823	0	0	0	1,568	10/25/2057	1FM
859245 AA 0	STERLING BANK TRUST FSB 1.915% 04/26/26		06/26/2013	Paydown		0	0	29,296	27,783	0	(27,783)	0	(27,783)	0	0	0	0	0	3,726	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 7.296% 03/25/31		06/01/2013	Paydown		12,966	12,966	9,881	9,881	0	3,085	0	3,085	0	12,966	0	0	0	480	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		06/01/2013	Paydown		137,151	137,151	137,087	137,087	0	64	0	64	0	137,151	0	0	0	3,708	03/25/2032	1FM
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		06/01/2013	Paydown		133,774	133,774	136,909	135,600	0	(1,826)	0	(1,826)	0	133,774	0	0	0	4,250	11/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURI 6.120% 08/25/33		05/01/2013	Paydown		1,694	1,694	1,152	1,152	0	542	0	542	0	1,694	0	0	0	43	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURI 5.230% 01/25/33		06/01/2013	Paydown		30,163	30,163	30,031	30,042	0	122	0	122	0	30,163	0	0	0	617	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		06/01/2013	Paydown		32,381	32,381	30,681	31,243	0	1,138	0	1,138	0	32,381	0	0	0	813	02/25/2020	1FM
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35		06/01/2013	Paydown		54,203	54,203	53,999	54,022	0	181	0	181	0	54,203	0	0	0	1,046	03/25/2035	1FM
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		06/01/2013	Paydown		159,272	159,272	138,965	148,499	0	10,773	0	10,773	0	159,272	0	0	0	3,543	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURI 5.250% 12/25/34		06/01/2013	Paydown		361,744	361,744	350,298	358,177	0	3,566	0	3,566	0	361,744	0	0	0	7,818	12/25/2034	1FM
870537 AA 5	SWEETWATER INVESTORS LL 5.875% 05/15/14		05/15/2013	Redemption 100.0000		245,074	245,074	245,074	245,074	0	0	0	0	0	245,074	0	0	0	7,199	05/15/2014	2
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		06/20/2013	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	908	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		06/23/2013	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,214	01/20/2026	1FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		06/15/2013	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,469	06/15/2026	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		06/12/2013	Redemption 100.0000		112,152	112,152	112,152	112,152	0	0	0	0	0	112,152	0	0	0	2,566	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		06/16/2013	Paydown		40,232	40,232	40,232	40,232	0	0	0	0	0	40,232	0	0	0	871	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2.266% 01/15/43		06/15/2013	Paydown		46,969	46,969	46,969	46,969	0	0	0	0	0	46,969	0	0	0	432	01/15/2043	1FE
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27		06/14/2013	Paydown		75,000	75,000	74,991	74,991	0	9	0	9	0	75,000	0	0	0	1,316	05/14/2027	1FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		06/10/2013	Redemption 100.0000		33,254	33,254	33,254	33,254	0	0	0	0	0	33,254	0	0	0	836	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2.240% 11/08/27		06/25/2013	Paydown		0	0	11,232	0	0	0	0	0	0	0	0	0	0	6,390	11/08/2027	1FE
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		06/23/2013	Redemption 100.0000		56,825	56,825	56,825	56,825	0	0	0	0	0	56,825	0	0	0	1,244	09/23/2030	1
91324P AE 2	UNITEDHEALTH GROUP INC 4.875% 04/01/13		04/01/2013	Maturity		125,000	125,000	124,695	124,989	0	11	0	11	0	125,000	0	0	0	3,047	04/01/2013	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.464% 10/25/33		06/01/2013	Paydown		13,106	13,106	9,471	9,471	0	3,635	0	3,635	0	13,106	0	0	0	135	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		06/01/2013	Paydown		64,284	64,284	65,048	64,433	0	(149)	0	(149)	0	64,284	0	0	0	1,231	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003- 2.495% 02/25/34		06/01/2013	Paydown		23,397	23,397	16,188	16,188	0	7,209	0	7,209	0	23,397	0	0	0	243	02/25/2034	1FM
92922F LW 6	WASHINGTON MUTUAL 2004- 5.500% 03/25/34		04/01/2013	Paydown		389,562	389,562	386,655	387,395	0	2,167	0	2,167	0	389,562	0	0	0	7,141	03/25/2034	1FM
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		06/01/2013	Paydown		234,161	234,161	234,893	233,601	0	560	0	560	0	234,161	0	0	0	5,654	07/25/2034	1FM
94403* AY 2	WAWA INC SENIOR UNSECUR 5.870% 05/04/16		05/04/2013	Redemption 100.0000		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	17,023	05/04/2016	2Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		04/01/2013	Paydown		2,058,552	2,058,552	1,901,582	2,025,082	0	33,470	0	33,470	0	2,058,552	0	0	0	30,883	09/25/2018	1FM
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		06/10/2013	Redemption 100.0000		54,224	54,224	54,224	54,224	0	0	0	0	0	54,224	0	0	0	1,703	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		06/05/2013	Redemption 100.0000		35,931	35,931	35,931	35,931	0	0	0	0	0	35,931	0	0	0	1,112	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		06/10/2013	Redemption 100.0000		42,559	42,559	42,559	42,559	0	0	0	0	0	42,559	0	0	0	935	05/10/2019	1
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		04/01/2013	Paydown		466,365	466,365	466,074	465,293	0	1,072	0	1,072	0	466,365	0	0	0	7,772	11/25/2018	1FM
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		06/01/2013	Paydown		311,641	311,641	289,485	307,492	0	4,148	0	4,148	0	311,641	0	0	0	6,694	05/25/2034	1FM
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		04/01/2013	Paydown		317,469	317,469	317,965	317,032	0	437	0	437	0	317,469	0	0	0	5,078	12/25/2018	1FM
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		04/01/2013	Paydown		83,491	83,491	84,091	83,338	0	153	0	153	0	83,491	0	0	0	1,265	12/25/2018	1FM
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		06/01/2013	Paydown		3,254	3,254	3,090	3,182	0	72	0	72	0	3,254	0	0	0	71	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED 6.000% 07/25/36.		06/01/2013	Paydown		298,360	298,360	261,811	276,062	0	22,298	0	22,298	0	298,360	0	0	0	5,869	07/25/2036	2FM
96032T AA 4	WESTGATE RESORTS 2012-2 3.000% 01/20/25	E	06/01/2013	Paydown		160,488	160,488	160,488	160,488	0	0	0	0	0	160,488	0	0	0	2,003	01/20/2025	1FE
97180* SC 3	WILMINGTON TRUST CO 9.030% 11/27/14		05/29/2013	Redemption 100.0000		79,005	79,005	79,005	79,005	0	0	0	0	0	79,005	0	0	0	3,567	11/27/2014	1
97180* SD 1	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2013	Redemption 100.0000		79,005	79,005	79,005	79,005	0	0	0	0	0	79,005	0	0	0	3,567	11/29/2014	1
97180* SE 9	WILMINGTON TRUST CO 9.030% 11/28/14		05/29/2013	Redemption 100.0000		79,005	79,005	79,005	79,005	0	0	0	0	0	79,005	0	0	0	3,567	11/28/2014	1
97180* SF 6	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2013	Various		79,005	79,005	79,005	79,005	0	0	0	0	0	79,005	0	0	0	3,567	11/29/2014	1
97180* SG 4	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2013	Various		79,005	79,005	79,005	79,005	0	0	0	0	0	79,005	0	0	0	3,567	11/29/2014	1
97180* SH 2	WILMINGTON TRUST CO 9.030% 11/28/14		05/29/2013	Redemption 100.0000		79,005	79,005	79,005	79,005	0	0	0	0	0	79,005	0	0	0	3,567	11/28/2014	1
97180* SR 0	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2013	Various		83,364	83,364	83,364	83,364	0	0	0	0	0	83,364	0	0	0	3,643	06/29/2015	1
97180* SS 8	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2013	Redemption 100.0000		83,364	83,364	83,369	83,367	0	0	0	0	0	83,366	0	(2)	(2)	3,643	06/29/2015	1
97180* ST 6	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2013	Redemption 100.0000		83,364	83,364	83,364	83,364	0	0	0	0	0	83,364	0	0	0	3,643	06/29/2015	1
97180* SU 3	WILMINGTON TRUST CO 8.740% 06/29/15		06/29/2013	Redemption 100.0000		83,364	83,364	83,368	83,366	0	0	0	0	0	83,366	0	(2)	(2)	3,643	06/29/2015	1
976656 BX 5	WISCONSIN ELECTRIC POWE 4.500% 05/15/13		05/15/2013	Maturity		125,000	125,000	122,358	124,861	0	139	0	139	0	125,000	0	0	0	2,813	05/15/2013	1FE
30217V AC 1	EXPRESS PIPELINE LP LP 7.390% 12/31/17	A	06/30/2013	Various		539,762	539,762	518,147	533,077	0	1,280	0	1,280	0	534,357	0	5,405	5,405	19,944	12/31/2017	2FE
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	06/12/2013	Paydown		22,436	22,436	15,403	11,562	874	10,000	0	10,874	0	22,436	0	0	0	1,958	08/09/2016	6FE
75944R A* 2	RELIANCE LP SENIOR SECU 6.300% 04/03/13	A	04/03/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	64,575	04/03/2013	2FE
055451 AA 6	BHP FINANCE USA 4.800% 04/15/13	F	04/15/2013	Maturity		125,000	125,000	125,235	125,010	0	(10)	0	(10)	0	125,000	0	0	0	3,000	04/15/2013	1FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/27	F	06/25/2013	Paydown		75,000	75,000	74,984	74,984	0	16	0	16	0	75,000	0	0	0	1,084	10/25/2027	1FE
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27	F	06/18/2013	Paydown		75,000	75,000	74,991	74,991	0	9	0	9	0	75,000	0	0	0	1,316	05/18/2027	1FE
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27	F	06/17/2013	Paydown		125,000	125,000	124,975	124,976	0	24	0	24	0	125,000	0	0	0	2,141	07/17/2027	1FE
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	04/12/2013	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	477	07/12/2016	1
780097 AM 3	ROYAL BANK OF SCOTLAND 4.700% 07/03/18	F	06/10/2013	RBS Securities Corp		9,936,712	9,925,000	9,912,296	9,919,285	0	415	0	415	0	9,919,699	0	17,012	17,012	440,560	07/03/2018	3FE
78447N AF 3	SMART TRUST 2013-1US A4 1.050% 10/14/18	F	05/30/2013	J P Morgan & Co		2,486,621	2,500,000	2,499,168	0	0	81	0	81	0	2,499,249	0	(12,628)	(12,628)	9,552	10/14/2018	1FE
83363R AA 5	SOCIEDAD CONC AUTOPISTA 6.223% 12/15/26	R	06/15/2013	Redemption 100.0000		313	313	321	318	0	0	0	0	0	318	0	(6)	(6)	10	12/15/2026	2FE
87938W AK 9	TELEFONICA EMISIONES SA 2.582% 04/26/13	F	04/26/2013	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	25,820	04/26/2013	2FE
880334 AA 5	TENGIZCHEVROIL FINANCE 6.124% 11/15/14	F	05/15/2013	Redemption 100.0000		124,886	124,886	125,511	125,003	0	(31)	0	(31)	0	124,972	0	(86)	(86)	3,061	11/15/2014	2FE
950840 AA 6	WESFARMERS LTD 144A 6.998% 04/10/13	F	04/10/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	139,960	04/10/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
980888 AC 5	WOOLWORTHS LIMITED 144A 2.550% 09/22/15...	F...	06/19/2013	Redemption 104.4020		773,619	741,000	740,133	740,515	0	80	0	80	0	740,595	0	33,024	33,024	14,014	09/22/2015	1FE
G3651@ AA 5	QUINN MANUFACTURING GRO 0.000% 12/02/16.	F...	06/01/2013	Redemption 100.0000		(11,155)	(11,155)	(1,600)	3,633	(5,234)	0	0	(5,234)	0	(1,602)	0	(9,553)	(9,553)	0	12/02/2016	6
G3652@ AA 4	QUINN MANUFACTURING GRO 8.553% 12/02/16.	F...	03/06/2013	Redemption 100.0000		14,643	14,643	14,643	14,643	0	0	0	0	0	14,643	0	0	0	313	12/02/2016	4
G6684# AA 7	OMV LIMITED SENIOR NOTE 4.729% 06/27/13....	F...	06/27/2013	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	236,461	06/27/2013	1
Q2759# AL 1	CONSOLIDATED PRESS FINA 5.450% 06/09/13....	F...	06/09/2013	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	68,125	06/09/2013	2Z
3899999.	Total - Bonds - Industrial & Miscellaneous					166,580,298	166,214,578	165,595,949	144,124,134	(3,242)	320,049	0	316,807	0	166,081,261	0	499,033	499,033	3,994,801	XXX	XXX
8399997.	Total - Bonds - Part 4					185,188,758	184,823,038	184,259,065	162,439,028	(3,242)	81,237	49,934	28,061	0	184,691,918	0	496,836	496,836	4,486,244	XXX	XXX
8399999.	Total - Bonds					185,188,758	184,823,038	184,259,065	162,439,028	(3,242)	81,237	49,934	28,061	0	184,691,918	0	496,836	496,836	4,486,244	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					185,188,758	XXX	184,259,065	162,439,028	(3,242)	81,237	49,934	28,061	0	184,691,918	0	496,836	496,836	4,486,244	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	66,991		66,991	(36,529)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	60,907		60,907	(34,147)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	95,491		95,491	(38,258)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	25,680		25,680	(10,588)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	145,392		145,392	(77,045)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	141,219		141,219	(58,420)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	14,590		14,590	(5,991)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	146,612		146,612	(102,388)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	63,144		63,144	(25,856)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	54,635		54,635	(33,625)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394	0	0	20,652		20,652	(53,954)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	126,425		126,425	(135,905)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	16,516		16,516	(8,701)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	53,818		53,818	(27,186)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	60,787		60,787	(38,326)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

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S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.01/28/2009	.04/30/2018	170	191,930	1,129.0000	68,063	0	0	20,492		20,492	(10,218)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.06/17/2009	.04/30/2019	295	338,955	1,149.0000	90,323	0	0	42,464		42,464	(18,404)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	151,417		151,417	(88,304)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.05/31/2017	415	622,500	1,500.0000	257,995	0	0	90,645		90,645	(44,222)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.05/31/2017	545	851,524	1,562.0000	362,705	0	0	134,317		134,317	(63,931)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.06/17/2009	.05/31/2019	385	442,365	1,149.0000	117,336	0	0	56,083		56,083	(23,464)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.06/30/2014	1,285	1,504,992	1,171.0000	529,298	0	0	29,464		29,464	(52,517)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	183,890		183,890	(160,871)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.06/30/2016	255	345,780	1,356.0000	136,150	0	0	34,674		34,674	(21,757)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.06/30/2017	300	464,307	1,548.0000	196,568	0	0	72,681		72,681	(33,571)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.07/29/2016	545	739,020	1,356.0000	290,971	0	0	75,742		75,742	(46,568)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.07/31/2015	655	815,082	1,244.0000	303,606	0	0	46,627		46,627	(44,412)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.07/31/2017	400	624,972	1,562.0000	265,607	0	0	100,160		100,160	(45,619)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.02/05/2009	.07/31/2018	435	491,115	1,129.0000	167,962	0	0	54,679		54,679	(25,813)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	.12/31/2008	.08/31/2016	505	717,605	1,421.0000	290,159	0	0	83,059		83,059	(47,654)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756	0	0	135,384		135,384	(61,835)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	27,456		27,456	(12,786)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	110,657		110,657	(44,372)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095	0	0	111,220		111,220	(147,245)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	78,337		78,337	(64,270)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	40,359		40,359	(35,239)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	91,411		91,411	(53,333)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	53,388		53,388	(23,177)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	13,416		13,416	(14,043)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	98,956		98,956	(56,260)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	200,926		200,926	(82,182)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	68,185		68,185	(29,370)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	33,463		33,463	(14,734)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	79,050		79,050	(55,918)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	48,271		48,271	(26,693)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	57,839		57,839	(23,196)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	74,295		74,295	(30,062)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	12/31/2013	735	726,327	988.2000	220,437	0	0	1,785		1,785	(10,511)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	115,765		115,765	(138,081)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	74,214		74,214	(56,237)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	103,590		103,590	(66,980)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	42,257		42,257	(17,504)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	187,530		187,530	(92,231)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	79,466		79,466	(37,962)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	84,542		84,542	(38,973)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410	0	0	43,309		43,309	(19,902)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010	0	0	34,527		34,527	(15,818)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	17,315		17,315	(8,025)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	15,506		15,506	(7,155)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864	0	0	13,652		13,652	(6,261)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.08/31/2020	120	125,920	1,049.0000	35,348	0	0	15,735		15,735	(7,169)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.09/30/2020	20	22,824	1,141.0000	4,658	0	0	3,273		3,273	(1,350)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.10/30/2020	25	29,582	1,183.0000	6,185	0	0	4,431		4,431	(1,788)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.11/30/2020	45	53,125	1,181.0000	11,122	0	0	7,964		7,964	(3,231)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.12/31/2020	65	81,747	1,258.0000	17,796	0	0	13,126		13,126	(5,170)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.01/29/2021	75	96,459	1,286.0000	21,324	0	0	15,918		15,918	(6,180)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.02/26/2021	95	126,086	1,327.0000	28,446	0	0	21,555		21,555	(8,234)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.03/31/2021	155	205,504	1,326.0000	46,387	0	0	35,259		35,259	(13,405)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.04/30/2021	120	163,633	1,364.0000	37,620	0	0	28,967		28,967	(10,851)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.05/28/2021	393	494,237	1,257.6000	145,214	0	0	82,319		82,319	(32,133)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.06/30/2021	621	780,970	1,257.6000	230,056	0	0	130,726		130,726	(50,760)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.07/30/2021	203	255,293	1,257.6000	75,313	0	0	42,872		42,872	(16,563)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.08/31/2021	223	280,445	1,257.6000	83,041	0	0	47,385		47,385	(18,227)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.09/30/2021	114	143,366	1,257.6000	42,517	0	0	24,309		24,309	(9,310)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan..... 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.10/29/2021	211	265,354	1,257.6000	78,819	0	0	45,128		45,128	(17,219)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.11/30/2021	235	295,536	1,257.6000	88,085	0	0	50,359		50,359	(19,396)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.12/31/2021	517	650,179	1,257.6000	194,165	0	0	111,251		111,251	(42,640)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										18,374,525	0	0	5,085,901	XXX	5,085,901	(2,968,225)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										18,374,525	0	0	5,085,901	XXX	5,085,901	(2,968,225)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										18,374,525	0	0	5,085,901	XXX	5,085,901	(2,968,225)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										18,374,525	0	0	5,085,901	XXX	5,085,901	(2,968,225)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										18,374,525	0	0	5,085,901	XXX	5,085,901	(2,968,225)	0	0	0	0	XXX	XXX
1449999. TOTAL										18,374,525	0	0	5,085,901	XXX	5,085,901	(2,968,225)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
															15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Short Futures																						
Hedging Other																						
BPU3	(1,743)	(1,089,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	.09/18/2013	CME	SNZ2OJLFK8MNNCLQOF39	.06/11/2013	155.6656	152.0400	3,949,681	3,949,681	0	0	0	3,949,681	3,949,681	(2,875,950)	n/a	(625)
VGU3	(2,435)	(31,651)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	.09/23/2013	EUR		.06/17/2013	2,699.4415	2,598.0000	3,210,759	3,210,759	0	0	0	3,210,759	3,210,759	(6,361,921)	n/a	(13)
ECU3	(507)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	.09/18/2013	CME	SNZ2OJLFK8MNNCLQOF39	.06/11/2013	1.3260	1.3023	1,503,050	1,503,050	0	0	0	1,503,050	1,503,050	(1,267,500)	n/a	(125,000)
ZU3	(1,764)	(26,755)	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	.09/23/2013	LIF		.06/17/2013	6,309.9229	6,161.5000	3,970,994	3,970,994	0	0	0	3,970,994	3,970,994	(9,364,106)	n/a	(15)
JYU3	(226)	(282,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	.09/18/2013	CME	SNZ2OJLFK8MNNCLQOF39	.06/11/2013	101.4416	100.8700	161,481	161,481	0	0	0	161,481	161,481	(791,000)	n/a	(1,250)
NQU3	(1,410)	(28,200)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	.09/20/2013	CME	SNZ2OJLFK8MNNCLQOF39	.06/18/2013	2,961.5846	2,901.2500	1,701,435	1,701,435	0	0	0	1,701,435	1,701,435	(3,102,000)	n/a	(20)
NKU3	(213)	(2,144)	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	.09/13/2013	OSE		.06/07/2013	13,295.6245	13,680.0000	(824,201)	(824,201)	0	0	0	(824,201)	(824,201)	(1,736,851)	n/a	(10)
TAU3	(1,499)	(149,900)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	.09/20/2013	NYF		.06/18/2013	985.0460	974.7000	1,550,865	1,550,865	0	0	0	1,550,865	1,550,865	(7,195,200)	n/a	(100)
ESU3	(2,379)	(118,950)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	.09/20/2013	CME	SNZ2OJLFK8MNNCLQOF39	.06/18/2013	1,632.6710	1,599.3000	3,969,485	3,969,485	0	0	0	3,969,485	3,969,485	(8,326,500)	n/a	(50)
13429999. Total-Short Futures-Hedging Other													19,193,549	19,193,549	0	0	0	19,193,549	19,193,549	(41,021,028)	XXX	XXX
1389999. Total-Short Futures													19,193,549	19,193,549	0	0	0	19,193,549	19,193,549	(41,021,028)	XXX	XXX
1409999. Total-Hedging Other													19,193,549	19,193,549	0	0	0	19,193,549	19,193,549	(41,021,028)	XXX	XXX
1449999. TOTAL													19,193,549	19,193,549	0	0	0	19,193,549	19,193,549	(41,021,028)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Goldman Sachs	(6,992,860)	26,186,409	19,193,549
Total Net Cash Deposits	(6,992,860)	26,186,409	19,193,549

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	20,017,750	(824,201)	20,017,750	20,017,750	(824,201)	20,017,750	(41,021,028)	20,017,750
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319..	Y	Y	0	1,745,586	0	1,745,586	1,745,586	0	1,745,586	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41..	Y	Y	0	1,382,415	0	1,382,415	1,382,415	0	1,382,415	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748..	Y	Y	0	908,497	0	908,497	908,497	0	908,497	0	0
DEUTSCHE BANK 7LTWFZYICNSX8D621K86..	Y	Y	0	53,776	0	53,776	53,776	0	53,776	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	0	865,134	0	865,134	865,134	0	865,134	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86.	Y	Y	0	130,493	0	130,493	130,493	0	130,493	0	0
0299999. Total NAIC 1 Designation			0	5,085,901	0	5,085,901	5,085,901	0	5,085,901	0	0
0999999. Totals			0	25,103,651	(824,201)	25,103,651	25,103,651	(824,201)	25,103,651	(41,021,028)	20,017,750

Sch. DB-Pt D-Sn 2
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUNT PRIME PORTFOLIO		U	121,287,760	121,287,760	
7499999.	Total - Common Stocks - Money Market Mutual Funds			121,287,760	121,287,760	XXX
7599999.	Total - Common Stock			121,287,760	121,287,760	XXX
7699999.	Total - Preferred and Common Stock			121,287,760	121,287,760	XXX
9999999.	Totals			121,287,760	121,287,760	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....121,287,760 Book/Adjusted Carrying Value $.....121,287,760
2. Average balance for the year to date: Fair Value $.....133,044,956 Book/Adjusted Carrying Value $.....133,044,956
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....121,287,760 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. Total activity for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year to date: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank..... Cincinnati, OH.....	.....	.....0.000	0	0	171,039,583	85,512,411	102,767,111	XXX..
Goldman Sachs..... New York, NY.....	.....	.....0.000	0	0	62,893,447	70,766,619	19,439,564	XXX..
Northern Trust..... Chicago, IL.....	.....	.....0.000	0	0	149,989	150,005	202,387	XXX..
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	....XXX.....	.....XXX.....	0	0	170,459	170,459	170,459	XXX..
0199999. Total Open Depositories.....	....XXX.....	.....XXX.....	0	0	234,253,478	156,599,494	122,579,521	XXX..
0399999. Total Cash on Deposit.....	....XXX.....	.....XXX.....	0	0	234,253,478	156,599,494	122,579,521	XXX..
0499999. Cash in Company's Office.....	....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	4,498	4,498	4,498	XXX..
0599999. Total Cash.....	....XXX.....	.....XXX.....	0	0	234,257,976	156,603,992	122,584,020	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE