



QUARTERLY STATEMENT

As of June 30, 2013
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio Incorporated/Organized..... June 26, 1979	State of Domicile or Port of Entry Ohio Commenced Business..... August 22, 1979	Country of Domicile US
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Morris (Name) amber_morris@ohionational.com (E-Mail Address)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension) 513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman, & CEO	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary, Vice Chairman & CRO
OTHER			
Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield #	Executive Vice President, 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

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

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

(Signature)	(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	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____
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Roxanna S Henry, Notary Public
May 11, 2014

OHIO NATIONAL LIFE ASSURANCE CORPORATION
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,249,365,227	0	2,249,365,227	2,177,370,027
2. Stocks:				
2.1 Preferred stocks.....	11,257,604	0	11,257,604	5,257,857
2.2 Common stocks.....	122,354	0	122,354	107,180
3. Mortgage loans on real estate:				
3.1 First liens.....	402,252,341	0	402,252,341	400,005,805
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).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(7,831,313)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(7,831,313)	0	(7,831,313)	(7,440,858)
6. Contract loans (including \$.....0 premium notes).....	93,811,741	0	93,811,741	89,550,642
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	323,988	0	323,988	411,823
9. Receivables for securities.....	1,329,618	0	1,329,618	77,886
10. Securities lending reinvested collateral assets.....	97,176,072	0	97,176,072	84,357,063
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,847,807,632	0	2,847,807,632	2,749,697,425
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	27,100,846	0	27,100,846	26,646,118
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	12,780,029	0	12,780,029	12,290,169
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	111,506,748	0	111,506,748	111,419,020
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,113,739	0	9,113,739	8,960,713
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	463,847	0	463,847	550,966
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	9,187,896
18.2 Net deferred tax asset.....	107,010,772	52,223,004	54,787,768	57,240,323
19. Guaranty funds receivable or on deposit.....	2,493,892	0	2,493,892	2,432,098
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	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.....	77,265,935	0	77,265,935	100,981,756
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	310,810	0	310,810	309,087
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,195,854,250	52,223,004	3,143,631,246	3,079,715,571
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	244,687,199	0	244,687,199	235,538,215
28. Total (Lines 26 and 27).....	3,440,541,449	52,223,004	3,388,318,445	3,315,253,786

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. Miscellaneous assets.....	226,556	0	226,556	226,556
2502. Fund revenue receivable.....	68,148	0	68,148	66,425
2503. State taxes recoverable.....	16,106	0	16,106	16,106
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	310,810	0	310,810	309,087

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,583,356,638 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,583,356,638	2,489,466,052
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	44,004,982	45,184,424
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,161,009	1,233,939
4. Contract claims:		
4.1 Life.....	7,565,690	10,359,580
4.2 Accident and health.....	284,829	251,069
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
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.....	586,901	683,507
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.....	11,722,509	12,854,359
10. Commissions to agents due or accrued - life and annuity contracts \$....4,323,464, accident and health \$....271,266 and deposit-type contract funds \$.....0.....	4,597,730	2,955,948
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	432,699	1,005,019
13. Transfers to Separate Accounts due or accrued (net) (including \$....(6,069,400) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(6,069,400)	(7,303,435)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,939,126	6,702,835
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	8,576,081	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,412,452	3,184,666
17. Amounts withheld or retained by company as agent or trustee.....	1,163,347	11,588
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	54,496,744	81,964,229
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	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	22,132,102	20,258,113
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	381,861	4,787,535
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.....	0	0
24.09 Payable for securities.....	3,448,139	3,503,806
24.10 Payable for securities lending.....	97,176,072	84,357,063
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	754,370	855,766
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,844,123,881	2,762,316,063
27. From Separate Accounts statement.....	244,687,199	235,538,215
28. Total liabilities (Lines 26 and 27).....	3,088,811,080	2,997,854,278
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	201,931,073	219,823,219
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).....	289,907,359	307,799,505
38. Totals of Lines 29, 30 and 37.....	299,507,364	317,399,510
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,388,318,444	3,315,253,788

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	754,370	855,766
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).....	754,370	855,766
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	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	126,758,459	109,956,507	213,072,217
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	77,892,774	75,362,089	150,963,451
4. Amortization of Interest Maintenance Reserve (IMR).....	1,232,633	1,056,749	2,644,333
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	18,956,980	18,513,669	50,686,283
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.....	1,498,493	744,815	1,485,595
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	9,175,964	11,406,915	22,143,024
9. Totals (Lines 1 to 8.3).....	235,515,303	217,040,744	440,994,903
10. Death benefits.....	27,290,285	26,347,293	49,530,539
11. Matured endowments (excluding guaranteed annual pure endowments).....	10,000	0	5,500
12. Annuity benefits.....	2,286,899	2,584,833	4,740,042
13. Disability benefits and benefits under accident and health contracts.....	1,937,084	1,650,334	3,358,430
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	34,457,884	38,998,540	81,371,131
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	594,108	670,991	1,273,634
18. Payments on supplementary contracts with life contingencies.....	84,671	93,900	185,454
19. Increase in aggregate reserves for life and accident and health contracts.....	92,765,789	73,660,900	153,004,837
20. Totals (Lines 10 to 19).....	159,426,720	144,006,791	293,469,567
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	29,168,659	24,830,866	51,353,468
22. Commissions and expense allowances on reinsurance assumed.....	90,068	53,767	6,390
23. General insurance expenses.....	27,058,740	25,926,743	47,323,624
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	6,583,161	5,248,786	13,105,863
25. Increase in loading on deferred and uncollected premiums.....	2,152,111	4,432,531	(3,009,594)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,035,674)	(1,083,874)	(5,100,130)
27. Aggregate write-ins for deductions.....	2,202,476	1,718,374	4,516,794
28. Totals (Lines 20 to 27).....	224,646,261	205,133,984	401,665,982
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	10,869,042	11,906,760	39,328,921
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	10,869,042	11,906,760	39,328,921
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	2,943,455	3,426,234	8,399,618
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	7,925,587	8,480,526	30,929,303
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(54,268) (excluding taxes of \$.....54,268 transferred to the IMR).....	(448,473)	(1,045,416)	(851,288)
35. Net income (Line 33 plus Line 34).....	7,477,114	7,435,110	30,078,015
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	317,399,505	332,405,822	332,405,822
37. Net income (Line 35).....	7,477,114	7,435,110	30,078,015
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(296,923)	280,620	738,818
39. Change in net unrealized foreign exchange capital gain (loss).....	0	(7,357)	(7,357)
40. Change in net deferred income tax.....	4,835,191	3,930,941	(342,785)
41. Change in nonadmitted assets.....	(7,287,745)	(5,357,169)	123,568
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.....	(1,873,989)	(3,699,677)	(6,437,189)
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.....	0	0	0
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	19,636,994
52. Dividends to stockholders.....	(10,000,000)	(16,000,000)	(34,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(10,745,792)	(15,641,452)	(24,796,381)
54. Net change in capital and surplus (Lines 37 through 53).....	(17,892,144)	(29,058,984)	(15,006,317)
55. Capital and surplus as of statement date (Lines 36 + 54).....	299,507,361	303,346,838	317,399,505
DETAILS OF WRITE-INS			
08.301. COI Charges.....	6,011,207	6,247,752	12,411,802
08.302. Surrender Charges.....	4,490,236	4,695,576	9,151,660
08.303. Administrative Charges.....	(1,325,478)	463,587	579,562
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	9,175,964	11,406,915	22,143,024
2701. Health Surrender Benefits.....	2,202,476	1,718,374	4,516,794
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	2,202,476	1,718,374	4,516,794
5301. Prior period adjustment.....	(2,563,739)	(4,258,143)	(3,687,443)
5302. Amortization of Coinsurance Gain.....	(8,182,053)	(11,383,309)	(21,108,938)
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).....	(10,745,792)	(15,641,452)	(24,796,381)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	123,932,154	107,396,810	204,256,579
2. Net investment income.....	77,877,882	75,280,818	150,320,760
3. Miscellaneous income.....	21,449,384	19,282,091	41,056,658
4. Total (Lines 1 through 3).....	223,259,420	201,959,719	395,633,997
5. Benefit and loss related payments.....	70,529,377	81,402,120	138,296,076
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(3,269,709)	(2,105,243)	(6,913,413)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	65,960,541	58,701,928	116,040,237
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(15,185,365)	(10,685,221)	1,007,502
10. Total (Lines 5 through 9).....	118,034,844	127,313,584	248,430,402
11. Net cash from operations (Line 4 minus Line 10).....	105,224,576	74,646,135	147,203,595
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	132,769,451	115,640,919	228,782,472
12.2 Stocks.....	0	8,000	8,000
12.3 Mortgage loans.....	23,533,464	12,111,696	27,603,793
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	47,245
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	5,967,522	17,126,888
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	156,302,915	133,728,137	273,568,398
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	207,434,573	215,921,493	412,651,759
13.2 Stocks.....	6,000,000	8,000	5,258,000
13.3 Mortgage loans.....	25,780,000	10,220,000	29,770,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	14,126,408	38,528,493	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	253,340,981	264,677,986	447,679,759
14. Net increase (decrease) in contract loans and premium notes.....	4,261,099	3,369,051	3,764,513
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(101,299,165)	(134,318,900)	(177,875,874)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
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.....	0	0	(55,298)
16.5 Dividends to stockholders.....	10,000,000	16,000,000	34,000,000
16.6 Other cash provided (applied).....	5,684,134	67,330,843	65,161,167
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(4,315,866)	51,330,843	31,105,869
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(390,455)	(8,341,922)	433,590
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(7,440,859)	(7,874,449)	(7,874,449)
19.2 End of period (Line 18 plus Line 19.1).....	(7,831,313)	(16,216,371)	(7,440,859)
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.....	331,421,578	245,100,727	518,537,333
3. Ordinary individual annuities.....	109,208	93,997	182,399
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	8,740,722	8,662,805	17,499,929
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	340,271,508	253,857,529	536,219,661
12. Deposit-type contracts.....	0	0	130,492
13. Total.....	340,271,508	253,857,529	536,350,153

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

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

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

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

The Company's June 30, 2013 financial statements reflect a prior period adjustment relating to the recording of reinsurance claims. As of December 31, 2012, claims were understated by \$1,042,409. As a result, surplus was overstated by \$677,566. The events contributing to the claims overstatement impact surplus as follows:

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following table represents each security that recognized other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

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

NOTES TO FINANCIAL STATEMENTS

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

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than- temporary Impairment in Current Period	Amortized Cost After Other-than- temporary impairment	Fair Value at Time of OTTI
For the 3 month period ended September 30, 2012					
12667FR56	\$ 2,756,859	\$ 2,752,098	\$ 4,761	\$ 2,752,098	\$ 2,752,098
73316PHP8	1,867,326	1,831,066	36,260	1,831,066	1,570,825
Total	<u>\$ 4,624,185</u>	<u>\$ 4,583,164</u>	<u>\$ 41,021</u>	<u>\$ 4,583,164</u>	<u>\$ 4,322,923</u>

For the 3 month period ended December 31, 2012

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

For the 3 month period ended March 31, 2013

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

For the 3 month period ended June 30, 2013

12667FR56	\$ 2,672,262	\$ 2,490,435	\$ 181,827	\$ 2,490,435	\$ 2,490,435
73316PHP8	1,839,076	1,790,824	48,252	1,790,824	1,662,063
76110HQ77	238,806	237,945	861	237,945	237,945
12669GC82	1,439,781	1,434,467	5,314	1,434,467	1,434,467
74927DAL0	1,856,384	1,826,639	29,745	1,826,639	1,826,639
Total	<u>\$ 8,046,309</u>	<u>\$ 7,780,310</u>	<u>\$ 265,999</u>	<u>\$ 7,780,310</u>	<u>\$ 7,651,549</u>

(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	<u>\$ (4,839,353)</u>
	(2)	6 Months or Longer	<u>\$ (2,836,164)</u>
(b)	The aggregate related fair value of securities with unrealized losses		
	(1)	Less than 6 Months	<u>\$ 132,711,037</u>
	(2)	6 Months or Longer	<u>\$ 36,554,290</u>

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

(b) The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral is \$90,757,560.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2013 are summarized below:

	2013
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	10,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 10,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC 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. ONLAC). 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. Interest credited for the six months ended June 30, 2013 was \$43,580 and \$90,141 for the year ended December 31, 2012. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2013 ONLAC had \$75,666,618 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

11. - 16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

20. Fair Value

A.

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

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	\$ (7,831,313)	\$ -	\$ -	\$ (7,831,313)
	Securities lending collateral	-	97,176,072		97,176,072
	Perpetual Preferred stock				-
	Industrial and Misc.	-	7,604	-	7,604
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	7,604	-	7,604
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	-	1,815,665	1,815,665
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	-	1,815,665	1,815,665
	Common Stock				
	Industrial and Misc	-	122,354	-	122,354
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	122,354	-	122,354
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Foreign exchange contracts	-	-	-	-
	Credit contracts	-	-	-	-
	Commodity futures contracts	-	-	-	-
	Commodity forward contracts	-	-	-	-
	Total Derivatives	-	-	-	-
	Separate account assets	244,687,199	-	-	244,687,199
	Total assets at fair value	<u>\$ 236,855,886</u>	<u>\$ 97,306,030</u>	<u>\$ 1,815,665</u>	<u>\$ 335,977,581</u>
b.	Liabilities at fair value				
	Derivative liabilities	\$ -	\$ -	\$ -	\$ -
	Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in Level 3 of the 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 RMBS	\$ 1,661,845	\$ -	\$ -	\$ -	\$ 23,518	\$ -	\$ -	\$ -	\$ (24,850)	\$ 1,660,513
Private placements	154,533	-	-	58,619	10,448	-	-	-	(68,448)	155,152
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,816,378	\$ -	\$ -	\$ 58,619	\$ 33,966	\$ -	\$ -	\$ -	\$ (93,298)	\$ 1,815,665
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

As of June 30, 2013, the reported fair value of the reporting entity's investment in Level 3, NAIC 6, securities was \$1,815,665. The loan-backed security is a mezzanine tranche in a securitization trust with a coupon rate of 7.69% and maturity of 20 years. The underlying loans for this security are manufactured housing loans originated in 2001. The private placement security has no coupon rate and a maturity of 3 years. These securities are all below investment grade. To measure the fair value, the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified this fair value within Level 3.

C) Fair Values for all Financial Instruments:

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	2,390,502,819	2,249,365,227	-	2,388,687,154	1,815,665	-
Common stock non-affiliate	122,354	122,354	-	122,354	-	-
Preferred stock	10,500,214	11,257,604	-	10,500,214	-	-
Mortgage loans	408,117,180	402,252,341	-	408,117,180	-	-

21. - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2012 were \$21,459,852. As of June 30, 2013, \$2,394,804 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 \$19,851,710. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☐]
- 2.2

If yes, date of change:

.....
- 3.1

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☐]
- 3.2

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

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☐]

- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
-

- 6.1

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

12/31/2010.....
- 6.2

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

12/31/2010.....
- 6.3

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

3/1/2012.....
- 6.4

By what department or departments?
Ohio Department of Insurance

- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]

- 6.6

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

Yes [☐] No [☐] N/A [☒]

- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]

- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐] No [☒]

- 8.2

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

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒] No [☐]

- 8.4

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

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

- 9.1

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

Yes [☒] No [☐]

- (a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c)

Compliance with applicable governmental laws, rules and regulations;
- (d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e)

Accountability for adherence to the code.

- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]

- 9.21

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

- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]

- 9.31

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

PART 1 - FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [☒] No [☐]
- 10.2

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

\$.....77,265,935

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.97,176,072
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.97,176,072
16.3 Total payable for securities lending reporting on the liability page: \$.97,176,072

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

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

1	2
Name of Custodian(s)	Custodian Address
US Bank NA	P.O. Box 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

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

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

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

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

1	2	3
Central Registration Depository	Name(s)	Address

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

18.2 If no, list exceptions:

OHIO NATIONAL LIFE ASSURANCE CORPORATION

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$.....	0
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	400,341,068
1.14	Total mortgages in good standing.....	\$.....	400,341,068
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.....	\$.....	1,911,273
1.44	Total mortgages in process of foreclosure.....	\$.....	1,911,273
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	402,252,341
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.....		23.0
2.2	A&H cost containment percent.....		2.9
2.3	A&H expense percent excluding cost containment expenses.....		38.6
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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

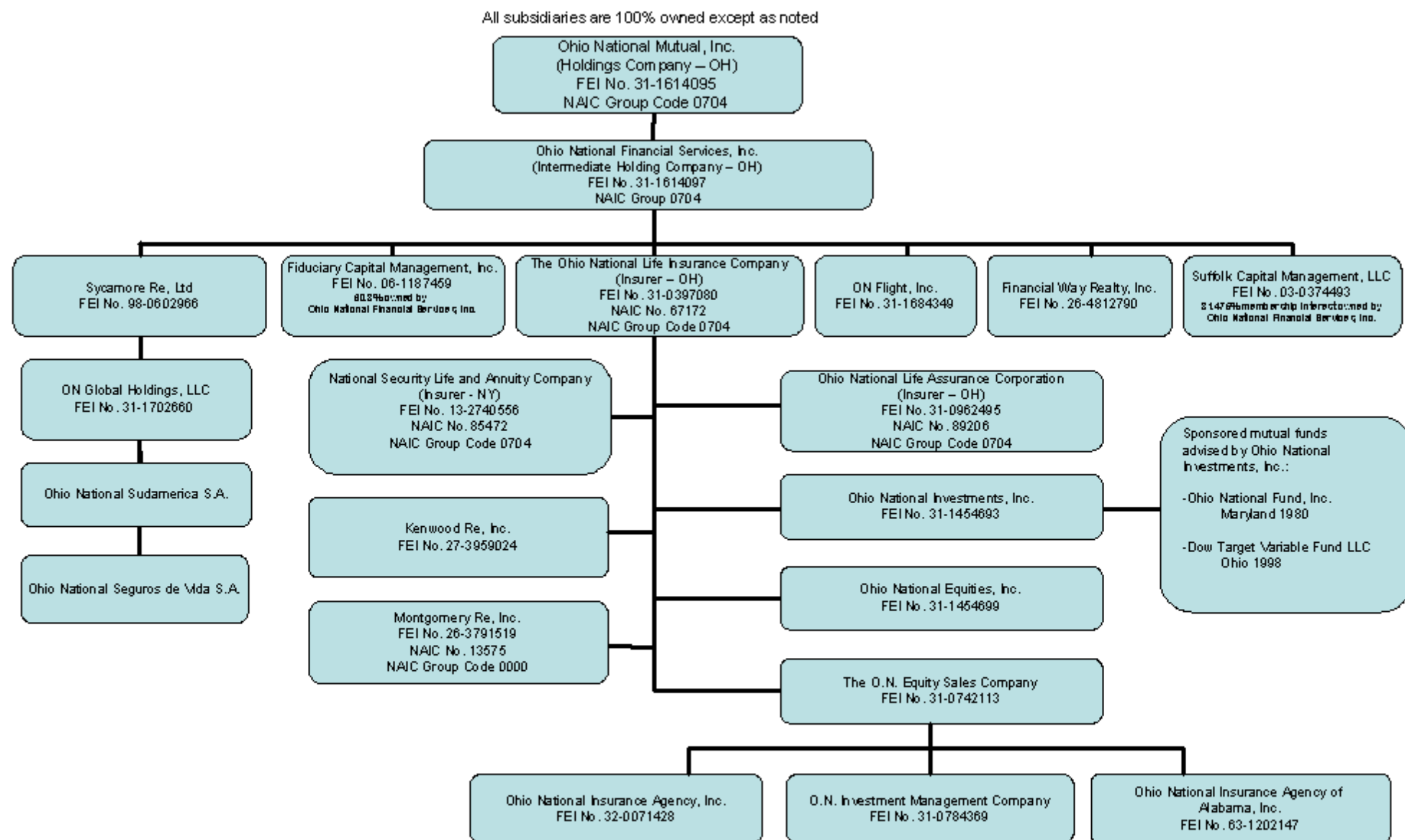
Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	2,832,024	120	179,837	0	3,011,981	0
2.	Alaska.....	AK.....N.....	85,864	0	411	0	86,275	0
3.	Arizona.....	AZ.....L.....	2,495,226	150	54,660	0	2,550,036	0
4.	Arkansas.....	AR.....L.....	12,687,286	0	29,639	0	12,716,925	0
5.	California.....	CA.....L.....	39,233,024	0	785,700	0	40,018,724	0
6.	Colorado.....	CO.....L.....	5,513,136	0	719,529	0	6,232,665	0
7.	Connecticut.....	CT.....L.....	13,640,045	0	51,523	0	13,691,568	0
8.	Delaware.....	DE.....L.....	384,228	0	8,219	0	392,447	0
9.	District of Columbia.....	DC.....L.....	320,890	0	21,431	0	342,321	0
10.	Florida.....	FL.....L.....	18,956,075	324	385,267	0	19,341,666	0
11.	Georgia.....	GA.....L.....	18,009,408	0	184,710	0	18,194,118	0
12.	Hawaii.....	HI.....N.....	51,260	0	9,429	0	60,689	0
13.	Idaho.....	ID.....L.....	1,951,396	0	124,173	0	2,075,569	0
14.	Illinois.....	IL.....L.....	9,823,661	0	160,915	0	9,984,576	0
15.	Indiana.....	IN.....L.....	14,146,951	0	124,028	0	14,270,979	0
16.	Iowa.....	IA.....L.....	2,556,730	0	80,786	0	2,637,516	0
17.	Kansas.....	KS.....L.....	5,734,552	7,250	158,935	0	5,900,737	0
18.	Kentucky.....	KY.....L.....	11,633,241	0	132,502	0	11,765,743	0
19.	Louisiana.....	LA.....L.....	1,765,177	0	82,975	0	1,848,152	0
20.	Maine.....	ME.....L.....	550,361	0	795	0	551,156	0
21.	Maryland.....	MD.....L.....	3,886,968	1,897	227,859	0	4,116,724	0
22.	Massachusetts.....	MA.....L.....	3,726,393	0	84,688	0	3,811,081	0
23.	Michigan.....	MI.....L.....	8,830,172	0	333,058	0	9,163,230	0
24.	Minnesota.....	MN.....L.....	5,269,668	0	120,357	0	5,390,025	0
25.	Mississippi.....	MS.....L.....	1,211,361	0	73,857	0	1,285,218	0
26.	Missouri.....	MO.....L.....	5,569,370	0	113,899	0	5,683,269	0
27.	Montana.....	MT.....L.....	1,401,677	0	20,972	0	1,422,649	0
28.	Nebraska.....	NE.....L.....	2,717,576	0	59,482	0	2,777,058	0
29.	Nevada.....	NV.....L.....	712,105	0	27,735	0	739,840	0
30.	New Hampshire.....	NH.....L.....	835,419	0	19,301	0	854,720	0
31.	New Jersey.....	NJ.....L.....	13,074,131	300	174,324	0	13,248,755	37,500
32.	New Mexico.....	NM.....L.....	457,640	0	15,386	0	473,026	0
33.	New York.....	NY.....N.....	645,048	0	22,292	0	667,340	0
34.	North Carolina.....	NC.....L.....	5,634,046	13,458	243,689	0	5,891,193	0
35.	North Dakota.....	ND.....L.....	539,318	0	24,471	0	563,789	0
36.	Ohio.....	OH.....L.....	22,036,269	0	730,205	0	22,766,474	0
37.	Oklahoma.....	OK.....L.....	2,251,529	0	51,273	0	2,302,802	0
38.	Oregon.....	OR.....L.....	2,806,543	0	146,612	0	2,953,155	0
39.	Pennsylvania.....	PA.....L.....	8,150,512	75,194	463,573	0	8,689,279	0
40.	Rhode Island.....	RI.....L.....	743,918	0	8,403	0	752,321	0
41.	South Carolina.....	SC.....L.....	3,388,783	0	32,372	0	3,421,155	0
42.	South Dakota.....	SD.....L.....	282,277	0	9,417	0	291,694	0
43.	Tennessee.....	TN.....L.....	11,584,356	29	217,960	0	11,802,345	0
44.	Texas.....	TX.....L.....	31,713,078	57	586,875	0	32,300,010	0
45.	Utah.....	UT.....L.....	2,913,048	0	19,825	0	2,932,873	0
46.	Vermont.....	VT.....L.....	292,128	0	3,040	0	295,168	0
47.	Virginia.....	VA.....L.....	7,944,175	5,230	164,768	0	8,114,173	0
48.	Washington.....	WA.....L.....	4,056,922	0	184,696	0	4,241,618	0
49.	West Virginia.....	WV.....L.....	811,125	5,200	126,102	0	942,427	0
50.	Wisconsin.....	WI.....L.....	10,043,366	0	173,795	0	10,217,161	0
51.	Wyoming.....	WY.....L.....	406,340	0	18,258	0	424,598	0
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0
53.	Guam.....	GU.....N.....	36,996	0	0	0	36,996	0
54.	Puerto Rico.....	PR.....L.....	2,061,847	0	277,803	0	2,339,650	0
55.	US Virgin Islands.....	VI.....N.....	7,273	0	0	0	7,273	0
56.	Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57.	Canada.....	CAN.....N.....	4,326	0	0	0	4,326	0
58.	Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59.	Subtotal.....	(a).....49.....	328,416,238	109,209	8,071,811	0	336,597,258	37,500
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.....	0	0	0	0	0	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.....	274,942	0	588,221	0	863,163	0
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	328,691,180	109,209	8,660,032	0	337,460,421	37,500
96.	Plus Reinsurance Assumed.....	XXX.....	0	0	351,158	0	351,158	0
97.	Totals (All Business).....	XXX.....	328,691,180	109,209	9,011,190	0	337,811,579	37,500
98.	Less Reinsurance Ceded.....	XXX.....	207,379,981	0	6,499,441	0	213,879,422	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	121,311,199	109,209	2,511,749	0	123,932,157	37,500
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.	.....	XXX.....	0	0	0	0	0	0
9402.	.....	XXX.....	0	0	0	0	0	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.....	0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0704.....	Ohio National Mutual, Inc.....	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.....	UIP.....	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 Holding, 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.....	UDP.....	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.....		The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704.....	Ohio National Mutual, Inc.....	85472.....	13-2740556	0.....	0.....		National Security Life and Annuity Company.....	NY.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc.....	0.....
0704.....	Ohio National Mutual, Inc.....	13575.....	26-37591519	0.....	0.....		Montgomery Re, Inc.....	VT.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

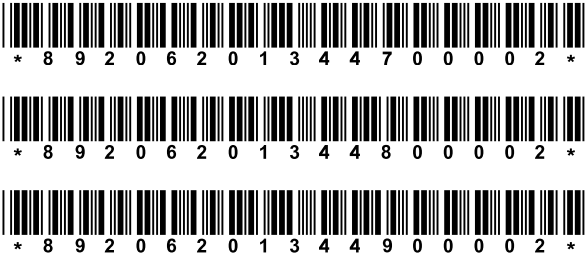
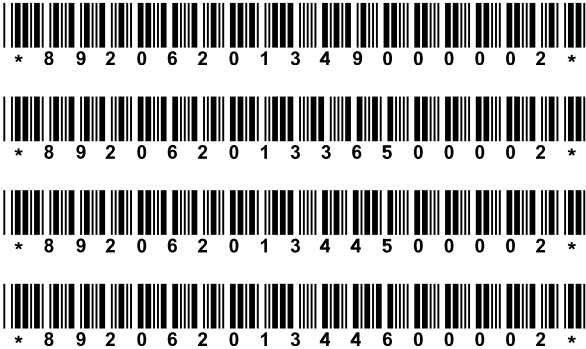
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



OHIO NATIONAL LIFE ASSURANCE CORPORATION
Overflow Page for Write-Ins

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
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.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	400,005,805	398,170,002
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	25,780,000	29,770,000
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).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	23,533,464	27,603,793
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	330,404
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	402,252,341	400,005,805
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	402,252,341	400,005,805
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	402,252,341	400,005,805

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	411,824	441,964
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
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).....	(87,835)	24,463
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	47,245
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	(7,357)
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).....	323,989	411,824
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	323,989	411,824

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,182,735,051	1,991,291,629
2. Cost of bonds and stocks acquired.....	213,434,571	417,909,759
3. Accrual of discount.....	1,387,179	3,245,449
4. Unrealized valuation increase (decrease).....	(209,088)	714,355
5. Total gain (loss) on disposals.....	237,844	3,300,353
6. Deduct consideration for bonds and stocks disposed of.....	132,769,450	228,790,472
7. Deduct amortization of premium.....	1,599,229	3,163,708
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	2,471,708	1,772,314
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,260,745,170	2,182,735,051
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,260,745,170	2,182,735,051

SCHEDULE D - PART 1B

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

QSI02		1	2	3	4	5	6	7	8
		Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
	1. Class 1 (a).....	1,212,574,651	87,770,888	46,863,064	(12,144,005)	1,212,574,651	1,241,338,471	0	1,167,179,142
	2. Class 2 (a).....	865,743,136	15,859,859	15,634,199	17,167,115	865,743,136	883,135,911	0	863,272,409
	3. Class 3 (a).....	94,313,507	3,000,210	2,301,135	(5,393,264)	94,313,507	89,619,317	0	97,275,653
	4. Class 4 (a).....	19,832,395	0	351,686	(916)	19,832,395	19,479,792	0	35,190,914
	5. Class 5 (a).....	14,035,049	80,139	1,515,282	21,165	14,035,049	12,621,071	0	11,022,559
	6. Class 6 (a).....	3,171,378	0	10,352	9,639	3,171,378	3,170,665	0	3,429,352
	7. Total Bonds.....	2,209,670,116	106,711,096	66,675,718	(340,266)	2,209,670,116	2,249,365,227	0	2,177,370,029
	PREFERRED STOCK								
	8. Class 1.....	3,000,000	0	0	0	3,000,000	3,000,000	0	1,000,000
	9. Class 2.....	8,250,000	0	0	0	8,250,000	8,250,000	0	4,250,000
	10. Class 3.....	0	0	0	0	0	0	0	0
	11. Class 4.....	0	0	0	0	0	0	0	0
	12. Class 5.....	7,912	0	0	(308)	7,912	7,604	0	7,857
	13. Class 6.....	0	0	0	0	0	0	0	0
	14. Total Preferred Stock.....	11,257,912	0	0	(308)	11,257,912	11,257,604	0	5,257,857
	15. Total Bonds and Preferred Stock.....	2,220,928,028	106,711,096	66,675,718	(340,574)	2,220,928,028	2,260,622,831	0	2,182,627,886

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

Sch. DA-Part 1
NONE

Sch. DA-Verification
NONE

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2	3							Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0525630.....	LOS ANGELES.....	CA.....		06/19/2013....	3.250.....	3,500,000.....	0.....	6,000,000.....
1025622.....	BRADENTON.....	FL.....		05/13/2013....	4.625.....	1,250,000.....	0.....	2,860,000.....
1425618.....	NORTHFIELD.....	IL.....		05/03/2013....	4.500.....	1,400,000.....	0.....	2,340,000.....
1425631.....	FRANKLIN PARK.....	IL.....		06/20/2013....	4.750.....	1,250,000.....	0.....	2,170,000.....
1425632.....	CHICAGO.....	IL.....		06/20/2013....	4.750.....	1,250,000.....	0.....	2,150,000.....
1525629.....	GREENFIELD.....	IN.....		06/14/2013....	4.500.....	2,150,000.....	0.....	3,475,000.....
2125621.....	ABERDEEN.....	MD.....		05/10/2013....	4.500.....	810,000.....	0.....	1,500,000.....
3625615.....	CLEVELAND.....	OH.....		04/30/2013....	4.750.....	1,200,000.....	0.....	3,760,000.....
3625616.....	CINCINNATI.....	OH.....		05/01/2013....	4.500.....	750,000.....	0.....	1,800,000.....
3625627.....	CENTERVILLE.....	OH.....		06/05/2013....	4.250.....	2,000,000.....	0.....	3,000,000.....
4525637.....	SALT LAKE CITY.....	UT.....		06/27/2013....	4.750.....	1,250,000.....	0.....	2,650,000.....
4725634.....	VIRGINIA BEACH.....	VA.....		06/26/2013....	4.125.....	1,500,000.....	0.....	3,200,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	18,310,000.....	0.....	34,905,000.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	18,310,000.....	0.....	34,905,000.....
3399999. Total Mortgages.....				XXX.....	XXX.....	18,310,000.....	0.....	34,905,000.....

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0524992.....	DEL AIRE.....	CA.....	.....	04/10/2003....	06/19/2013....	2,793,729.....	0.....	0.....	0.....	0.....	0.....	0.....	2,697,783.....	2,697,783.....	0.....	0.....	0.....
0524995.....	FRESNO.....	CA.....	.....	04/23/2003....	06/04/2013....	1,086,971.....	0.....	0.....	0.....	0.....	0.....	0.....	1,069,633.....	1,069,633.....	0.....	0.....	0.....
1525180.....	BUCKCREEK TWP.....	IN.....	.....	10/28/2005....	06/14/2013....	2,150,011.....	0.....	0.....	0.....	0.....	0.....	0.....	2,126,454.....	2,126,454.....	0.....	0.....	0.....
1625247.....	DES MOINES.....	IA.....	.....	06/29/2006....	06/03/2013....	1,191,039.....	0.....	0.....	0.....	0.....	0.....	0.....	1,166,723.....	1,166,723.....	0.....	0.....	0.....
4425223.....	CONROE.....	TX.....	.....	03/28/2006....	06/13/2013....	335,864.....	0.....	0.....	0.....	0.....	0.....	0.....	330,838.....	330,838.....	0.....	0.....	0.....
0199999. Total - Mortgages Closed by Repayment.....						7,557,614.....	0.....	0.....	0.....	0.....	0.....	0.....	7,391,431.....	7,391,431.....	0.....	0.....	0.....
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....	.....	04/30/2001....	.....	.....1,427,898.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,553.....	0.....	0.....	0.....
0024745.....	SAN ANTONIO.....	TX.....	.....	08/29/1997....	.....	.....895,544.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	39,859.....	0.....	0.....	0.....
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997....	.....	.....1,002,781.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	43,831.....	0.....	0.....	0.....
0024762.....	SODDY-DAISY.....	TN.....	.....	04/30/2001....	.....	.....111,377.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,400.....	0.....	0.....	0.....
0024786.....	COLUMBUS.....	GA.....	.....	06/03/1998....	.....	.....434,346.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	16,226.....	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024798.....	FAYETTEVILLE.....	NC.....	.....	09/30/1998.....	.....	.....91,627	0	0	0	0	0	0	0	3,841	0	0	0
0024807.....	BROKEN ARROW.....	OK.....	.....	10/22/1998.....	.....	.....145,070	0	0	0	0	0	0	0	39,366	0	0	0
0024809.....	COLONIAL HGTS.....	TN.....	.....	10/30/1998.....	.....	.....893,908	0	0	0	0	0	0	0	30,989	0	0	0
0024872.....	OAKWOOD.....	GA.....	.....	10/22/1999.....	.....	.....421,144	0	0	0	0	0	0	0	12,157	0	0	0
0024881.....	ELKTON.....	MD.....	.....	02/15/2000.....	.....	.....2,591,469	0	0	0	0	0	0	0	48,687	0	0	0
0024883.....	LOS ANGELES.....	CA.....	.....	04/26/2000.....	.....	.....310,900	0	0	0	0	0	0	0	29,893	0	0	0
0024884.....	LOUISA.....	KY.....	.....	04/28/2000.....	.....	.....1,260,235	0	0	0	0	0	0	0	32,098	0	0	0
0024885.....	BEAVERCREEK TWP.....	OH.....	.....	05/11/2000.....	.....	.....862,142	0	0	0	0	0	0	0	17,353	0	0	0
0024891.....	TAYLORS.....	SC.....	.....	09/07/2000.....	.....	.....5,594,806	0	0	0	0	0	0	0	132,477	0	0	0
0024893.....	ALBUQUERQUE.....	NM.....	.....	11/06/2000.....	.....	.....1,136,139	0	0	0	0	0	0	0	25,112	0	0	0
0024902.....	HALLS CROSSROAD.....	TN.....	.....	05/16/2001.....	.....	.....327,931	0	0	0	0	0	0	0	20,943	0	0	0
0024905.....	BATTLE CREEK.....	MI.....	.....	08/30/2001.....	.....	.....1,699,729	0	0	0	0	0	0	0	99,871	0	0	0
0024906.....	OLIVE TWP.....	IN.....	.....	08/30/2001.....	.....	.....821,750	0	0	0	0	0	0	0	48,293	0	0	0
0024907.....	TOWNSEND TWP.....	OH.....	.....	08/30/2001.....	.....	.....1,062,872	0	0	0	0	0	0	0	62,444	0	0	0
0024909.....	KNOX COUNTY.....	TN.....	.....	08/30/2001.....	.....	.....539,772	0	0	0	0	0	0	0	41,707	0	0	0
0024910.....	ROWAN COUNTY.....	NC.....	.....	08/30/2001.....	.....	.....849,864	0	0	0	0	0	0	0	49,935	0	0	0
0024912.....	VERNON TOWNSHIP.....	PA.....	.....	09/10/2001.....	.....	.....399,674	0	0	0	0	0	0	0	22,902	0	0	0
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001.....	.....	.....1,373,125	0	0	0	0	0	0	0	27,541	0	0	0
0024917.....	MUSKOGEE.....	OK.....	.....	12/21/2001.....	.....	.....1,136,202	0	0	0	0	0	0	0	26,318	0	0	0
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002.....	.....	.....5,094,587	0	0	0	0	0	0	0	96,192	0	0	0
0024924.....	COLUMBUS.....	OH.....	.....	05/01/2002.....	.....	.....1,144,361	0	0	0	0	0	0	0	11,244	0	0	0
0024926.....	EL PASO.....	TX.....	.....	05/17/2002.....	.....	.....2,165,337	0	0	0	0	0	0	0	103,358	0	0	0
0024927.....	BROOKSVILLE.....	FL.....	.....	05/20/2002.....	.....	.....851,996	0	0	0	0	0	0	0	15,834	0	0	0
0125139.....	PHENIX CITY.....	AL.....	.....	05/17/2005.....	.....	.....1,727,911	0	0	0	0	0	0	0	24,040	0	0	0
0125329.....	MOUNTAIN BROOK.....	AL.....	.....	06/21/2007.....	.....	.....2,380,108	0	0	0	0	0	0	0	26,015	0	0	0
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011.....	.....	.....1,093,203	0	0	0	0	0	0	0	31,371	0	0	0
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011.....	.....	.....1,570,475	0	0	0	0	0	0	0	27,361	0	0	0
0325132.....	TUCSON.....	AZ.....	.....	04/07/2005.....	.....	.....623,508	0	0	0	0	0	0	0	5,275	0	0	0
0325153.....	GILBERT.....	AZ.....	.....	07/07/2005.....	.....	.....1,003,547	0	0	0	0	0	0	0	8,383	0	0	0
0325357.....	LAVEEN.....	AZ.....	.....	11/30/2007.....	.....	.....824,549	0	0	0	0	0	0	0	10,475	0	0	0
0325372.....	SCOTTSDALE.....	AZ.....	.....	01/07/2008.....	.....	.....1,055,008	0	0	0	0	0	0	0	5,794	0	0	0
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008.....	.....	.....1,395,960	0	0	0	0	0	0	0	7,739	0	0	0
0325510.....	CHANDLER.....	AZ.....	.....	06/29/2011.....	.....	.....1,340,924	0	0	0	0	0	0	0	11,017	0	0	0
0325548.....	MESA.....	AZ.....	.....	03/20/2012.....	.....	.....1,960,494	0	0	0	0	0	0	0	15,347	0	0	0
0425231.....	LITTLE ROCK.....	AR.....	.....	04/25/2006.....	.....	.....2,802,203	0	0	0	0	0	0	0	56,438	0	0	0
0524992.....	DEL AIRE.....	CA.....	.....	04/10/2003.....	.....	.....2,793,729	0	0	0	0	0	0	0	48,356	0	0	0
0524994.....	TUSTIN.....	CA.....	.....	04/17/2003.....	.....	.....2,636,565	0	0	0	0	0	0	0	46,317	0	0	0
0524995.....	FRESNO.....	CA.....	.....	04/23/2003.....	.....	.....1,086,971	0	0	0	0	0	0	0	6,991	0	0	0

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525116.....	SAN DIEGO.....	CA.....	.....	12/29/2004.....	.....	.....4,291,724	0	0	0	0	0	0	0	33,574	0	0	0
0525133.....	PACOIMA.....	CA.....	.....	04/20/2005.....	.....	.....2,709,455	0	0	0	0	0	0	0	23,095	0	0	0
0525142.....	FRESNO.....	CA.....	.....	05/31/2005.....	.....	.....3,005,003	0	0	0	0	0	0	0	41,811	0	0	0
0525227.....	SAN DIEGO.....	CA.....	.....	04/03/2006.....	.....	.....1,382,216	0	0	0	0	0	0	0	10,304	0	0	0
0525241.....	SANTA ANNA.....	CA.....	.....	06/07/2006.....	.....	.....2,703,909	0	0	0	0	0	0	0	127,056	0	0	0
0525267.....	SAN DIEGO.....	CA.....	.....	09/27/2006.....	.....	.....1,761,817	0	0	0	0	0	0	0	12,057	0	0	0
0525291.....	LONG BEACH.....	CA.....	.....	12/27/2006.....	.....	.....1,524,403	0	0	0	0	0	0	0	14,213	0	0	0
0525295.....	MISSION VIEJO.....	CA.....	.....	12/28/2006.....	.....	.....1,388,835	0	0	0	0	0	0	0	19,539	0	0	0
0525315.....	SACRAMENTO.....	CA.....	.....	04/16/2007.....	.....	.....1,424,278	0	0	0	0	0	0	0	26,797	0	0	0
0525373.....	WINDSOR.....	CA.....	.....	01/15/2008.....	.....	.....3,344,047	0	0	0	0	0	0	0	21,713	0	0	0
0525396.....	MORGAN HILLS.....	CA.....	.....	05/22/2008.....	.....	.....2,686,837	0	0	0	0	0	0	0	20,297	0	0	0
0525404.....	LOS ANGELES.....	CA.....	.....	07/09/2008.....	.....	.....1,582,581	0	0	0	0	0	0	0	9,035	0	0	0
0525417.....	DEL MAR.....	CA.....	.....	09/30/2008.....	.....	.....1,355,084	0	0	0	0	0	0	0	17,222	0	0	0
0525425.....	CHINO.....	CA.....	.....	10/30/2008.....	.....	.....2,499,057	0	0	0	0	0	0	0	14,357	0	0	0
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010.....	.....	.....982,871	0	0	0	0	0	0	0	7,686	0	0	0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011.....	.....	.....1,227,740	0	0	0	0	0	0	0	15,264	0	0	0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012.....	.....	.....1,240,701	0	0	0	0	0	0	0	37,864	0	0	0
0625232.....	DENVER.....	CO.....	.....	04/25/2006.....	.....	.....1,267,306	0	0	0	0	0	0	0	12,130	0	0	0
0R24234.....	NEW BRIGHTON.....	MN.....	.....	04/29/1999.....	.....	.....12,988	0	0	0	0	0	0	0	2,241	0	0	0
0R24298.....	ALBUQUERQUE.....	NM.....	.....	08/24/1999.....	.....	.....147,751	0	0	0	0	0	0	0	20,345	0	0	0
1025057.....	LAKELAND.....	FL.....	.....	02/27/2004.....	.....	.....1,792,135	0	0	0	0	0	0	0	28,598	0	0	0
1025169.....	PALMETTO.....	FL.....	.....	09/16/2005.....	.....	.....1,579,676	0	0	0	0	0	0	0	14,362	0	0	0
1025205.....	PORT ST LUCIE.....	FL.....	.....	01/31/2006.....	.....	.....629,812	0	0	0	0	0	0	0	7,029	0	0	0
1025264.....	WEST PALM BEACH.....	FL.....	.....	09/07/2006.....	.....	.....1,561,458	0	0	0	0	0	0	0	6,991	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006.....	.....	.....2,205,656	0	0	0	0	0	0	0	15,261	0	0	0
1025325.....	PLANTATION.....	FL.....	.....	05/14/2007.....	.....	.....744,818	0	0	0	0	0	0	0	11,297	0	0	0
1025349.....	WINTER HAVEN.....	FL.....	.....	09/28/2007.....	.....	.....695,488	0	0	0	0	0	0	0	14,887	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007.....	.....	.....1,629,284	0	0	0	0	0	0	0	22,616	0	0	0
1025381.....	ROCKLEDGE.....	FL.....	.....	01/31/2008.....	.....	.....2,435,186	0	0	0	0	0	0	0	31,944	0	0	0
1025398.....	TAMPA.....	FL.....	.....	06/02/2008.....	.....	.....955,710	0	0	0	0	0	0	0	36,346	0	0	0
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009.....	.....	.....693,254	0	0	0	0	0	0	0	10,002	0	0	0
1025473.....	JACKSONVILLE.....	FL.....	.....	11/01/2010.....	.....	.....1,731,737	0	0	0	0	0	0	0	25,271	0	0	0
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011.....	.....	.....2,251,391	0	0	0	0	0	0	0	21,786	0	0	0
1025486.....	GROVELAND.....	FL.....	.....	01/26/2011.....	.....	.....422,132	0	0	0	0	0	0	0	4,085	0	0	0
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011.....	.....	.....927,339	0	0	0	0	0	0	0	11,699	0	0	0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011.....	.....	.....1,355,487	0	0	0	0	0	0	0	24,372	0	0	0
1025502.....	BRADENTON.....	FL.....	.....	05/25/2011.....	.....	.....1,060,152	0	0	0	0	0	0	0	119,251	0	0	0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011.....	.....	.....1,446,911	0	0	0	0	0	0	0	18,296	0	0	0
1025505.....	TAMPA.....	FL.....	.....	06/03/2011.....	.....	.....1,068,555	0	0	0	0	0	0	0	13,395	0	0	0
1025515.....	KISSIMEE.....	FL.....	.....	07/07/2011.....	.....	.....1,129,957	0	0	0	0	0	0	0	13,935	0	0	0
1025519.....	DESTIN.....	FL.....	.....	07/27/2011.....	.....	.....2,885,938	0	0	0	0	0	0	0	22,640	0	0	0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011.....	.....	.....948,249	0	0	0	0	0	0	0	11,740	0	0	0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012.....	.....	.....2,772,187	0	0	0	0	0	0	0	21,417	0	0	0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012.....	.....	.....812,367	0	0	0	0	0	0	0	12,898	0	0	0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012.....	.....	.....1,593,951	0	0	0	0	0	0	0	18,519	0	0	0
1125112.....	TIFTON.....	GA.....	.....	11/29/2004.....	.....	.....349,813	0	0	0	0	0	0	0	10,185	0	0	0
1125183.....	OAKWOOD.....	GA.....	.....	11/01/2005.....	.....	.....2,003,753	0	0	0	0	0	0	0	30,888	0	0	0
1125258.....	DALTON.....	GA.....	.....	08/21/2006.....	.....	.....2,260,839	0	0	0	0	0	0	0	42,131	0	0	0
1125338.....	OAKWOOD.....	GA.....	.....	08/13/2007.....	.....	.....482,469	0	0	0	0	0	0	0	5,393	0	0	0
1125362.....	SAVANNAH.....	GA.....	.....	12/20/2007.....	.....	.....2,053,057	0	0	0	0	0	0	0	14,018	0	0	0
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010.....	.....	.....1,372,194	0	0	0	0	0	0	0	17,986	0	0	0
1125531.....	SAVANNAH.....	GA.....	.....	10/20/2011.....	.....	.....811,589	0	0	0	0	0	0	0	18,298	0	0	0
1125597.....	MACON.....	GA.....	.....	01/22/2013.....	.....	......0	0	0	0	0	0	0	0	41,658	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....	.....	09/16/2004.....	.....	.....576,566	0	0	0	0	0	0	0	4,944	0	0	0
1325224.....	COEUR D'ALENE.....	ID.....	.....	03/30/2006.....	.....	.....431,261	0	0	0	0	0	0	0	3,225	0	0	0
1425146.....	KENILWORTH.....	IL.....	.....	06/08/2005.....	.....	.....959,151	0	0	0	0	0	0	0	8,070	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....	.....	05/15/2006.....	.....	.....1,164,878	0	0	0	0	0	0	0	8,793	0	0	0
1425304.....	ARLINGTON HEIGHTS.....	IL.....	.....	02/01/2007.....	.....	.....1,811,424	0	0	0	0	0	0	0	20,347	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....	.....	02/07/2008.....	.....	.....1,894,616	0	0	0	0	0	0	0	11,352	0	0	0
1425385.....	BOURBONNAIS.....	IL.....	.....	02/28/2008.....	.....	.....914,117	0	0	0	0	0	0	0	5,929	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008.....	.....	.....1,645,850	0	0	0	0	0	0	0	14,875	0	0	0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010.....	.....	.....832,977	0	0	0	0	0	0	0	7,918	0	0	0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010.....	.....	.....897,855	0	0	0	0	0	0	0	12,015	0	0	0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012.....	.....	.....1,000,000	0	0	0	0	0	0	0	7,432	0	0	0
1525141.....	ZIONSVILLE.....	IN.....	.....	05/24/2005.....	.....	.....1,084,725	0	0	0	0	0	0	0	9,070	0	0	0
1525180.....	BUCKCREEK TWP.....	IN.....	.....	10/28/2005.....	.....	.....2,150,011	0	0	0	0	0	0	0	11,833	0	0	0
1525229.....	ST JOSEPH TWP.....	IN.....	.....	04/07/2006.....	.....	.....878,777	0	0	0	0	0	0	0	10,560	0	0	0
1525287.....	BROWNSBURG.....	IN.....	.....	12/20/2006.....	.....	.....1,424,138	0	0	0	0	0	0	0	16,103	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007.....	.....	.....534,246	0	0	0	0	0	0	0	25,838	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....	.....	06/28/2007.....	.....	.....1,713,469	0	0	0	0	0	0	0	14,899	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....	.....	12/26/2007.....	.....	.....1,802,415	0	0	0	0	0	0	0	18,091	0	0	0
1525491.....	FISHERS.....	IN.....	.....	04/06/2011.....	.....	.....931,001	0	0	0	0	0	0	0	11,662	0	0	0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011.....	.....	.....1,178,813	0	0	0	0	0	0	0	12,031	0	0	0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012.....	.....	.....1,985,003	0	0	0	0	0	0	0	23,015	0	0	0
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006.....	.....	.....354,057	0	0	0	0	0	0	0	14,050	0	0	0

QE02.4

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1625247.....	DES MOINES.....	IA.....	.....	06/29/2006.....	.....	.....1,191,039	0	0	0	0	0	0	0	9,797	0	0	0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006.....	.....	.....785,157	0	0	0	0	0	0	0	11,075	0	0	0
1625322.....	WATERLOO.....	IA.....	.....	04/30/2007.....	.....	.....268,227	0	0	0	0	0	0	0	8,603	0	0	0
1625419.....	DES MOINES.....	IA.....	.....	10/09/2008.....	.....	.....2,391,662	0	0	0	0	0	0	0	22,010	0	0	0
1825089.....	DANVILLE.....	KY.....	.....	08/26/2004.....	.....	.....718,531	0	0	0	0	0	0	0	10,349	0	0	0
1825143.....	LEXINGTON.....	KY.....	.....	05/31/2005.....	.....	.....815,907	0	0	0	0	0	0	0	11,191	0	0	0
1825352.....	LOUISVILLE.....	KY.....	.....	10/17/2007.....	.....	.....989,034	0	0	0	0	0	0	0	18,330	0	0	0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013.....	.....	......0	0	0	0	0	0	0	0	27,633	0	0	0
2225157.....	PLYMOUTH.....	MA.....	.....	07/18/2005.....	.....	.....3,991,787	0	0	0	0	0	0	0	240,720	0	0	0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011.....	.....	.....1,406,004	0	0	0	0	0	0	0	17,623	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007.....	.....	.....1,733,957	0	0	0	0	0	0	0	35,349	0	0	0
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007.....	.....	.....883,599	0	0	0	0	0	0	0	11,911	0	0	0
2325550.....	ROCHESTER HILLS.....	MI.....	.....	04/04/2012.....	.....	.....2,044,309	0	0	0	0	0	0	0	24,674	0	0	0
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004.....	.....	.....6,825,948	0	0	0	0	0	0	0	63,702	0	0	0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007.....	.....	.....2,617,273	0	0	0	0	0	0	0	17,017	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011.....	.....	.....1,200,429	0	0	0	0	0	0	0	9,300	0	0	0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012.....	.....	.....1,442,723	0	0	0	0	0	0	0	11,156	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012.....	.....	.....900,000	0	0	0	0	0	0	0	20,632	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005.....	.....	.....843,418	0	0	0	0	0	0	0	22,055	0	0	0
2625179.....	JEFFERSON COUNTY.....	MO.....	.....	10/06/2005.....	.....	.....719,514	0	0	0	0	0	0	0	5,766	0	0	0
2625233.....	ST LOUIS.....	MO.....	.....	04/26/2006.....	.....	.....2,236,338	0	0	0	0	0	0	0	16,973	0	0	0
2625406.....	EARTH CITY.....	MO.....	.....	07/23/2008.....	.....	.....3,547,070	0	0	0	0	0	0	0	20,600	0	0	0
2725159.....	BOZEMAN.....	MT.....	.....	07/29/2005.....	.....	.....973,211	0	0	0	0	0	0	0	26,112	0	0	0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006.....	.....	.....1,566,538	0	0	0	0	0	0	0	19,909	0	0	0
2725366.....	BOZEMAN.....	MT.....	.....	12/20/2007.....	.....	.....1,078,587	0	0	0	0	0	0	0	19,508	0	0	0
2725477.....	BOZEMAN.....	MT.....	.....	11/29/2010.....	.....	.....593,134	0	0	0	0	0	0	0	7,713	0	0	0
2825023.....	OMAHA.....	NE.....	.....	09/09/2003.....	.....	.....774,204	0	0	0	0	0	0	0	12,631	0	0	0
2825149.....	OMAHA.....	NE.....	.....	06/22/2005.....	.....	.....415,352	0	0	0	0	0	0	0	11,076	0	0	0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005.....	.....	.....613,155	0	0	0	0	0	0	0	16,426	0	0	0
2825251.....	LINCOLN.....	NE.....	.....	07/13/2006.....	.....	.....1,008,000	0	0	0	0	0	0	0	11,875	0	0	0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006.....	.....	.....1,960,698	0	0	0	0	0	0	0	40,925	0	0	0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011.....	.....	.....812,398	0	0	0	0	0	0	0	6,346	0	0	0
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010.....	.....	.....1,906,766	0	0	0	0	0	0	0	25,189	0	0	0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013.....	.....	......0	0	0	0	0	0	0	0	7,466	0	0	0
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007.....	.....	.....755,349	0	0	0	0	0	0	0	8,133	0	0	0
3125190.....	ELIZABETH.....	NJ.....	.....	11/15/2005.....	.....	.....1,377,528	0	0	0	0	0	0	0	12,046	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005.....	.....	.....2,171,359	0	0	0	0	0	0	0	54,535	0	0	0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006.....	.....	2,449,480.....	0	0	0	0	0	0	0	52,712.....	0	0	0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004.....	.....	794,464.....	0	0	0	0	0	0	0	10,769.....	0	0	0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005.....	.....	732,312.....	0	0	0	0	0	0	0	10,155.....	0	0	0
3325171.....	PENFIELD.....	NY.....	.....	09/22/2005.....	.....	1,214,948.....	0	0	0	0	0	0	0	10,157.....	0	0	0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005.....	.....	2,107,926.....	0	0	0	0	0	0	0	39,668.....	0	0	0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006.....	.....	2,235,022.....	0	0	0	0	0	0	0	36,182.....	0	0	0
3425202.....	DURHAM.....	NC.....	.....	01/19/2006.....	.....	1,346,336.....	0	0	0	0	0	0	0	10,439.....	0	0	0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006.....	.....	1,557,518.....	0	0	0	0	0	0	0	50,558.....	0	0	0
3425370.....	CHARLOTTE.....	NC.....	.....	12/21/2007.....	.....	3,527,572.....	0	0	0	0	0	0	0	22,513.....	0	0	0
3425403.....	GOLDSBORO.....	NC.....	.....	06/24/2008.....	.....	2,669,751.....	0	0	0	0	0	0	0	25,367.....	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....	.....	03/01/2010.....	.....	711,828.....	0	0	0	0	0	0	0	29,244.....	0	0	0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010.....	.....	1,433,396.....	0	0	0	0	0	0	0	19,042.....	0	0	0
3425475.....	HOLLY SPRINGS.....	NC.....	.....	11/22/2010.....	.....	1,230,437.....	0	0	0	0	0	0	0	9,469.....	0	0	0
3425487.....	ASHEVILLE.....	NC.....	.....	01/26/2011.....	.....	1,739,602.....	0	0	0	0	0	0	0	23,395.....	0	0	0
3425582.....	MONROE.....	NC.....	.....	10/26/2012.....	.....	2,385,915.....	0	0	0	0	0	0	0	43,053.....	0	0	0
3625138.....	VANDALIA.....	OH.....	.....	05/10/2005.....	.....	1,732,862.....	0	0	0	0	0	0	0	47,135.....	0	0	0
3625144.....	GROVEPORT.....	OH.....	.....	06/02/2005.....	.....	905,058.....	0	0	0	0	0	0	0	12,495.....	0	0	0
3625145.....	CINCINNATI.....	OH.....	.....	06/02/2005.....	.....	3,345,198.....	0	0	0	0	0	0	0	27,815.....	0	0	0
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005.....	.....	585,722.....	0	0	0	0	0	0	0	15,297.....	0	0	0
3625184.....	FRANKLIN TWP.....	OH.....	.....	11/01/2005.....	.....	729,682.....	0	0	0	0	0	0	0	9,693.....	0	0	0
3625185.....	WASHINGTON TWP.....	OH.....	.....	11/01/2005.....	.....	4,949,221.....	0	0	0	0	0	0	0	38,455.....	0	0	0
3625189.....	COLUMBUS.....	OH.....	.....	11/10/2005.....	.....	922,494.....	0	0	0	0	0	0	0	12,264.....	0	0	0
3625192.....	GAHANNA.....	OH.....	.....	11/18/2005.....	.....	571,404.....	0	0	0	0	0	0	0	7,500.....	0	0	0
3625197.....	WASHINGTON TWP.....	OH.....	.....	12/16/2005.....	.....	1,528,874.....	0	0	0	0	0	0	0	12,174.....	0	0	0
3625240.....	BROOK PARK.....	OH.....	.....	06/06/2006.....	.....	1,686,185.....	0	0	0	0	0	0	0	12,655.....	0	0	0
3625246.....	ELYRIA.....	OH.....	.....	06/27/2006.....	.....	1,045,759.....	0	0	0	0	0	0	0	12,373.....	0	0	0
3625252.....	PAINESVILLE.....	OH.....	.....	07/18/2006.....	.....	939,115.....	0	0	0	0	0	0	0	6,683.....	0	0	0
3625256.....	HUBER HEIGHTS.....	OH.....	.....	08/08/2006.....	.....	2,447,035.....	0	0	0	0	0	0	0	27,771.....	0	0	0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006.....	.....	901,509.....	0	0	0	0	0	0	0	10,146.....	0	0	0
3625280.....	CINCINNATI.....	OH.....	.....	11/28/2006.....	.....	1,147,600.....	0	0	0	0	0	0	0	7,853.....	0	0	0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006.....	.....	916,000.....	0	0	0	0	0	0	0	18,974.....	0	0	0
3625290.....	FAIRFIELD.....	OH.....	.....	12/22/2006.....	.....	784,454.....	0	0	0	0	0	0	0	16,366.....	0	0	0
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006.....	.....	1,413,276.....	0	0	0	0	0	0	0	29,430.....	0	0	0
3625335.....	COLUMBUS.....	OH.....	.....	07/31/2007.....	.....	2,059,043.....	0	0	0	0	0	0	0	13,602.....	0	0	0
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007.....	.....	1,710,696.....	0	0	0	0	0	0	0	41,657.....	0	0	0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008.....	.....	1,550,443.....	0	0	0	0	0	0	0	27,733.....	0	0	0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011.....	.....	1,113,375.....	0	0	0	0	0	0	0	11,300.....	0	0	0
3625568.....	PATASKALA.....	OH.....	.....	07/20/2012.....	.....	1,592,431.....	0	0	0	0	0	0	0	44,240.....	0	0	0

SCHEDULE B - PART 3

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

QE02.6

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625569.....	COLUMBUS.....	OH.....	.....	07/20/2012.....	.....	.....1,113,661	0	0	0	0	0	0	0	8,725	0	0	0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013.....	.....	......0	0	0	0	0	0	0	0	13,742	0	0	0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013.....	.....	......0	0	0	0	0	0	0	0	4,584	0	0	0
3625616.....	CINCINNATI.....	OH.....	.....	05/01/2013.....	.....	......0	0	0	0	0	0	0	0	7,614	0	0	0
3725123.....	OKLAHOMA CITY.....	OK.....	.....	02/22/2005.....	.....	.....1,855,449	0	0	0	0	0	0	0	16,042	0	0	0
3725181.....	TULSA.....	OK.....	.....	10/31/2005.....	.....	.....444,629	0	0	0	0	0	0	0	21,463	0	0	0
3725225.....	TULSA.....	OK.....	.....	03/31/2006.....	.....	.....824,384	0	0	0	0	0	0	0	19,573	0	0	0
3725226.....	MUSKOGEE.....	OK.....	.....	03/31/2006.....	.....	.....485,912	0	0	0	0	0	0	0	11,494	0	0	0
3725532.....	TULSA.....	OK.....	.....	10/20/2011.....	.....	.....1,281,623	0	0	0	0	0	0	0	14,165	0	0	0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012.....	.....	.....983,279	0	0	0	0	0	0	0	8,645	0	0	0
3925199.....	HORSHAM TWP.....	PA.....	.....	12/28/2005.....	.....	.....2,657,484	0	0	0	0	0	0	0	21,862	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006.....	.....	.....514,478	0	0	0	0	0	0	0	6,103	0	0	0
3925248.....	QUAKERTOWN.....	PA.....	.....	07/06/2006.....	.....	.....3,085,242	0	0	0	0	0	0	0	28,513	0	0	0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006.....	.....	.....785,066	0	0	0	0	0	0	0	16,352	0	0	0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012.....	.....	.....924,865	0	0	0	0	0	0	0	15,541	0	0	0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012.....	.....	.....635,848	0	0	0	0	0	0	0	10,683	0	0	0
4125118.....	MOUNT PLEASANT.....	SC.....	.....	01/18/2005.....	.....	.....1,799,554	0	0	0	0	0	0	0	15,727	0	0	0
4125271.....	NORTH MYRTLE BEACH.....	SC.....	.....	09/29/2006.....	.....	.....1,498,530	0	0	0	0	0	0	0	10,212	0	0	0
4125272.....	CONWAY.....	SC.....	.....	10/24/2006.....	.....	.....1,425,882	0	0	0	0	0	0	0	29,668	0	0	0
4125365.....	GEORGETOWN.....	SC.....	.....	12/20/2007.....	.....	.....2,898,282	0	0	0	0	0	0	0	30,150	0	0	0
4125440.....	GREENVILLE.....	SC.....	.....	12/23/2009.....	.....	.....1,906,994	0	0	0	0	0	0	0	26,005	0	0	0
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010.....	.....	.....937,064	0	0	0	0	0	0	0	18,515	0	0	0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011.....	.....	.....1,237,663	0	0	0	0	0	0	0	15,125	0	0	0
4325113.....	LAKELAND.....	TN.....	.....	12/14/2004.....	.....	.....1,533,541	0	0	0	0	0	0	0	12,935	0	0	0
4325167.....	COLLIERVILLE.....	TN.....	.....	08/30/2005.....	.....	.....1,157,480	0	0	0	0	0	0	0	30,277	0	0	0
4325374.....	HENDERSONVILLE.....	TN.....	.....	01/24/2008.....	.....	.....855,174	0	0	0	0	0	0	0	8,830	0	0	0
4425058.....	ABILENE.....	TX.....	.....	02/27/2004.....	.....	.....4,032,330	0	0	0	0	0	0	0	45,028	0	0	0
4425107.....	DALLAS.....	TX.....	.....	11/16/2004.....	.....	.....977,460	0	0	0	0	0	0	0	19,293	0	0	0
4425108.....	EL PASO.....	TX.....	.....	11/17/2004.....	.....	.....788,923	0	0	0	0	0	0	0	11,581	0	0	0
4425120.....	LAREDO.....	TX.....	.....	01/25/2005.....	.....	.....1,181,657	0	0	0	0	0	0	0	27,993	0	0	0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005.....	.....	.....1,553,952	0	0	0	0	0	0	0	42,226	0	0	0
4425188.....	SAN ANTONIO.....	TX.....	.....	11/09/2005.....	.....	.....843,739	0	0	0	0	0	0	0	6,901	0	0	0
4425193.....	PASADENA.....	TX.....	.....	11/18/2005.....	.....	.....1,164,197	0	0	0	0	0	0	0	25,896	0	0	0
4425222.....	CONROE.....	TX.....	.....	03/28/2006.....	.....	.....1,472,864	0	0	0	0	0	0	0	11,151	0	0	0
4425223.....	CONROE.....	TX.....	.....	03/28/2006.....	.....	.....335,864	0	0	0	0	0	0	0	1,693	0	0	0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006.....	.....	.....1,349,083	0	0	0	0	0	0	0	16,574	0	0	0
4425249.....	HOUSTON.....	TX.....	.....	07/11/2006.....	.....	.....1,970,248	0	0	0	0	0	0	0	28,713	0	0	0
4425250.....	DALLAS.....	TX.....	.....	07/12/2006.....	.....	.....1,957,678	0	0	0	0	0	0	0	28,411	0	0	0

QE02.7

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425284.....	LEWISVILLE.....	TX.....	.....	12/12/2006.....	.....	.....1,218,662	0	0	0	0	0	0	0	5,514	0	0	0
4425299.....	CONROE.....	TX.....	.....	01/19/2007.....	.....	.....577,336	0	0	0	0	0	0	0	3,866	0	0	0
4425302.....	MCALLEN.....	TX.....	.....	01/31/2007.....	.....	.....1,074,572	0	0	0	0	0	0	0	22,256	0	0	0
4425312.....	HOUSTON.....	TX.....	.....	03/29/2007.....	.....	.....887,738	0	0	0	0	0	0	0	6,027	0	0	0
4425316.....	ADDISON.....	TX.....	.....	04/16/2007.....	.....	.....1,246,906	0	0	0	0	0	0	0	13,716	0	0	0
4425324.....	DALLAS.....	TX.....	.....	05/14/2007.....	.....	.....1,799,958	0	0	0	0	0	0	0	12,314	0	0	0
4425333.....	HOUSTON.....	TX.....	.....	06/29/2007.....	.....	.....1,782,372	0	0	0	0	0	0	0	34,534	0	0	0
4425367.....	CARROLLTON.....	TX.....	.....	12/21/2007.....	.....	.....3,081,583	0	0	0	0	0	0	0	19,326	0	0	0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007.....	.....	.....1,369,574	0	0	0	0	0	0	0	9,321	0	0	0
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008.....	.....	.....1,067,162	0	0	0	0	0	0	0	6,892	0	0	0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008.....	.....	.....1,004,459	0	0	0	0	0	0	0	9,571	0	0	0
4425415.....	HOUSTON.....	TX.....	.....	09/26/2008.....	.....	.....1,062,996	0	0	0	0	0	0	0	6,115	0	0	0
4425427.....	HOUSTON.....	TX.....	.....	11/21/2008.....	.....	.....3,109,927	0	0	0	0	0	0	0	28,358	0	0	0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010.....	.....	.....1,128,715	0	0	0	0	0	0	0	15,206	0	0	0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011.....	.....	.....1,383,688	0	0	0	0	0	0	0	19,614	0	0	0
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011.....	.....	.....1,036,791	0	0	0	0	0	0	0	8,100	0	0	0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012.....	.....	.....1,709,485	0	0	0	0	0	0	0	20,866	0	0	0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012.....	.....	.....1,386,997	0	0	0	0	0	0	0	13,340	0	0	0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012.....	.....	.....1,150,000	0	0	0	0	0	0	0	23,077	0	0	0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013.....	.....	......0	0	0	0	0	0	0	0	9,131	0	0	0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013.....	.....	......0	0	0	0	0	0	0	0	24,532	0	0	0
4525162.....	SALT LAKE CITY.....	UT.....	.....	08/15/2005.....	.....	.....2,346,938	0	0	0	0	0	0	0	25,932	0	0	0
4525163.....	SANDY.....	UT.....	.....	08/15/2005.....	.....	.....951,930	0	0	0	0	0	0	0	12,875	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008.....	.....	.....2,491,947	0	0	0	0	0	0	0	31,181	0	0	0
4625461.....	BARRE.....	VT.....	.....	08/26/2010.....	.....	.....3,192,889	0	0	0	0	0	0	0	25,877	0	0	0
4725131.....	STERLING.....	VA.....	.....	03/30/2005.....	.....	.....2,646,929	0	0	0	0	0	0	0	75,062	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005.....	.....	.....737,745	0	0	0	0	0	0	0	20,319	0	0	0
4725204.....	POWHATAN.....	VA.....	.....	01/30/2006.....	.....	.....798,703	0	0	0	0	0	0	0	10,124	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006.....	.....	.....918,615	0	0	0	0	0	0	0	18,213	0	0	0
4725261.....	NORFOLK.....	VA.....	.....	08/30/2006.....	.....	.....1,248,287	0	0	0	0	0	0	0	8,601	0	0	0
4725408.....	GAINESVILLE.....	VA.....	.....	08/15/2008.....	.....	.....1,262,939	0	0	0	0	0	0	0	16,339	0	0	0
4725411.....	NORFOLK.....	VA.....	.....	09/02/2008.....	.....	.....3,072,153	0	0	0	0	0	0	0	49,786	0	0	0
4725420.....	GAINESVILLE.....	VA.....	.....	10/10/2008.....	.....	.....2,426,985	0	0	0	0	0	0	0	13,848	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010.....	.....	.....1,134,104	0	0	0	0	0	0	0	30,214	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010.....	.....	.....686,966	0	0	0	0	0	0	0	8,702	0	0	0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010.....	.....	.....1,196,638	0	0	0	0	0	0	0	10,358	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012.....	.....	.....1,706,908	0	0	0	0	0	0	0	15,051	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4825137.....	SPOKANE VALLEY.....	WA.....	.....	05/02/2005....	.....	.....345,098	0	0	0	0	0	0	0	52,424	0	0	0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006....	.....	.....970,387	0	0	0	0	0	0	0	11,371	0	0	0
4825435.....	GIG HARBOR.....	WA.....	.....	02/19/2009....	.....	.....1,525,628	0	0	0	0	0	0	0	7,771	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	.....2,176,015	0	0	0	0	0	0	0	39,033	0	0	0
5025364.....	PRAIRIE DU CHIEN.....	WI.....	.....	12/20/2007....	.....	.....1,965,773	0	0	0	0	0	0	0	47,586	0	0	0
5025416.....	MADISON.....	WI.....	.....	09/30/2008....	.....	.....2,173,753	0	0	0	0	0	0	0	19,540	0	0	0
5025447.....	MADISON.....	WI.....	.....	04/20/2010....	.....	.....929,873	0	0	0	0	0	0	0	7,528	0	0	0
5325355.....	TOWNSEND TWP.....	OH.....	.....	11/28/2007....	.....	.....1,597,412	0	0	0	0	0	0	0	95,989	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						394,634,001	0	0	0	0	0	0	0	6,366,284	0	0	0
0599999. Total Mortgages.....						402,191,615	0	0	0	0	0	0	7,391,431	13,757,715	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

QE03

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2				3	4	5			6	7	8	9		10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		NAIC Designation or Market Indicator (a)
Bonds - U.S. Government															
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
249218	BA	5	DENVER COLORADO PUBLIC	3.598%	12/15/27		...04/18/2013	RBC Capital Markets				2,200,000	2,200,000	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				1,000,000	1,000,000	0	1FE
49130T	PS	9	KENTUCKY ST HSG CORP HS	3.000%	11/01/41		...04/19/2013	Citi				3,000,000	3,000,000	0	1FE
514136	AY	6	LANCASTER COUNTY SCHOOL	2.463%	12/01/20		...04/25/2013	Bank of America				1,505,000	1,505,000	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
83712T	DA	6	SOUTH CAROLINA ST HOUSI	2.950%	01/01/41		...04/12/2013	Citi				3,000,000	3,000,000	0	1FE
1799999.		Total - Bonds - U.S. States, Territories & Possessions										20,205,000	20,205,000	6,333	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions															
004284	B6	1	ACALANES CA UNION HIGH	2.931%	08/01/24		...05/03/2013	Piper Jaffray Inc.				2,355,000	2,355,000	0	1FE
890125	WX	1	TOMS RIVER NJ BOARD OF	3.122%	07/15/24		...05/01/2013	RBC Capital Markets				2,380,000	2,380,000	0	1FE
2499999.		Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions										4,735,000	4,735,000	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				3,059,937	3,000,000	2,732	1
3199999.		Total - Bonds - U.S. Special Revenue & Special Assessments										8,233,375	8,000,000	14,815	XXX
Bonds - Industrial and Miscellaneous															
00101J	AF	3	ADT CORP	3.500%	07/15/22		...06/25/2013	FTN Financial				733,056	800,000	12,678	2FE
03064J	AE	5	AMERICREDIT AUTOMOBILE	1.790%	03/08/19		...04/03/2013	J P Morgan & Co.				1,249,607	1,250,000	0	1FE
037833	AK	6	APPLE INC	2.400%	05/03/23		...04/30/2013	Goldman Sachs & Co.				3,994,680	4,000,000	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		...04/03/2013	Bank of America				599,388	600,000	0	2FE
084423	40	9	BERKLEY (WR) CORPORATIO	5.625%	04/30/53		...04/25/2013	Bank of America				2,000,000	2,000,000	0	2FE
12646W	AH	7	CREDIT SUISSE COM MTGE	3.000%	04/25/43		...04/17/2013	Credit Suisse First Boston				2,033,203	2,000,000	4,833	1FE
19416Q	EC	0	COLGATE-PALMOLIVE CO	2.100%	05/01/23		...04/29/2013	Citi				2,462,625	2,500,000	0	1FE
224044	CA	3	COX COMMUNICATIONS INC	2.950%	06/30/23		...04/26/2013	Various				3,640,040	3,650,000	0	2FE
29977K	AA	1	EVERBANK MTGE LOAN TRUS	3.000%	06/25/43		...06/04/2013	Barclays Capital Inc.				2,975,580	3,000,000	9,000	1FE
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				999,991	1,000,000	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
46640B	AC	8	JP MORGAN MORTGAGE TRUS	3.500%	05/25/43		...05/29/2013	J P Morgan & Co.				5,063,281	5,000,000	14,583	1FE
55448Q	AS	5	MACK-CALI REALTY LP	3.150%	05/15/23		...04/29/2013	Bank of America				2,444,800	2,500,000	0	2FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
594918 AT 1	MICROSOFT CORP 2.375% 05/01/23.....	.....	....04/25/2013	Bank of America.....	.....	.....1,993,280	2,000,000	0	1FE.....
666807 BG 6	NORTHROP GRUMMAN CORP 3.250% 08/01/23.....	.....	....06/26/2013	Bank of America.....	.....	.....945,340	1,000,000	2,799	2FE.....
74112W AG 4	PRESTIGE AUTO REC TRUST 1.740% 05/15/19.....	.....	....04/04/2013	Wells Fargo Securities.....	.....	.....1,999,541	2,000,000	0	1FE.....
78392N AC 5	SNAAC AUTO REC TRUST 2.090% 07/16/18.....	.....	....04/02/2013	Wells Fargo Securities.....	.....	.....1,999,735	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.....	.....	.....3,052,148	3,000,000	4,250	1FE.....
822804 AA 8	SHELLPOINT ASSET FUNDIN 3.750% 07/25/43.....	.....	....06/27/2013	Credit Suisse First Boston.....	.....	.....1,956,179	2,000,000	5,625	1FE.....
872540 AP 4	TJX COMPANIES INC 2.500% 05/15/23.....	.....	....04/30/2013	Various.....	.....	.....4,663,262	4,650,000	208	1FE.....
26824K AA 2	EADS FINANCE B.V. 144A 2.700% 04/17/23.....	F.....	04/09/2013	J P Morgan & Co.....	.....	.....1,994,960	2,000,000	0	1FE.....
780097 AY 7	ROYAL BANK OF SCOTLAND 6.100% 06/10/23.....	F.....	06/10/2013	Deutsche Bank Securities.....	.....	.....3,000,210	3,000,000	1,525	3FE.....
92979@ AC 6	WACKER CHEMICAL CORP SE 4.180% 04/23/23.....	F.....	04/23/2013	HSBC Securities.....	.....	.....2,000,000	2,000,000	0	2Z.....
G2615@ AB 0	DCC TREASURY IRELAND 20 4.040% 04/25/23.....	F.....	04/25/2013	Barclays Capital Inc.....	.....	.....3,000,000	3,000,000	0	2Z.....
X5152* AD 1	MJ MAILLIS SA PACKAGING 7.000% 10/06/16.....	F.....	04/10/2013	Interest Capitalization.....	.....	.....40,246	40,246	0	5.....
X5152* AJ 8	MJ MAILLIS SA PACKAGING 0.000% 10/06/16.....	F.....	04/10/2013	Interest Capitalization.....	.....	.....39,893	39,893	0	5.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....63,126,266	63,280,139	55,501	XXX.....
8399997.	Total - Bonds - Part 3.....	.....	.....	.....	.....	.....106,711,097	106,199,398	92,562	XXX.....
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....106,711,097	106,199,398	92,562	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	.....106,711,097	XXX.....	92,562	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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.....		37,876	37,876	39,013	0	0	(1,136)	0	(1,136)	0	37,876	0	0	0	379	03/25/2036	1.....
36202B	U9	4	GNMA II SF POOL# 001508	10.000%	11/20/20.....	06/01/2013	Paydown.....		19	19	19	19	0	0	0	0	19	0	0	0	1	11/20/2020	1.....	
36202B	UP	8	GNMA II SF POOL# 001490	10.000%	10/20/20.....	06/01/2013	Paydown.....		37	37	37	37	0	0	0	0	37	0	0	0	2	10/20/2020	1.....	
36202B	VT	9	GNMA II SF POOL# 001526	10.000%	12/20/20.....	06/01/2013	Paydown.....		50	50	51	50	0	0	0	0	50	0	0	0	2	12/20/2020	1.....	
36235*	AB	7	CANTON LEASE FINANCE	4.730%	06/15/30.....	06/15/2013	Redemption	100.0000.....		56,641	56,641	56,641	56,641	0	0	0	0	56,641	0	0	0	1,117	06/15/2030	1.....
38373M	2F	6	GNMA 2008-80 IO	0.968%	04/16/50.....	06/01/2013	Paydown.....		0	0	16,802	16,406	0	(16,406)	0	(16,406)	0	0	0	0	2,450	04/16/2050	1.....	
38373M	3S	7	GNMA 2008-86 IO	0.792%	10/16/48.....	06/01/2013	Paydown.....		0	0	74,151	92,186	0	(74,449)	17,737	(92,186)	0	0	0	0	23,640	10/16/2048	1.....	
38373M	7D	6	GNMA 2009-37 IO	1.201%	05/16/49.....	06/01/2013	Paydown.....		0	0	15,135	26,223	0	(15,378)	10,845	(26,223)	0	0	0	0	6,245	05/16/2049	1.....	
38373S	TM	9	GNMA 2003-20 MA	5.500%	06/16/32.....	06/01/2013	Paydown.....	1,583,193	1,583,193	1,574,782	1,579,045	0	4,148	0	4,148	0	1,583,193	0	0	0	37,163	06/16/2032	1.....	
38373V	PY	0	GNMA 2002-64 ZH	6.000%	09/16/32.....	06/01/2013	Paydown.....	231,167	231,167	229,237	229,868	0	1,299	0	1,299	0	231,167	0	0	0	6,018	09/16/2032	1.....	
38374N	JX	6	GNMA 2006-42 B	5.222%	08/16/46.....	06/01/2013	Paydown.....	141,544	141,544	154,891	154,317	0	(12,774)	0	(12,774)	0	141,544	0	0	0	2,753	08/16/2046	1.....	
38376G	AN	0	GNMA 2009-86 A	3.536%	03/16/35.....	06/01/2013	Paydown.....	747,328	747,328	748,262	748,061	0	(733)	0	(733)	0	747,328	0	0	0	12,325	03/16/2035	1.....	
831641	EM	3	SMALL BUSINESS ADMIN	5.944%	08/10/18.....	05/10/2013	Redemption	100.0000.....		8,839	8,839	8,839	8,839	0	0	0	8,839	0	0	0	261	08/10/2018	1.....	
0599999.	Total - Bonds - U.S. Government.....								2,814,313	2,814,313	2,925,992	2,911,692	0	(115,942)	28,582	(144,524)	0	2,814,313	0	0	0	92,378	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	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.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	1,000,000	0	0	0	22,377	06/01/2021	1FE.....
246395	YC	5	DELAWARE ST HSG AUTH RE	2.750%	12/01/41...	06/01/2013	Redemption	100.0000.....		15,000	15,000	15,000	0	0	0	0	15,000	0	0	0	84	12/01/2041	1FE.....
373539	MA	0	GEORGIA ST HSG & FIN AU	4.900%	12/01/31.....	05/15/2013	Redemption	100.0000.....		5,000	5,000	5,019	5,013	0	(2)	(2)	5,012	0	(12)	(12)	112	12/01/2031	1FE.....
45201Y	YJ	0	ILLINOIS ST HSG DEV AUT	2.625%	12/01/42.....	06/01/2013	Redemption	100.0000.....		84,119	84,119	84,119	84,119	0	0	0	84,119	0	0	0	820	12/01/2042	1FE.....
49130T	PS	9	KENTUCKY ST HSG CORP HS	3.000%	11/01/41...	06/03/2013	Redemption	100.0000.....		30,000	30,000	30,000	0	0	0	0	30,000	0	0	0	78	11/01/2041	1FE.....
60416Q	EP	5	MINNESOTA ST HSG FIN AG	4.450%	07/01/31.....	04/01/2013	Redemption	100.0000.....		10,000	10,000	10,000	10,000	0	0	0	10,000	0	0	0	223	07/01/2031	1FE.....
60637B	CN	8	MISSOURI HOUSING 2013	2.650%	11/01/40.....	06/03/2013	Redemption	100.0000.....		55,000	55,000	55,000	0	0	0	0	55,000	0	0	0	335	11/01/2040	1FE.....
60637B	CP	3	MISSOURI HOUSING 2013	2.650%	11/01/41.....	06/03/2013	Redemption	100.0000.....		40,000	40,000	40,000	0	0	0	0	40,000	0	0	0	246	11/01/2041	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	45,000	0	0	0	1,123	09/01/2032	1FE.....
76221R	RB	1	RHODE ISLAND HSG & MTG	4.000%	10/01/40.....	04/01/2013	Redemption	100.0000.....		80,000	80,000	84,782	84,695	0	(116)	(116)	84,579	0	(4,579)	(4,579)	1,387	10/01/2040	1FE.....
83712T	DA	6	SOUTH CAROLINA ST HOUSI	2.950%	01/01/41.....	06/01/2013	Redemption	100.0000.....		75,000	75,000	75,000	0	0	0	0	75,000	0	0	0	270	01/01/2041	1FE.....
83756C	AY	1	SOUTH DAKOTA HSG DEV AU	4.000%	11/01/42...	05/31/2013	Redemption	100.0000.....		760,000	760,000	760,000	760,000	0	0	0	760,000	0	0	0	17,733	11/01/2042	1FE.....
88271H	FL	8	TEXAS ST AFFORDABLE HSG	2.700%	09/01/41....	06/04/2013	Redemption	100.0000.....		50,000	50,000	50,000	0	0	0	0	50,000	0	0	0	327	09/01/2041	1FE.....
92812Q	NU	7	VIRGINIA ST HSG AUTH DE	4.900%	01/01/33.....	06/17/2013	Redemption	100.0000.....		750,000	750,000	749,063	749,136	0	12	12	749,148	0	852	852	35,117	01/01/2033	1FE.....
93978X	EM	0	WASHINGTON ST HSG FIN C	4.600%	10/01/33.....	06/03/2013	Redemption	100.0000.....		75,000	75,000	75,000	0	0	0	0	75,000	0	0	0	2,147	10/01/2033	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								3,120,393	3,120,393	3,124,257	2,812,963	0	(106)	0	(106)	3,124,132	0	(3,739)	(3,739)	82,495	XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

076523	AA	7	CITY OF BEDFORD VIRGINI	7.810%	05/01/26.....	05/01/2013	Redemption	100.0000.....		40,000	40,000	40,000	40,000	0	0	0	40,000	0	0	0	1,562	05/01/2026	2.....
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QE05

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31340Y 4Z 9	FHLMC REMIC 93 H	8.500% 11/15/20.....	.....	06/01/2013	Paydown.....	.....	.....3,804	3,804	3,980	3,824	0	(20)	0	(20)	0	3,804	0	0	0	146	11/15/2020	1.....
31358P HV 2	FNMA REMIC G92-35 EB	7.500% 07/25/22.....	.....	06/01/2013	Paydown.....	.....	.....2,794	2,794	2,800	2,786	0	8	0	8	0	2,794	0	0	0	89	07/25/2022	1.....
31358Q EU 5	FNMA REMIC 1992-162 D	7.000% 09/25/22.....	.....	06/01/2013	Paydown.....	.....	.....14,840	14,840	14,381	14,656	0	183	0	183	0	14,840	0	0	0	434	09/25/2022	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.....
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.....
31392D 2B 7	FNMA 2002-59 ZB	6.000% 09/25/32.....	.....	06/01/2013	Paydown.....	.....	.....850,147	850,147	817,214	837,837	0	12,310	0	12,310	0	850,147	0	0	0	21,112	09/25/2032	1.....
31392R WT 4	FHLMC 2492 Z	5.500% 08/15/32.....	.....	06/01/2013	Paydown.....	.....	.....287,111	287,111	259,053	278,533	0	8,578	0	8,578	0	287,111	0	0	0	6,575	08/15/2032	1.....
31393A 5P 8	FNMA 2003-43 PE	5.500% 05/25/33.....	.....	06/01/2013	Paydown.....	.....	.....601,263	601,263	590,459	596,927	0	4,337	0	4,337	0	601,263	0	0	0	12,933	05/25/2033	1.....
31393N 4A 4	FHLMC 2589 GM	5.500% 03/15/33.....	.....	06/01/2013	Paydown.....	.....	.....845,841	845,841	839,232	842,939	0	2,902	0	2,902	0	845,841	0	0	0	18,898	03/15/2033	1.....
31405W QT 5	FNMA POOL 801566	5.000% 01/01/20.....	.....	06/01/2013	Paydown.....	.....	.....3,579	3,579	3,601	3,585	0	(6)	0	(6)	0	3,579	0	0	0	75	01/01/2020	1.....
476565 AA 4	JERSEY CITY MEDICAL CNT	3.039% 11/20/28.....	.....	05/20/2013	Paydown.....	.....	.....70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,005	11/20/2028	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						2,808,919	2,808,919	2,737,257	2,778,775	0	21,549	0	21,549	0	2,808,919	0	0	0	64,035	XXX...	...XXX...

Bonds - Industrial and Miscellaneous

000780 HW 9	ABN AMRO MORTGAGE GROUP	4.500% 06/25/33.....	.....	06/01/2013	Paydown.....	.....	.....176,902	176,902	169,390	176,002	0	899	0	899	0	176,902	0	0	0	3,278	06/25/2033	1FM.....
000780 LC 8	ABN AMRO MORTGAGE GROUP	4.500% 08/25/18.....	.....	06/01/2013	Paydown.....	.....	.....27,253	27,253	27,441	27,274	0	(21)	0	(21)	0	27,253	0	0	0	505	08/25/2018	1FM.....
00228# AA 0	AV CINGULAR LLC CINGULA	7.450% 08/15/21.....	.....	06/15/2013	Redemption	100.0000.....	43,911	43,911	46,106	45,257	0	(51)	0	(51)	0	45,206	0	(1,295)	(1,295)	1,364	08/15/2021	1.....
00442Q AG 3	ACE SECURITIES CORP	6.500% 08/15/30.....	.....	06/01/2013	Paydown.....	.....	.....63,401	63,401	66,968	64,921	0	(1,519)	0	(1,519)	0	63,401	0	0	0	1,703	08/15/2030	3AM.....
020002 AC 5	ALLSTATE CORP	7.500% 06/15/13.....	.....	06/15/2013	Maturity.....	.....	.....75,000	75,000	88,451	75,861	0	(861)	0	(861)	0	75,000	0	0	0	2,813	06/15/2013	1FE.....
037411 AT 2	APACHE CORP	5.250% 04/15/13.....	.....	04/15/2013	Maturity.....	.....	.....1,750,000	1,750,000	1,847,475	1,757,594	0	(7,594)	0	(7,594)	0	1,750,000	0	0	0	45,938	04/15/2013	1FE.....
04542B MS 8	ASSET BACKED FUNDING CE	5.010% 06/25/35....	.....	06/01/2013	Paydown.....	.....	.....40,905	40,905	40,369	40,489	0	417	0	417	0	40,905	0	0	0	861	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 AK 2	ATLAS AIR INC	7.336% 01/02/18.....	.....	06/07/2013	Redemption	100.0000.....	122,863	122,863	123,745	123,216	0	8	0	8	0	123,224	0	(361)	(361)	3,763	01/02/2018	3.....
049164 BE 5	ATLAS AIR INC 2000-1 PA	8.707% 07/02/21.....	.....	06/02/2013	Redemption	100.0000.....	56,387	56,387	56,387	56,387	0	0	0	0	0	56,387	0	0	0	2,048	07/01/2021	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.....
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.....	.....	.....51,964	51,964	51,964	51,964	0	0	0	0	0	51,964	0	0	0	578	12/02/2027	1FE.....
05949A EC 0	BANK OF AMERICA MORTGAG	5.500% 05/25/34....	.....	06/01/2013	Paydown.....	.....	.....984,845	984,845	975,150	980,681	0	4,164	0	4,164	0	984,845	0	0	0	22,584	05/25/2034	1FM.....
05955P AJ 7	BANC OF AMERICA FUNDING	5.000% 06/26/21....	.....	06/01/2013	Paydown.....	.....	.....40,125	40,125	39,774	39,910	0	215	0	215	0	40,125	0	0	0	697	06/26/2021	1FM.....
05955Q AE 6	BANC OF AMERICA FUNDING	5.500% 02/26/20....	.....	06/01/2013	Paydown.....	.....	.....49,972	49,972	50,222	50,018	0	(46)	0	(46)	0	49,972	0	0	0	1,255	02/26/2020	1FM.....
05955R AA 2	BANC OF AMERICA LARGE L	5.204% 01/25/42.....	.....	06/01/2013	Paydown.....	.....	.....4,864	4,864	5,134	5,120	0	(256)	0	(256)	0	4,864	0	0	0	106	01/25/2042	1FM.....
05956T AA 7	BANC OF AMERICA FUNDING	4.000% 05/26/36....	.....	06/01/2013	Paydown.....	.....	.....182,703	182,703	181,676	182,122	0	581	0	581	0	182,703	0	0	0	3,089	05/26/2036	1FM.....
073914 VK 6	BEAR STEARNS MTGE SEC I	3.334% 10/25/25.....	.....	06/01/2013	Paydown.....	.....	.....39,906	39,906	38,510	38,959	0	948	0	948	0	39,906	0	0	0	5,197	10/25/2025	1FM.....
099738 AA 4	BORGER ENERGY ASSOCIATE	7.260% 12/31/22..	.....	06/30/2013	Redemption	100.0000.....	143,175	143,175	143,175	143,175	0	0	0	0	0	143,175	0	0	0	5,197	06/30/2022	4FE.....
10623* AA 4	BRAZOS SANDY CREEK ELEC	6.540% 06/30/24....	.....	06/30/2013	Redemption	100.0000.....	45,833	45,833	45,833	45,833	0	0	0	0	0	45,833	0	0	0	1,499	06/30/2024	1Z.....
116663 AC 9	BRUCE MANSFIELD	6.850% 06/01/34.....	.....	06/01/2013	Redemption	100.0000.....	108,253	108,253	108,253	108,253	0	0	0	0	0	108,253	0	0	0	3,708	06/01/2033	2FE.....

QE05.1

SCHEDULE D - PART 4

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

QE05.2

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
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	0	0	0	119,558	0	0	0	2,500	09/25/2018	1FE.....	
12557Y AE 7	CIT EQUIPMENT COLLATERA 4.860% 03/15/14....	06/15/2013	Paydown.....	695,566	695,566	695,498	695,550	0	16	0	16	0	0	0	0	695,566	0	0	0	13,174	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	0	0	0	1,218,636	0	0	0	27,583	03/18/2026	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	0	0	0	130,609	0	0	0	1,483	06/17/2019	1FE.....	
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/19.....	06/15/2013	Paydown.....	76,782	76,782	76,773	76,774	0	7	0	7	0	0	0	0	76,782	0	0	0	1,766	06/17/2019	2AM.....	
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18.....	06/16/2013	Paydown.....	109,607	109,607	109,592	109,601	0	6	0	6	0	0	0	0	109,607	0	0	0	1,264	04/16/2018	1FE.....	
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37.....	06/01/2013	Paydown.....	149,210	149,210	150,888	149,517	0	(307)	0	(307)	0	0	0	0	149,210	0	0	0	4,395	05/27/2037	1FM.....	
12646W AH 7	CREDIT SUISSE COM MTGE 3.000% 04/25/43.....	06/01/2013	Paydown.....	24,534	24,534	24,941	0	0	(407)	0	(407)	0	0	0	0	24,534	0	0	0	102	04/25/2043	1FE.....	
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35.....	06/01/2013	Paydown.....	56,620	56,620	55,417	55,841	0	780	0	780	0	0	0	0	56,620	0	0	0	1,322	08/25/2035	1FM.....	
12667F VF 9	COUNTRYWIDE ALTERNATIVE 6.500% 10/25/34.....	06/01/2013	Paydown.....	257,224	257,224	230,376	234,445	0	22,779	0	22,779	0	0	0	0	257,224	0	0	0	6,700	10/25/2034	1FM.....	
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35.....	06/01/2013	Paydown.....	210,625	210,625	171,512	173,663	0	36,962	0	36,962	0	0	0	0	210,625	0	0	0	3,590	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	0	0	0	130,841	0	0	0	3,076	10/25/2035	2FM.....	
12669E S2 3	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33.....	06/01/2013	Paydown.....	410,445	410,445	390,965	407,001	0	3,444	0	3,444	0	0	0	0	410,445	0	0	0	7,993	10/25/2033	1FM.....	
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34.....	06/01/2013	Paydown.....	79,577	79,577	77,189	78,959	0	618	0	618	0	0	0	0	79,577	0	0	0	1,684	07/25/2034	1FM.....	
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35.....	06/01/2013	Paydown.....	98,640	98,640	97,131	97,194	0	1,445	0	1,445	0	0	0	0	98,640	0	0	0	2,435	06/25/2035	2FM.....	
12669G EZ 0	COUNTRYWIDE HOME LOANS 5.500% 08/25/33.....	06/01/2013	Paydown.....	10,770	10,770	10,612	10,690	0	80	0	80	0	0	0	0	10,770	0	0	0	296	08/25/2033	1FM.....	
13975E AD 5	CAPITAL AUTO REC ASSET 0.970% 01/22/18.....	05/16/2013	Morgan Stanley & Co.....	1,505,156	1,500,000	1,499,900	0	0	14	0	14	0	0	0	0	1,499,914	0	5,242	5,242	4,729	01/22/2018	1FE.....	
144285 AH 6	CARPENTER TECHNOLOGY 6.625% 05/15/13.....	05/15/2013	Maturity.....	75,000	75,000	77,267	75,125	0	(125)	0	(125)	0	0	0	0	75,000	0	0	0	2,484	05/15/2013	2FE.....	
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35.....	06/01/2013	Paydown.....	35,144	35,144	35,144	35,032	0	111	0	111	0	0	0	0	35,144	0	0	0	826	11/25/2035	1FM.....	
161546 FW 1	CHASE FUNDING MORTGAGE 4.429% 10/25/14.....	06/01/2013	Paydown.....	37,887	37,887	36,844	37,507	0	379	0	379	0	0	0	0	37,887	0	0	0	839	10/25/2014	1FM.....	
16165T AJ 2	CHASEFLEX TRUST 2005-1 5.500% 02/25/35.....	06/01/2013	Paydown.....	59,629	59,629	50,088	53,904	0	5,725	0	5,725	0	0	0	0	59,629	0	0	0	1,367	02/25/2035	1FM.....	
165069 AS 4	VERIZON MARYLAND INC 7.150% 05/01/23.....	06/17/2013	Call 100.0000.....	75,000	75,000	79,584	75,228	0	(228)	0	(228)	0	0	0	0	75,000	0	0	0	3,366	05/01/2023	1FE.....	
17290D AD 6	CITIFINANCIAL AUTO ISSU 3.150% 08/15/16.....	05/15/2013	Paydown.....	732,683	732,683	732,603	732,677	0	6	0	6	0	0	0	0	732,683	0	0	0	8,974	08/15/2016	1FE.....	
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35.....	06/01/2013	Paydown.....	148,084	148,084	141,383	141,383	0	6,702	0	6,702	0	0	0	0	148,084	0	0	0	3,599	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	0	0	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.....	139,859	139,859	126,573	131,612	0	8,247	0	8,247	0	0	0	0	139,859	0	0	0	3,566	07/25/2036	3FM.....	
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	0	0	0	146,177	0	0	0	3,678	09/25/2037	1FM.....	
195891 AE 6	COLONIAL REALTY LP SENI 6.150% 04/15/13.....	04/15/2013	Maturity.....	75,000	75,000	76,430	75,061	0	(61)	0	(61)	0	0	0	0	75,000	0	0	0	2,306	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	0	0	0	420,361	0	0	0	5,605	04/15/2016	2AM.....	
20846Q HE 1	CONSECO FIN SECURITIZATION 2001-2 M1 MH.....	06/01/2013	Paydown.....	11,954	11,954	11,954	11,954	0	0	0	0	0	0	0	0	11,954	0	0	0	0	02/01/2033	6FM.....	
209115 A* 5	CONSOLIDATED EDISON INC 8.710% 06/30/22....	06/30/2013	Various.....	8,777	8,777	8,777	8,777	0	0	0	0	0	0	0	0	8,777	0	0	0	382	06/30/2022	1.....	
21075W BF 1	CONTI MTGE HOME EQUITY 8.100% 08/15/25.....	06/01/2013	Paydown.....	4,425	4,425	4,421	4,425	0	0	0	0	0	0	0	0	4,425	0	0	0	150	08/15/2025	4FM.....	
22540A AJ 7	ASSOCIATES MANUF HOUSIN 7.600% 06/15/28.....	06/15/2013	Paydown.....	204,165	204,165	184,386	196,810	0	7,355	0	7,355	0	0	0	0	204,165	0	0	0	6,571	06/15/2028	1FE.....	
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28.....	06/15/2013	Paydown.....	140,502	140,502	128,559	135,692	0	4,809	0	4,809	0	0	0	0	140,502	0	0	0	4,135	03/15/2028	1FE.....	
22541N SZ 8	CS FIRST BOSTON MTG SEC 5.000% 05/25/18.....	06/01/2013	Paydown.....	46,858	46,858	47,561	47,009	0	(151)	0	(151)	0	0	0	0	46,858	0	0	0	851	05/25/2018	1FM.....	
22541Q VG 4	CS FIRST BOSTON MORTGAG 5.500% 10/25/33.....	06/01/2013	Paydown.....	318,935	318,935	314,724	316,660	0	2,275	0	2,275	0	0	0	0	318,935	0	0	0	7,310	10/25/2033	1FM.....	

SCHEDULE D - PART 4

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

QE05.4

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
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.....
44921A AD	3	HYUNDAI AUTO RECEIVABLE	3.150% 03/15/16.....	.....	06/15/2013	Paydown.....	.....	.....439,291	439,291	439,216	439,277	0	14	0	14	0	439,291	0	0	0	5,768	03/15/2016	1FE.....
45254T PM	0	IMPAC SECURED ASSETS CM	4.521% 08/25/34....	.....	06/01/2013	Paydown.....	.....	.....118,112	118,112	116,119	116,159	0	1,954	0	1,954	0	118,112	0	0	0	2,387	08/25/2034	1FM.....
45660N QC	2	RESIDENTIAL ASSET SEC T	4.750% 06/25/33.....	.....	06/01/2013	Paydown.....	.....	.....178,025	178,025	156,664	174,078	0	3,946	0	3,946	0	178,025	0	0	0	2,862	06/25/2033	1FM.....
45820E AH	5	INTELSAT LTD SENIOR NOT	6.500% 11/01/13.....	.....	05/23/2013	Call 102.6573.....	.....	.....1,539,859	1,500,000	1,558,607	1,506,414	0	(2,979)	0	(2,979)	0	1,503,436	0	36,423	36,423	54,708	11/01/2013	5FE.....
459200 AL	5	IBM CORP	7.500% 06/15/13.....	.....	06/15/2013	Maturity.....	.....	.....3,000,000	3,000,000	3,135,840	3,005,699	0	(5,699)	0	(5,699)	0	3,000,000	0	0	0	112,500	06/15/2013	1FE.....
46616M AA	8	HENDERSON RECEIVABLES L	3.820% 12/15/48....	.....	06/15/2013	Paydown.....	.....	.....40,656	40,656	40,402	40,421	0	235	0	235	0	40,656	0	0	0	645	12/15/2048	1FE.....
46628C AC	2	JP MORGAN ALTRNTVE LOAN	5.810% 05/25/36....	.....	04/01/2013	Paydown.....	.....	.....56,582	56,582	55,592	56,327	0	256	0	256	0	56,582	0	0	0	1,103	05/25/2036	1FM.....
46639G AL	0	JP MORGAN MTGE TRUST 20	3.000% 03/01/43....	.....	06/01/2013	Paydown.....	.....	.....239,674	239,674	245,151	0	0	(5,477)	0	(5,477)	0	239,674	0	0	0	931	03/01/2043	1FE.....
46640B AC	8	JP MORGAN MORTGAGE TRUS	3.500% 05/25/43....	.....	06/01/2013	Paydown.....	.....	.....96,120	96,120	97,337	0	0	(1,217)	0	(1,217)	0	96,120	0	0	0	280	05/25/2043	1FE.....
484168 AC	3	KANEB PIPELINE OPERATIN	5.875% 06/01/13.....	.....	06/01/2013	Maturity.....	.....	.....250,000	250,000	250,458	250,035	0	(35)	0	(35)	0	250,000	0	0	0	7,344	06/01/2013	3FE.....
49327H AE	5	KEYCORP STUDENT LOAN TR	0.356% 06/27/25....	.....	06/27/2013	Paydown.....	.....	.....91,452	91,452	87,108	90,092	0	1,360	0	1,360	0	91,452	0	0	0	174	06/27/2025	1FE.....
494492 AA	9	KINCAID GENERATION LLC	7.330% 06/15/20.....	.....	05/21/2013	Redemption 100.0000.....	.....	.....3,557,231	3,557,231	3,566,049	3,561,000	0	(321)	0	(321)	0	3,560,679	0	(3,448)	(3,448)	112,990	06/15/2020	2FE.....
52177A AB	1	LEAF II RECEIVABLES FND	4.900% 02/20/22.....	.....	05/20/2013	Paydown.....	.....	.....268,220	268,220	265,538	267,962	0	259	0	259	0	268,220	0	0	0	4,487	02/20/2022	1FE.....
52465# AD	7	LEGG MASON CAPITAL CORP	7.240% 12/05/20....	.....	06/05/2013	Redemption 100.0000.....	.....	.....48,108	48,108	48,108	48,108	0	0	0	0	0	48,108	0	0	0	1,453	12/05/2020	2.....
52520M AG	8	LEHMAN MTG TRUST 2005-1	5.500% 09/25/35.....	.....	06/01/2013	Paydown.....	.....	.....168,653	168,653	161,400	161,400	0	7,252	0	7,252	0	168,653	0	0	0	4,064	09/25/2035	2FM.....
53688Q AA	8	LITIGATION SETTLEMENT	5.270% 10/25/32.....	.....	04/25/2013	Paydown.....	.....	.....355,561	355,561	353,339	354,116	0	1,446	0	1,446	0	355,561	0	0	0	9,369	10/25/2032	2AM.....
55265K 2C	2	MASTR ASSET SEC TRUST	5.250% 12/25/33.....	.....	06/01/2013	Paydown.....	.....	.....801,790	801,790	772,600	796,516	0	5,274	0	5,274	0	801,790	0	0	0	18,322	12/25/2033	1FM.....
55265K 2X	6	MASTR ASSET SEC TRUST	5.000% 12/25/18.....	.....	06/01/2013	Paydown.....	.....	.....47,257	47,257	47,434	47,224	0	33	0	33	0	47,257	0	0	0	1,084	12/25/2018	1FM.....
55265K VE	6	MASTR ASSET SEC TRUST	4.750% 05/25/18.....	.....	06/01/2013	Paydown.....	.....	.....10,677	10,677	10,530	10,591	0	86	0	86	0	10,677	0	0	0	233	05/25/2018	1FM.....
55313U AD	1	MMAF EQUIPMENT FINANCE	3.510% 01/15/30....	.....	06/15/2013	Paydown.....	.....	.....242,591	242,591	242,546	242,576	0	15	0	15	0	242,591	0	0	0	3,362	01/15/2030	1FE.....
57164X AA	7	MARRIOTT VACATION CLUB	4.809% 07/20/31.....	.....	06/20/2013	Paydown.....	.....	.....53,324	53,324	53,323	53,323	0	0	0	0	0	53,324	0	0	0	1,065	07/20/2031	1FE.....
57165A AA	6	MARRIOTT VACATION CLUB	2.510% 05/20/30....	.....	06/20/2013	Paydown.....	.....	.....124,430	124,430	124,413	124,415	0	16	0	16	0	124,430	0	0	0	1,286	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.....
57643M JK	1	MASTR ASSET SEC TRUST	5.750% 12/25/34.....	.....	06/01/2013	Paydown.....	.....	.....188,566	188,566	152,739	161,387	0	27,179	0	27,179	0	188,566	0	0	0	4,326	12/25/2034	1FM.....
58013M DU	5	MCDONALDS CORPORATION M	4.125% 06/01/13.....	.....	06/01/2013	Maturity.....	.....	.....250,000	250,000	236,045	249,248	0	752	0	752	0	250,000	0	0	0	5,156	06/01/2013	1FE.....
59549N AD	5	MID-STATE TRUST 6 A4	7.790% 07/01/35.....	.....	04/01/2013	Paydown.....	.....	.....20,887	20,887	19,842	20,133	0	753	0	753	0	20,887	0	0	0	814	07/01/2035	1AM.....
59549W AA	1	MID STATE TRUST SERIES	4.864% 07/15/38.....	.....	06/15/2013	Paydown.....	.....	.....20,680	20,680	19,594	19,812	0	868	0	868	0	20,680	0	0	0	432	07/15/2038	1AM.....
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.....	.....	.....39,753	39,753	39,698	39,695	0	58	0	58	0	39,753	0	0	0	869	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.....
64952W AM	5	NEW YORK LIFE GLOBAL FD	4.600% 04/15/13.....	.....	04/15/2013	Maturity.....	.....	.....750,000	750,000	745,575	749,651	0	349	0	349	0	750,000	0	0	0	17,250	04/15/2013	1FE.....
66416T AF	2	NORTHEAST GENERATION CO	8.812% 10/15/26.....	.....	04/15/2013	Redemption 100.0000.....	.....	.....59,375	59,375	59,375	59,375	0	0	0	0	0	59,375	0	0	0	2,616	10/15/2026	3FE.....
685049 AA	6	ORANGE LAKE TIMESHARE T	3.450% 03/10/27....	.....	06/10/2013	Paydown.....	.....	.....101,487	101,487	101,481	101,482	0	5	0	5	0	101,487	0	0	0	1,501	03/10/2027	1FE.....
685049 AB	4	ORANGE LAKE TIMESHARE T	4.870% 03/10/27....	.....	06/10/2013	Paydown.....	.....	.....76,115	76,115	76,100	76,102	0	13	0	13	0	76,115	0	0	0	1,589	03/10/2027	2AM.....
69144X AA	7	OXFORD FINANCE FUNDING	3.900% 03/15/17.....	.....	06/15/2013	Paydown.....	.....	.....397,629	397,629	399,368	399,338	0	(1,710)	0	(1,710)	0	397,629	0	0	0	6,252	03/15/2017	1FE.....

SCHEDULE D - PART 4

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

QE05.5

1	2			3 F o r e i g n	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
693659 AC 8	ARIZONA PUBLIC SERVICE	8.000%	12/30/15.....	06/30/2013	Redemption	100.0000.....	2,480	2,480	2,743	2,559	0	(24)	0	(24)	0	2,536	0	(56)	(56)	99	12/30/2015	2FE.....		
72447W AN 9	PITNEY BOWES INC MTN	3.875%	06/15/13.....	06/15/2013	Maturity.....		125,000	125,000	117,808	124,581	0	419	0	419	0	125,000	0	0	0	2,422	06/15/2013	2FE.....		
73932# AA 4	POWER MINN 9090 LLC SER	7.170%	07/15/27.....	04/29/2013	Redemption	100.0000.....	11,847	11,847	11,847	11,847	0	0	0	0	0	11,847	0	0	0	446	07/15/2027	5Z.....		
74005P AL 8	PRAXAIR INC	3.950%	06/01/13.....	06/01/2013	Maturity.....		125,000	125,000	118,365	124,645	0	355	0	355	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.....		502,597	502,597	502,509	502,593	0	3	0	3	0	502,597	0	0	0	13,755	04/15/2017	1FE.....		
74160M BP 6	PRIME MORTGAGE TRUST 20	5.000%	10/25/33....	06/01/2013	Paydown.....		310,096	310,096	296,432	304,701	0	5,394	0	5,394	0	310,096	0	0	0	6,646	10/25/2033	1FM....		
74254P YE 6	PRINCIPAL LIFE INC FDG	5.300%	04/24/13.....	04/24/2013	Maturity.....		500,000	500,000	491,750	499,273	0	727	0	727	0	500,000	0	0	0	13,250	04/24/2013	1FE.....		
74927D AL 0	RBSSP RESECURITIZATION	5.825%	02/26/36.....	06/01/2013	Paydown.....		45,027	45,027	45,027	45,027	0	0	0	0	0	45,027	0	0	0	1,092	02/26/2036	1FM....		
74930E AM 1	RBSSP RESECURITIZATION	4.000%	06/27/32.....	06/01/2013	Paydown.....		176,321	176,321	177,754	176,140	0	182	0	182	0	176,321	0	0	0	2,923	06/27/2032	1FM....		
74958D AH 1	RESIDENTIAL FUNDING MTG	5.500%	10/25/21....	06/01/2013	Paydown.....		50,568	50,568	48,071	49,192	0	1,376	0	1,376	0	50,568	0	0	0	1,180	10/25/2021	1FM....		
76098S 7E 5	RESIDENTIAL FDG SEC COR	5.547%	07/25/34.....	06/01/2013	Paydown.....		30,177	30,177	26,202	26,202	0	3,974	0	3,974	0	30,177	0	0	0	621	07/25/2034	3FM....		
76098S L6 6	RESIDENTIAL FDG SEC COR	5.900%	12/25/33.....	06/01/2013	Paydown.....		75,443	75,443	75,442	75,275	0	168	0	168	0	75,443	0	0	0	1,990	12/25/2033	1FM....		
76098S UX 7	RESIDENTIAL FDG SEC COR	4.500%	05/25/33....	06/01/2013	Paydown.....		15,357	15,357	14,606	15,228	0	129	0	129	0	15,357	0	0	0	319	05/25/2033	1FM....		
76110G ZD 6	RESIDENTIAL ACCREDIT LO	7.000%	05/25/31....	06/01/2013	Paydown.....		192,260	192,260	191,423	191,057	0	1,203	0	1,203	0	192,260	0	0	0	2,880	05/25/2031	1FM....		
76111X HD 8	RESIDENTIAL FUNDING MTG	5.250%	04/25/34.....	06/01/2013	Paydown.....		542,677	542,677	513,847	539,737	0	2,940	0	2,940	0	542,677	0	0	0	11,362	04/25/2034	1FM....		
76111X QK 2	RESIDENTIAL FUNDING MTG	5.500%	12/25/34.....	06/01/2013	Paydown.....		267,490	267,490	264,815	266,289	0	1,201	0	1,201	0	267,490	0	0	0	6,325	12/25/2034	1FM....		
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.....		67,971	67,971	67,963	67,964	0	7	0	7	0	67,971	0	0	0	562	09/20/2029	1FE.....		
805564 PA 3	SAXON ASSET SECURITIES	4.929%	12/25/33.....	06/01/2013	Paydown.....		39,004	39,004	39,004	38,344	0	660	0	660	0	39,004	0	0	0	807	12/25/2033	1FM....		
81744T AB 3	SEQUOIA MORTGAGE TRUST	3.474%	01/25/42....	06/01/2013	Paydown.....		97,851	97,851	97,847	97,790	0	61	0	61	0	97,851	0	0	0	1,425	01/25/2042	1FM....		
81745A AB 3	SEQUOIA MORTGAGE TRUST	3.000%	05/25/43....	06/01/2013	Paydown.....		17,916	17,916	18,228	0	0	(311)	0	(311)	0	17,916	0	0	0	68	05/25/2043	1FE.....		
82651L AA 1	SIERRA RECEIVABLES FUND	4.480%	07/20/26....	06/20/2013	Paydown.....		42,314	42,314	42,306	42,310	0	5	0	5	0	42,314	0	0	0	789	07/20/2026	1FE.....		
82651N AA 7	SIERRA RECEIVABLES FUND	3.510%	11/20/25....	06/20/2013	Paydown.....		47,018	47,018	47,014	47,015	0	3	0	3	0	47,018	0	0	0	681	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.....		
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.....		
826671 AD 1	SIGNAL SEC CORP MFD HS	7.420%	04/15/30.....	06/01/2013	Paydown.....		51,742	51,742	51,713	51,674	0	69	0	69	0	51,742	0	0	0	1,574	04/15/2030	4AM....		
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.....	38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	962	06/15/2025	2.....		
86359A X7 3	STRUCTURED ASSET SECURI	5.250%	09/25/33..	06/01/2013	Paydown.....		370,694	370,694	334,899	364,321	0	6,373	0	6,373	0	370,694	0	0	0	8,429	09/25/2033	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....		

SCHEDULE D - PART 4

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
86359B 5G	2	STRUCTURED ASSET SECURI	4.790% 03/25/35...	06/01/2013	Paydown.....		139,301	139,301	138,779	138,837	0	464	0	464	0	139,301	0	0	0	2,688	03/25/2035	1FM.....
86359D GT	8	STRUCTURED ASSET SECURI	5.250% 12/25/34...	06/01/2013	Paydown.....		180,872	180,872	175,149	179,089	0	1,783	0	1,783	0	180,872	0	0	0	3,909	12/25/2034	1FM.....
86359D JT	5	STRUCTURED ASSET SECURI	5.750% 07/25/35...	06/01/2013	Paydown.....		105,635	105,635	102,216	102,655	0	2,979	0	2,979	0	105,635	0	0	0	2,612	07/25/2035	1FM.....
872162 AD	4	TAL ADVANTAGE LLC 2010-	4.300% 10/20/25.....	06/20/2013	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	454	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.....
88031Q AA	8	TENASKA VIRGINA PARTNER	6.119% 03/30/24....	06/30/2013	Redemption 100.0000.....		54,338	54,338	54,338	53,643	0	695	0	695	0	54,338	0	0	0	1,662	03/30/2024	2FE.....
88031R AA	6	TENASKA ALABAMA II PART	6.125% 03/30/23.....	06/30/2013	Various.....		135,016	135,016	135,567	135,341	0	(19)	0	(19)	0	135,323	0	(307)	(307)	4,135	03/30/2023	2FE.....
883145 AJ	3	TEXTAINER MARINE CONTAI	4.700% 06/15/26....	06/15/2013	Paydown.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	979	06/15/2026	1FE.....
89656C AA	1	TRINITY RAIL LEASING LP	5.194% 10/16/40.....	06/16/2013	Paydown.....		20,116	20,116	20,116	20,116	0	0	0	0	0	20,116	0	0	0	436	10/16/2040	1FE.....
89678D AA	3	TRITON CONTAINER FINANC	4.210% 05/14/27....	06/14/2013	Paydown.....		50,000	50,000	49,994	49,994	0	6	0	6	0	50,000	0	0	0	877	05/14/2027	1FE.....
91155@ AA	8	ARMY LODGING FUND SENIO	5.250% 09/23/30...	06/23/2013	Redemption 100.0000.....		24,354	24,354	24,354	24,354	0	0	0	0	0	24,354	0	0	0	533	09/23/2030	1.....
91324P AE	2	UNITEDHEALTH GROUP INC	4.875% 04/01/13.....	04/01/2013	Maturity.....		125,000	125,000	127,053	125,067	0	(67)	0	(67)	0	125,000	0	0	0	3,047	04/01/2013	1FE.....
92922F VE	5	WASHINGTON MUTUAL 2004-	6.000% 07/25/34....	06/01/2013	Paydown.....		105,373	105,373	105,702	105,120	0	252	0	252	0	105,373	0	0	0	2,544	07/25/2034	1FM.....
931142 BT	9	WAL-MART STORES	4.550% 05/01/13.....	05/01/2013	Maturity.....		250,000	250,000	247,958	249,913	0	87	0	87	0	250,000	0	0	0	5,688	05/01/2013	1FE.....
94403* AY	2	WAWA INC SENIOR UNSECU	5.870% 05/04/16....	05/04/2013	Redemption 100.0000.....		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,256	05/04/2016	2Z.....
94980K AG	7	WELLS FARGO MBS 2004-4	5.500% 05/25/34.....	06/01/2013	Paydown.....		623,281	623,281	583,352	615,646	0	7,635	0	7,635	0	623,281	0	0	0	13,388	05/25/2034	1FM.....
94981A AA	1	WELLS FARGO MBS 2003-14	4.750% 12/25/18.....	04/01/2013	Paydown.....		174,608	174,608	174,881	174,368	0	240	0	240	0	174,608	0	0	0	2,793	12/25/2018	1FM.....
94981B AA	9	WELLS FARGO MBS 2004-T	2.634% 09/25/34.....	06/01/2013	Paydown.....		26,000	26,000	22,555	23,650	0	2,349	0	2,349	0	26,000	0	0	0	251	09/25/2034	1FM.....
94982W AZ	7	WELLS FARGO MB TRST 200	5.250% 09/25/35.....	06/01/2013	Paydown.....		224,599	224,599	214,506	214,506	0	10,093	0	10,093	0	224,599	0	0	0	4,712	09/25/2035	1FM.....
94982W BB	9	WELLS FARGO MB TRST 200	5.500% 10/25/35.....	06/01/2013	Paydown.....		159,436	159,436	151,414	155,925	0	3,512	0	3,512	0	159,436	0	0	0	3,492	10/25/2035	1FM.....
94984F AV	1	WELLS FARGO MBS 2006-11	6.000% 09/25/36.....	06/01/2013	Paydown.....		233,796	233,796	217,949	209,053	0	24,743	0	24,743	0	233,796	0	0	0	2,647	09/25/2036	3FM.....
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.....
976656 BX	5	WISCONSIN ELECTRIC POWE	4.500% 05/15/13....	05/15/2013	Maturity.....		125,000	125,000	123,254	124,916	0	84	0	84	0	125,000	0	0	0	2,813	05/15/2013	1FE.....
013716 AS	4	RIO TINTO ALCAN INC	4.500% 05/15/13.....	A... 05/15/2013	Maturity.....		250,000	250,000	243,378	249,680	0	320	0	320	0	250,000	0	0	0	5,625	05/15/2013	1FE.....
30217V AC	1	EXPRESS PIPELINE LP LP	7.390% 12/31/17.....	A... 06/30/2013	Redemption 100.0000.....		168,000	168,000	168,000	168,000	0	0	0	0	0	168,000	0	0	0	6,208	12/31/2017	2FE.....
75944R A*	2	RELIANCE LP SENIOR SECU	6.300% 04/03/13....	A... 04/03/2013	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,050	04/03/2013	2FE.....
055451 AA	6	BHP FINANCE USA	4.800% 04/15/13.....	F... 04/15/2013	Maturity.....		125,000	125,000	126,716	125,064	0	(64)	0	(64)	0	125,000	0	0	0	3,000	04/15/2013	1FE.....
227170 AC	1	CRONOS CONTAINERS PROGR	4.210% 05/18/27....	F... 06/18/2013	Paydown.....		50,000	50,000	49,994	49,994	0	6	0	6	0	50,000	0	0	0	877	05/18/2027	1FE.....
227170 AD	9	CRONOS CONTAINERS PROGR	3.810% 09/18/27....	F... 06/18/2013	Paydown.....		25,000	25,000	24,990	24,990	0	10	0	10	0	25,000	0	0	0	397	09/18/2027	1FE.....
37952U AA	1	SEACO CONTAINER 2012-1A	4.110% 07/17/27....	F... 06/17/2013	Paydown.....		50,000	50,000	49,990	49,990	0	10	0	10	0	50,000	0	0	0	856	07/17/2027	1FE.....
68210* AC	7	OMEGA LEASING LLC GUARA	5.980% 07/12/16...	R... 04/12/2013	Redemption 100.0000.....		7,974	7,974	7,974	7,974	0	0	0	0	0	7,974	0	0	0	238	07/12/2016	1.....
71912N AA	5	PHOENIX PARK FUNDING LT	7.267% 04/01/13....	F... 04/01/2013	Redemption 100.0000.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,634	04/01/2013	2FE.....
780097 AM	3	ROYAL BANK OF SCOTLAND	4.700% 07/03/18....	R... 06/10/2013	RBS Securities Corp.....		75,089	75,000	70,284	72,678	0	166	0	166	0	72,844	0	2,245	2,245	3,329	07/03/2018	3FE.....
83363R AA	5	SOCIEDAD CONC AUTOPISTA	6.223% 12/15/26...	F... 06/15/2013	Redemption 100.0000.....		14,688	14,688	14,688	14,688	0	0	0	0	0	14,688	0	0	0	457	12/15/2026	2FE.....
880334 AA	5	TENGIZCHEVROIL FINANCE	6.124% 11/15/14....	F... 05/15/2013	Redemption 100.0000.....		17,841	17,841	17,930	17,858	0	(4)	0	(4)	0	17,853	0	(12)	(12)	437	11/15/2014	2FE.....
950840 AA	6	WESFARMERS LTD 144A	6.998% 04/10/13.....	F... 04/10/2013	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	69,980	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			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
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.....
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.....
38999999.	Total - Bonds - Industrial & Miscellaneous.....								58,163,857	57,935,123	57,518,510	53,408,032	(5,234)	255,766	0	250,532	0	57,928,356	0	235,500	235,500	..1,354,842	XXX...	..XXX...
83999997.	Total - Bonds - Part 4.....								66,907,482	66,678,748	66,306,016	61,911,462	(5,234)	161,267	28,582	127,451	0	66,675,720	0	231,761	231,761	..1,593,750	XXX...	..XXX....
83999999.	Total - Bonds.....								66,907,482	66,678,748	66,306,016	61,911,462	(5,234)	161,267	28,582	127,451	0	66,675,720	0	231,761	231,761	..1,593,750	XXX...	..XXX....
99999999.	Total - Bonds, Preferred and Common Stocks.....								66,907,482	XXX.....	66,306,016	61,911,462	(5,234)	161,267	28,582	127,451	0	66,675,720	0	231,761	231,761	..1,593,750	XXX...	..XXX....

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

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

Sch. DB-Pt D-Sn 1
NONE

Sch. DB-Pt D-Sn 2
NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	97,176,072	97,176,072	
7499999	Total - Common Stocks - Money Market Mutual Funds			97,176,072	97,176,072	XXX
7599999	Total - Common Stock			97,176,072	97,176,072	XXX
7699999	Total - Preferred and Common Stock			97,176,072	97,176,072	XXX
9999999	Totals			97,176,072	97,176,072	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value \$.....97,176,072 Book/Adjusted Carrying Value \$.....97,176,072
2. Average balance for the year to date: Fair Value \$.....97,218,735 Book/Adjusted Carrying Value \$.....97,218,735
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....97,176,072 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
U.S. Bank NA..... Cincinnati, OH.....		0.000	0	0	(5,155,959)	(5,140,466)	(7,831,313)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(5,155,959)	(5,140,466)	(7,831,313)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(5,155,959)	(5,140,466)	(7,831,313)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(5,155,959)	(5,140,466)	(7,831,313)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE