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QUARTERLY STATEMENT

As of September 30, 2013

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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
Arthur James Roberts	Senior Vice President & CFO	James Clive Smith	Senior Vice President
Barbara Ann Turner #	Senior Vice President & CCO; President & CEO, ONESCO	Paul Joseph Twilling	Senior Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of November, 2013

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

Roxanna S Henry, Notary Public

May 11, 2014

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,258,197,539	0	4,258,197,539	4,214,962,310
2. Stocks:				
2.1 Preferred stocks	25,032,113	0	25,032,113	16,784,897
2.2 Common stocks	472,407,942	0	472,407,942	502,163,825
3. Mortgage loans on real estate:				
3.1 First liens	842,336,533	0	842,336,533	854,363,975
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $..........0 encumbrances)	296,500	0	296,500	296,500
4.3 Properties held for sale (less $..........0 encumbrances)	3,099,624	0	3,099,624	3,153,499
5. Cash ($.....187,930,723), cash equivalents ($..........0) and short-term investments ($.....41,896,498)	229,827,221	0	229,827,221	373,839,625
6. Contract loans (including $..........0 premium notes)	281,720,543	0	281,720,543	267,232,610
7. Derivatives	6,453,000	0	6,453,000	15,556,892
8. Other invested assets	109,362,377	0	109,362,377	109,680,252
9. Receivables for securities	2,068,065	0	2,068,065	646,499
10. Securities lending reinvested collateral assets	92,531,474	0	92,531,474	129,277,794
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,323,332,931	0	6,323,332,931	6,487,958,678
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	57,258,976	0	57,258,976	50,561,650
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,212,956	0	4,212,956	8,415,425
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	32,470,139	0	32,470,139	31,705,706
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,205,119	0	5,205,119	11,486,371
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	219	0	219	24,397
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	155,700,059	84,628,318	71,071,741	67,815,680
19. Guaranty funds receivable or on deposit	2,274,659	0	2,274,659	1,655,393
20. Electronic data processing equipment and software	4,706,025	0	4,706,025	3,672,551
21. Furniture and equipment, including health care delivery assets ($..........0)	3,327,185	3,327,185	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	103,764,076	0	103,764,076	52,428,033
24. Health care ($..........0) and other amounts receivable	15,477,183	15,477,183	0	0
25. Aggregate write-ins for other than invested assets	107,776,911	3,014,479	104,762,432	98,851,509
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,815,506,438	106,447,165	6,709,059,273	6,814,575,393
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,146,436,108	0	17,146,436,108	14,816,672,037
28. Total (Lines 26 and 27)	23,961,942,546	106,447,165	23,855,495,381	21,631,247,430

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	85,254,778	0	85,254,778	80,921,221
2502. Keyman insurance	11,192,094	0	11,192,094	10,616,252
2503. Fund revenue receivable	7,437,578	0	7,437,578	6,477,443
2598. Summary of remaining write-ins for Line 25 from overflow page	3,892,461	3,014,479	877,982	836,593
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	107,776,911	3,014,479	104,762,432	98,851,509

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....4,841,580,578 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,841,580,578	4,713,504,185
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	81,808,987	84,190,035
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	567,938,303	603,967,019
4.	Contract claims:		
	4.1 Life	12,018,430	9,078,209
	4.2 Accident and health	1,125,087	1,088,843
5.	Policyholders' dividends $.....1,790,630 and coupons $..........0 due and unpaid	1,790,630	1,638,935
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	47,926,003	48,016,673
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	1,096,393	911,824
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
	9.4 Interest Maintenance Reserve	48,829,730	53,034,175
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,648,682, accident and health $.....497,547 and deposit-type contract funds $..........0	4,146,229	5,772,134
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	13,960,782	10,749,567
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(260,984,302) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(260,984,302)	(240,768,041)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,354,369	2,710,596
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	3,265,792	4,219,669
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,854,754	4,973,679
17.	Amounts withheld or retained by company as agent or trustee	98,715,708	99,336,277
18.	Amounts held for agents' account, including $.....2,120,287 agents' credit balances	3,363,613	3,198,078
19.	Remittances and items not allocated	36,970,592	33,351,248
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	65,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	23,895,381	25,243,899
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	29,979,591	72,138,183
	24.04 Payable to parent, subsidiaries and affiliates	11,018,185	15,345,489
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	6,026,273	14,495,626
	24.09 Payable for securities	0	4,313,209
	24.10 Payable for securities lending	92,531,474	129,277,794
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	13,372,007	1,472,516
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,687,584,589	5,766,259,821
27.	From Separate Accounts statement	17,146,436,108	14,816,672,037
28.	Total liabilities (Lines 26 and 27)	22,834,020,697	20,582,931,858
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	(9,388,400)	0
32.	Surplus notes	309,297,976	309,240,757
33.	Gross paid in and contributed surplus	183,297,154	183,297,154
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	528,267,956	545,777,664
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,011,474,686	1,038,315,575
38.	Totals of Lines 29, 30 and 37	1,021,474,686	1,048,315,575
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,855,495,383	21,631,247,433

DETAILS OF WRITE-INS

2501.	Unclaimed funds	2,427,689	1,472,516
2502.	Liability for plan benefits	10,944,318	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)	13,372,007	1,472,516
3101.	Voluntary Reserve	(1,232,879)	0
3102.	Benefit Plan Adjustment	(8,155,521)	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)	(9,388,400)	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,087,731,421	2,389,346,833	3,259,840,984
2. Considerations for supplementary contracts with life contingencies	143,206	193,136	693,878
3. Net investment income	245,689,992	254,199,923	332,818,489
4. Amortization of Interest Maintenance Reserve (IMR)	4,782,909	5,077,593	7,156,878
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	3,020,685	3,517,547	4,615,007
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	154,923,388	123,955,364	171,248,475
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	173,442,769	145,777,302	197,483,461
9. Totals (Lines 1 to 8.3)	2,669,734,370	2,922,067,698	3,973,857,172
10. Death benefits	62,560,808	43,508,318	54,115,121
11. Matured endowments (excluding guaranteed annual pure endowments)	503,619	807,760	1,016,371
12. Annuity benefits	314,335,507	286,234,266	393,822,341
13. Disability benefits and benefits under accident and health contracts	6,945,470	6,264,072	8,672,381
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	737,535,388	676,895,552	919,520,491
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	15,834,178	1,219,819	8,540,683
18. Payments on supplementary contracts with life contingencies	403,710	420,737	555,356
19. Increase in aggregate reserves for life and accident and health contracts	126,869,653	125,634,490	192,092,105
20. Totals (Lines 10 to 19)	1,264,988,333	1,140,985,014	1,578,334,849
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	190,668,760	193,264,671	265,761,497
22. Commissions and expense allowances on reinsurance assumed	10,029,795	6,051,715	9,655,731
23. General insurance expenses	66,555,871	61,497,354	82,578,761
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,064,313	8,602,681	10,231,303
25. Increase in loading on deferred and uncollected premiums	449,713	2,954,768	6,747,376
26. Net transfers to or (from) Separate Accounts net of reinsurance	999,247,797	1,338,187,753	1,803,684,096
27. Aggregate write-ins for deductions	3,613,525	7,186,075	8,770,992
28. Totals (Lines 20 to 27)	2,544,618,107	2,758,730,031	3,765,764,605
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	125,116,263	163,337,667	208,092,567
30. Dividends to policyholders	36,230,521	34,923,518	48,284,412
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	88,885,742	128,414,149	159,808,155
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	13,482,684	12,288,482	14,275,853
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	75,403,058	116,125,667	145,532,302
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(404,861) (excluding taxes of $.....404,861 transferred to the IMR)	(22,678,965)	(37,298,974)	(37,917,614)
35. Net income (Line 33 plus Line 34)	52,724,093	78,826,693	107,614,688
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,048,315,579	902,515,977	902,515,977
37. Net income (Line 35)	52,724,093	78,826,693	107,614,688
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(4,696,393)	(28,966,900)	(16,840,945)	(37,600,148)
39. Change in net unrealized foreign exchange capital gain (loss)	822,206	531,656	(805,256)
40. Change in net deferred income tax	21,616,124	7,913,001	13,046,847
41. Change in nonadmitted assets	(5,286,611)	(7,174,638)	(10,020,541)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	1,348,518	(12,389,206)	(3,209,472)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	57,219	200,057,219	200,076,291
49. Cumulative effect of changes in accounting principles	(19,553,022)	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	(40,000,000)	(60,000,000)	(125,000,000)
53. Aggregate write-ins for gains and losses in surplus	(9,602,518)	(3,917,407)	1,697,193
54. Net change in capital and surplus (Lines 37 through 53)	(26,840,891)	187,006,373	145,799,602
55. Capital and surplus as of statement date (Lines 36 + 54)	1,021,474,688	1,089,522,350	1,048,315,579

DETAILS OF WRITE-INS

08.301.	Policy charges	134,968,969	101,649,403	134,491,625
08.302.	Fee income	38,304,923	31,553,735	43,015,744
08.303.	Miscellaneous gains/(losses)	167,328	1,174,407	(1,187,668)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,548	11,399,757	21,163,760
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	173,442,769	145,777,302	197,483,461
2701.	Health surrender benefits	3,614,741	3,993,558	5,578,215
2702.	Expenses related to surplus note issuance	0	3,190,704	3,190,704
2703.	Reserve adjustment on reinsurance assumed	(1,216)	1,813	2,073
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	3,613,525	7,186,075	8,770,992
5301.	Benefit Plan Adjustment	(8,156,803)	0	0
5302.	Prior period adjustment	(212,836)	(3,917,407)	1,697,193
5303.	Voluntary Reserve	(1,232,879)	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)	(9,602,518)	(3,917,407)	1,697,193

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,094,163,781	2,388,429,070	3,248,916,802
2.	Net investment income	240,359,318	248,759,418	337,509,593
3.	Miscellaneous income	330,068,140	273,250,213	373,346,943
4.	Total (Lines 1 through 3)	2,664,591,239	2,910,438,701	3,959,773,338
5.	Benefit and loss related payments	1,146,583,930	1,012,394,592	1,386,490,126
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,019,464,058	1,385,422,724	1,865,045,367
7.	Commissions, expenses paid and aggregate write-ins for deductions	267,422,956	277,087,597	386,162,385
8.	Dividends paid to policyholders	36,169,496	32,642,535	45,276,801
9.	Federal and foreign income taxes paid (recovered) net of $.....4,696,393 tax on capital gains (losses)	14,551,165	1,789,722	(2,199,288)
10.	Total (Lines 5 through 9)	2,484,191,605	2,709,337,170	3,680,775,391
11.	Net cash from operations (Line 4 minus Line 10)	180,399,634	201,101,531	278,997,947
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	456,195,596	446,590,514	605,630,569
	12.2 Stocks	0	187,000	188,400
	12.3 Mortgage loans	92,948,391	74,671,731	127,810,540
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	45,850,212	22,716,909	56,195,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	594,994,199	544,166,154	789,825,441
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	501,646,026	642,937,714	727,194,147
	13.2 Stocks	8,252,200	12,687,000	32,687,000
	13.3 Mortgage loans	80,917,250	56,730,000	96,772,750
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	10,133,333	110,133,333
	13.6 Miscellaneous applications	5,734,775	17,233,241	2,110,579
	13.7 Total investments acquired (Lines 13.1 to 13.6)	596,550,251	739,721,288	968,897,809
14.	Net increase (decrease) in contract loans and premium notes	14,487,933	15,306,823	19,277,733
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(16,043,985)	(210,861,957)	(198,350,101)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	57,219	200,057,219	196,809,296
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(56,355,818)	33,283,190	(2,683,706)
	16.5 Dividends to stockholders	105,000,000	100,000,000	100,000,000
	16.6 Other cash provided (applied)	(147,069,454)	(153,267,470)	(146,294,991)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(308,368,053)	(19,927,061)	(52,169,401)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(144,012,404)	(29,687,487)	28,478,445
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	373,839,626	345,361,180	345,361,180
	19.2 End of period (Line 18 plus Line 19.1)	229,827,221	315,673,693	373,839,626

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	234,600,427	204,263,151	293,619,186
3. Ordinary individual annuities	1,693,779,638	2,083,627,652	2,812,943,889
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	122,824,722	106,087,662	141,627,418
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	11,448,773	11,970,613	15,804,082
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,062,653,560	2,405,949,079	3,263,994,575
12. Deposit-type contracts	0	0	312,852,303
13. Total	2,062,653,560	2,405,949,079	3,576,846,878

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At September 30, 2013, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

Effective January 1, 2013, the Company adopted Statements of Statutory Accounting Principle (SSAP) No. 92, *Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14.* The adoption of SSAP No. 92 resulted in decreased liabilities of approximately $2.6 million for the company's postretirement medical plans. The Company has elected to record the entire impact of the implementation in the current period and not elect the ten year deferral. Implementation impacts the financial statements as follows:

Aggregate write-ins for gains and losses to surplus (P4, L53, C1)	$ 2,615,040
Deferred tax asset (P2, 18.2, C1)	(915,264)
Net increase in surplus	$ 1,699,776

Effective January 1, 2013, the Company adopted Statements of Statutory Accounting Principle (SSAP) No. 102, *Accounting for Pensions, A Replacement of SSAP No. 89.* The adoption of SSAP No. 102 resulted in increased liabilities of approximately $12.8 million for the company's pension plans. The Company has elected to record the entire impact of the implementation in the current period and not elect the ten year deferral. Implementation impacts the financial statements as follows:

Aggregate write-ins for gains and losses to surplus (P4, L53, C1)	$ (12,795,630)
Change in nonadmitted assets (P4, 41, C1)	19,553,022
Cumulative effect of change in accounting principles (P4, L49, C1)	(19,553,022)
Deferred tax asset (P2, 18.2, C1)	4,478,471
Net decrease in surplus	$ (8,317,159)

Effective January 1, 2013, the Company adopted Statements of Statutory Accounting Principle (SSAP) No. 103, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities.* The adoption of SSAP No. 103 did not have a material impact on the Company's financial statements.

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

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

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

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

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

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
67087TCY5	$ 273,596	$ -	$ 273,596	$ -	$ -	9/30/2009
674135DP0	4,931,531	4,855,879	75,653	4,855,878	2,039,450	9/30/2009
674135EM6	867,146	828,060	431,142	436,004	720,961	9/30/2009
675748CF2	186,430	-	186,430	-	-	9/30/2009
22540VXF4	832,926	660,137	165,506	667,420	144,402	9/30/2009
76110HJ75	7,936,209	7,794,518	139,861	7,796,348	5,109,200	9/30/2009
8635725B5	1,455,008	1,141,238	309,494	1,145,514	344,708	9/30/2009
02660TBU6	7,637,139	7,601,656	35,483	7,601,656	4,914,273	12/31/2009
07383GAT3	1,469,458	865,190	604,268	865,190	608,617	12/31/2009
073879ED6	4,970,879	4,933,122	37,757	4,933,122	3,261,754	12/31/2009
12489WGE8	3,290,198	3,240,825	49,373	3,240,825	1,805,891	12/31/2009
12667FY33	6,946,573	6,926,199	20,374	6,926,199	3,570,140	12/31/2009
1729732R9	96,974	95,474	1,499	95,474	72,731	12/31/2009
21075WBX2	1,028,503	973,648	54,854	973,648	784,634	12/31/2009
225458AY4	2,960,468	2,948,717	11,751	2,948,717	2,256,867	12/31/2009
45254TPL2	7,662,642	7,545,018	117,624	7,545,018	5,894,080	12/31/2009
52520MAE3	2,885,449	2,843,398	42,052	2,843,398	1,611,270	12/31/2009
67087TAE1	722,207	687,046	35,161	687,046	431,471	12/31/2009
67087TDS7	2,964,616	2,240,261	724,355	2,240,261	939,801	12/31/2009
674135EM6	947,630	587,588	360,042	587,588	579,683	12/31/2009
68213KAD7	7,543,513	7,124,067	419,446	7,124,067	4,026,880	12/31/2009
76110HJ75	7,794,518	7,718,388	76,130	7,718,388	4,919,840	12/31/2009
76110WXR2	4,994,245	4,763,985	230,261	4,763,985	2,089,500	12/31/2009
86359AK36	2,900,359	2,355,832	544,527	2,355,832	2,266,618	12/31/2009
12489WGE8	3,240,825	3,161,000	79,825	3,161,000	2,131,687	3/31/2010
12667FY33	6,926,199	6,851,250	74,949	6,851,250	3,985,423	3/31/2010
12668AMN2	93,262	91,700	1,562	91,700	65,492	3/31/2010
12669GEZ0	4,946,806	4,927,500	19,306	4,927,500	4,212,830	3/31/2010
20846QHQ4	2,542,815	1,788,000	754,815	1,788,000	1,355,294	3/31/2010
21075WBX2	952,003	926,000	26,003	926,000	800,096	3/31/2010
22540VXF4	660,137	641,000	19,137	641,000	135,838	3/31/2010
67087TDS7	2,208,046	1,372,000	836,046	1,372,000	1,286,332	3/31/2010
674135DP0	4,855,878	4,277,896	577,982	4,277,896	2,940,065	3/31/2010
68213KAD7	6,996,283	6,791,000	205,283	6,791,000	6,290,907	3/31/2010
76110HJ75	7,718,388	7,659,200	59,188	7,659,200	5,177,898	3/31/2010
76110HQ77	5,667,417	5,611,080	56,337	5,611,080	3,258,445	3/31/2010
76110WXR2	4,763,985	4,685,000	78,985	4,685,000	1,871,350	3/31/2010
86359APD9	12,760,928	12,726,000	34,928	12,726,000	9,328,093	3/31/2010
86359BJ85	4,784,548	4,763,950	20,598	4,763,950	3,495,512	3/31/2010
02660TBU6	7,601,656	7,588,123	13,533	7,588,123	5,453,213	6/30/2010
03215PET2	416,652	389,290	27,362	389,290	194,780	6/30/2010
12667FR56	6,893,303	6,681,615	211,688	6,681,615	4,873,540	6/30/2010
12668AMN2	91,751	90,074	1,677	90,074	71,183	6/30/2010
45254TPL2	7,545,018	7,503,750	41,268	7,503,750	6,339,736	6/30/2010
52520MAE3	2,843,398	2,815,668	27,730	2,815,668	1,723,590	6/30/2010
64352VGU9	9,824,333	9,756,591	67,742	9,756,591	5,894,100	6/30/2010
67087TDS7	1,324,564	508,740	815,824	508,740	1,331,340	6/30/2010
7609855B3	3,908,123	3,892,030	16,093	3,892,030	2,805,960	6/30/2010
76110HJ75	7,659,200	7,558,440	100,760	7,558,440	5,640,080	6/30/2010
8635725B5	934,258	905,750	28,508	905,750	286,842	6/30/2010
86359AK36	2,130,884	2,098,130	32,754	2,098,130	2,223,316	6/30/2010
92922FLW6	4,977,098	4,962,700	14,398	4,962,700	4,102,010	6/30/2010

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	Date of Financial Statement Where Reported
02660TBU6	7,588,123	6,320,160	1,267,963	6,320,160	5,597,476	9/30/2010
20846QHQ4	1,735,754	1,706,619	29,135	1,706,619	1,539,479	9/30/2010
22540VXF4	641,000	182,560	458,440	182,560	139,490	9/30/2010
67087TAE1	649,910	618,307	31,603	618,307	469,511	9/30/2010
674135DP0	4,277,896	4,189,000	88,896	4,189,000	4,072,450	9/30/2010
76110HJ75	7,558,440	7,512,000	46,440	7,512,000	5,869,032	9/30/2010
76110WXR2	4,685,000	4,165,000	520,000	4,165,000	2,039,050	9/30/2010
86359AK36	2,094,158	1,880,550	213,608	1,880,550	2,287,416	9/30/2010
68213KAD7	6,324,971	6,141,123	183,848	6,141,123	6,165,214	12/31/2010
921796GR3	1,218,861	1,206,733	12,128	1,206,733	1,182,059	12/31/2010
140725AE2	814,586	286,914	527,672	286,914	860,026	12/31/2010
02660TBU6	6,320,160	6,298,880	21,280	6,298,880	5,439,654	12/31/2010
12669EAF3	9,163,208	9,152,076	11,132	9,152,076	8,624,796	12/31/2010
21075WBA2	191,206	151,874	39,332	151,874	151,001	12/31/2010
21075WCJ2	400,604	388,786	11,818	388,786	356,221	12/31/2010
760985B83	3,205,386	3,179,831	25,555	3,179,831	3,088,586	12/31/2010
76110G2T7	10,194,457	10,135,630	58,827	10,135,630	10,394,620	12/31/2010
86358RWU7	5,443,958	5,379,429	64,529	5,379,429	4,690,505	12/31/2010
86359AK36	1,880,550	1,808,202	72,348	1,808,202	2,217,873	12/31/2010
22540VZZ8	6,268,701	6,139,979	128,722	6,139,979	3,940,453	9/30/2011
759950CU0	5,000,883	4,759,883	241,000	4,759,883	4,562,900	12/31/2011
12668AMN2	90,450	88,856	1,594	88,856	69,225	12/31/2011
21075WBX2	771,163	637,654	133,508	637,654	512,833	12/31/2011
36157RD93	903,591	881,222	22,369	881,222	829,076	12/31/2011
52518RBE5	106,976	104,404	2,571	104,404	73,737	12/31/2011
12669GC82	4,479,983	4,471,632	8,352	4,471,632	4,256,609	12/31/2011
22540VZZ8	6,004,225	5,754,721	249,504	5,754,721	3,863,616	12/31/2011
45254TPL2	7,503,750	7,384,000	119,750	7,384,000	6,627,088	12/31/2011
760985B83	3,184,823	3,162,383	22,441	3,162,383	3,045,267	12/31/2011
76110HQ77	5,617,420	5,543,319	74,100	5,543,319	4,903,876	12/31/2011
76110HRW1	4,972,058	4,954,768	17,290	4,954,768	4,831,735	12/31/2011
12668AMN2	88,932	81,430	7,502	81,430	75,435	3/31/2012
36157RD93	851,631	834,003	17,628	834,003	797,134	3/31/2012
12667FY33	6,851,250	6,517,000	334,250	6,517,000	5,617,325	3/31/2012
22540VZZ8	5,685,856	5,421,027	264,830	5,421,027	3,904,082	3/31/2012
76110HQ77	5,544,894	5,497,575	47,319	5,497,575	5,097,065	3/31/2012
73316PHP8	100,000	98,138	1,862	98,138	78,700	6/30/2012
22540VMK5	1,452,304	1,080,019	372,285	1,080,019	1,080,019	6/30/2012
140725AE2	655,320	622,281	33,039	622,281	219,599	6/30/2012
12667FR56	6,701,960	6,427,533	274,427	6,427,533	5,987,240	6/30/2012
12669GC82	4,272,378	4,219,063	53,314	4,219,063	4,219,063	6/30/2012
73316PHP8	98,306	96,372	1,934	96,372	82,675	9/30/2012
12667FR56	6,432,670	6,421,562	11,108	6,421,562	6,421,562	9/30/2012
291701CD0	133,120	-	133,120	-	-	9/30/2012
294751EV0	6,969,793	6,868,120	101,673	6,868,120	6,868,120	12/31/2012
22540VXF4	164,655	149,508	15,147	149,508	128,044	12/31/2012
92922FJJ8	1,115,991	1,065,267	50,724	1,065,267	1,055,475	12/31/2012
12667FR56	6,428,381	6,216,055	212,326	6,216,055	5,883,325	12/31/2012
12667FY33	6,517,000	6,368,922	148,078	6,368,922	6,368,922	12/31/2012
178779BV5	381,722	-	381,722	-	-	12/31/2012
64352VGU9	9,837,393	9,755,469	81,924	9,755,469	9,264,500	12/31/2012
76110HQ77	5,503,646	5,488,088	15,558	5,488,088	5,488,088	12/31/2012
86358RWU7	3,639,941	3,620,888	19,053	3,620,888	3,620,888	12/31/2012
86359AYL1	10,050,167	9,990,930	59,237	9,990,930	9,990,930	12/31/2012
92922FKX5	2,020,769	1,889,301	131,468	1,889,301	1,680,779	12/31/2012
38373M7D6	621,798	362,237	259,561	362,237	362,237	3/31/2013
38373M3S7	1,293,750	1,044,020	249,730	1,044,020	1,044,020	3/31/2013
294751EV0	6,873,764	6,710,410	163,354	6,710,410	6,710,410	6/30/2013
73316PHP8	96,794	94,254	2,540	94,254	87,477	6/30/2013
759950CU0	4,784,340	4,599,024	185,316	4,599,024	4,543,350	6/30/2013
74927DAL0	2,245,626	2,209,644	35,982	2,209,644	2,209,644	6/30/2013
12667FR56	6,235,278	5,811,015	424,263	5,811,015	5,811,015	6/30/2013
12669GC82	3,599,454	3,586,168	13,286	3,586,168	3,586,168	6/30/2013
76110HQ77	5,492,539	5,472,740	19,799	5,472,740	5,472,741	6/30/2013
Total	$ 450,599,646	$ 432,958,281	$ 18,020,033	$ 432,579,614	$ 352,124,628	

NOTES TO FINANCIAL STATEMENTS

(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 12 Months	$	(13,919,294)
(2)	12 Months or Longer	$	(4,446,713)

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

(1)	Less than 12 Months	$	324,577,124
(2)	12 Months or Longer	$	73,153,062

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

(b) The fair value of the collateral received and the portion of that collateral that that company has sold or repledged is $ 87,075,987.

6-9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $22,000,000, $0, $3,000,000 and $1,512,000 as of September 30, 2013 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

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

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

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

LAC	$ (11,272,845)
Suffolk Capital Management LLC	(915,835)
ONFS	(29,141,566)
Sycamore Re, LTD.	167,962,056
ONII	(11,066)
Montgomery	(33,381,116)
Ohio National Mutual Holdings, Inc.	117,187
ONFlight Inc	(1,981,293)
ON Global Holdings Inc	805,778
Financial Way Realty, Inc.	(11,861,380)
Kenwood Re	-
Total	$ 80,319,920

NOTES TO FINANCIAL STATEMENTS

11. No significant change

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A.

6. Amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic benefit costs:

	Pension Benefit	Postretirement Benefit
a. Net trasition asset or obligation	$ -	$ -
b. Net prior service cost or credit	$ 261,482	$ 36,948
c. Net recognized gains and losses	$ 2,071,195	$ (110,785)

13 -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 Measurements

A.

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

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 187,930,723	$ -	$ -	$ 187,930,723
	Short term	19,396,496	22,500,000		41,896,496
	Securities lending collateral	-	92,531,474	-	92,531,474
	Perpetual Preferred stock				
	Industrial and Misc.	-	178,679	-	178,679
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	178,679	-	178,679
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	54,909	6,265,991	6,320,900
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	54,909	6,265,991	6,320,900
	Common Stock				
	Industrial and Misc	-	38,159,185	-	38,159,185
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,159,185	-	38,159,185
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	4,002,733	-	4,002,733
	Credit contracts	-	-	-	-
	Futures contracts	2,450,267	-	-	2,450,267
	Commodity forward contracts	-	-	-	-
	Total Derivatives	2,450,267	4,002,733	-	6,453,000
	Separate account assets	17,146,436,108	-	-	17,146,436,108
	Total assets at fair value	$ 17,356,213,594	$ 157,426,980	$ 6,265,991	$ 17,519,906,565
b.	Liabilities at fair value				
	Derivative liabilities	$ 6,026,273	$ -	$ -	$ 6,026,273
	Total liabilities at fair value	$ 6,026,273	$ -	$ -	$ 6,026,273

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 6/30/2013	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 9/30/2013
a. Assets:										
Loan-backed & structured	$ 3,904,674	$ -	$ -	$ -	$ 160,524	$ -	$ -	$ -	$ (107,874)	$ 3,957,324
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	1,125,595	1,200,000	-	75,140	288,980	-	-	-	(381,048)	2,308,667
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 5,030,268	$ 1,200,000	$ -	$ 75,140	$ 449,504	$ -	$ -	$ -	$ (488,922)	$ 6,265,991
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of September 30, 2013, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $6,265,991. The loan-backed and structured securities are mezzanine and subordinate tranches in a securitization trusts with a weighted-average coupon rate of 6.86% and weighted-average maturity of 11 years. The underlying loans for these securities are manufactured housing and franchise/equipment loans originated in 1998 and 2000. The private placement securities have a weighted-average coupon rate of 8.11% and weighted-average maturity of 8 years. All of these securities are below investment grade. To measure the fair value the Company either used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified these fair values within Level 3.

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	4,501,392,970	4,258,197,539	-	4,495,126,979	6,265,991	-
Common stock non-affiliate	38,159,185	38,159,185	-	38,159,185	-	-
Preferred stock	21,215,291	25,032,113	-	21,215,291	-	-
Mortgage loans	850,355,577	842,336,533	-	850,355,577	-	-
Derivatives- equity put options	4,002,733	4,002,733	-	4,002,733	-	-
Derivatives- futures contracts	2,450,267	2,450,267	2,450,267		-	-
Derivatives- futures contracts	(6,026,273)	-	(6,026,273)	-	-	-

D. Not Practicable to Estimate Fair Values - NONE

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of September 30, 2013, the Company holds $4,002,733 in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

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

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

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

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

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2013, the Company has recognized $ 151,567,190 in losses in the statement of operations of which $130,207,831 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $21,359,359 which represented as part of the Summary of Operations line 34.

NOTES TO FINANCIAL STATEMENTS

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2012 were $62,293,450. As of September 30, 2013, $6,875,542 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $58,877,315. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $..........................11,611,682

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 464,265,912	$ 434,248,757
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 464,265,912	$ 434,248,757
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $...............92,531,474
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $...............92,531,474
16.3 Total payable for securities lending reporting on the liability page: $...............92,531,474

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions: ....

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$838,090,934
1.14	Total mortgages in good standing	$838,090,934
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	$4,245,599
1.44	Total mortgages in process of foreclosure	$4,245,599
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$842,336,533
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	49.8
2.2	A&H cost containment percent	2.5
2.3	A&H expense percent excluding cost containment expenses	43.5

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
Life Non-Affiliates						
00000	98-0613410	07/01/2013	CGT Insurance Company, LTD	BRB	ACO/I	No

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	4,415,066	10,269,196	125,847	2,910,020	17,720,129	3,666
2.	Alaska AK	N	17,826	265,259	3,796	5,137	292,018	15,366
3.	Arizona AZ	L	3,099,178	33,715,056	95,217	1,727,253	38,636,704	25,078
4.	Arkansas AR	L	1,941,310	9,709,138	71,470	244,150	11,966,068	5,376
5.	California CA	L	11,633,396	113,703,616	761,051	6,980,313	133,078,376	145,732
6.	Colorado CO	L	7,029,482	17,762,613	401,900	795,605	25,989,600	388,225
7.	Connecticut CT	L	1,521,482	21,278,829	141,350	3,046,993	25,988,654	16,358,935
8.	Delaware DE	L	298,681	5,661,139	40,449	13,875	6,014,144	156,223
9.	District of Columbia DC	L	372,761	7,266,051	13,309	83,292	7,735,413	613
10.	Florida FL	L	9,641,753	177,047,035	477,379	4,184,428	191,350,595	275,596
11.	Georgia GA	L	2,528,655	23,608,703	222,286	9,048,388	35,408,032	4,671
12.	Hawaii HI	N	81,034	8,625	9,039	7,059	105,757	752
13.	Idaho ID	L	2,986,106	8,032,783	94,559	611,789	11,725,237	4,553
14.	Illinois IL	L	16,457,548	84,491,547	649,427	4,247,254	105,845,776	241,683
15.	Indiana IN	L	4,358,260	21,064,252	127,643	1,588,561	27,138,716	1,024,592
16.	Iowa IA	L	1,830,941	13,960,751	145,771	2,261,060	18,198,523	178,440
17.	Kansas KS	L	6,240,666	31,467,028	258,001	2,967,028	40,932,723	5,813
18.	Kentucky KY	L	1,527,497	19,688,447	97,727	2,161,966	23,475,637	36,686
19.	Louisiana LA	L	4,894,612	7,418,997	49,310	564,410	12,927,329	4,526
20.	Maine ME	L	250,458	4,640,355	27,877	3,591	4,922,281	59,960
21.	Maryland MD	L	3,835,010	87,525,344	210,298	1,058,620	92,629,272	18,507,766
22.	Massachusetts MA	L	2,959,689	43,117,935	437,470	646,279	47,161,373	4,066,353
23.	Michigan MI	L	10,505,290	78,634,409	382,465	3,237,504	92,759,668	526,627
24.	Minnesota MN	L	3,469,897	24,112,829	172,973	1,348,928	29,104,627	56,303
25.	Mississippi MS	L	907,085	10,527,516	90,566	311,253	11,836,420	436,198
26.	Missouri MO	L	3,552,951	44,550,363	116,179	1,301,903	49,521,396	256,210
27.	Montana MT	L	175,296	3,044,229	20,163	866,651	4,106,339	113,969
28.	Nebraska NE	L	2,188,991	15,276,153	89,368	2,233,955	19,788,467	318,691
29.	Nevada NV	L	982,800	11,859,660	59,666	529,794	13,431,920	4,056
30.	New Hampshire NH	L	530,799	8,489,465	54,510	118,850	9,193,624	1,302,997
31.	New Jersey NJ	L	8,349,837	78,494,970	205,096	370,875	87,420,778	7,723,624
32.	New Mexico NM	L	578,914	10,190,172	18,745	122,904	10,910,735	1,945
33.	New York NY	N	567,910	6,409,219	36,750	291,327	7,305,206	2,701
34.	North Carolina NC	L	4,282,148	85,375,359	209,029	4,592,052	94,458,588	5,531
35.	North Dakota ND	L	1,533,559	215,560	78,430	315,994	2,143,543	2,774
36.	Ohio OH	L	18,388,183	106,390,293	1,117,104	28,220,365	154,115,945	839,277
37.	Oklahoma OK	L	3,027,890	21,437,227	109,825	359,678	24,934,620	403,554
38.	Oregon OR	L	1,508,625	15,607,295	165,575	566,471	17,847,966	13,898
39.	Pennsylvania PA	L	16,750,040	103,030,763	625,113	1,852,262	122,258,178	903,590
40.	Rhode Island RI	L	238,815	6,886,668	60,401	0	7,185,884	31,718
41.	South Carolina SC	L	1,432,697	35,785,320	86,457	9,662,462	46,966,936	76,382
42.	South Dakota SD	L	293,843	978,166	10,494	24,127	1,306,630	2,541
43.	Tennessee TN	L	3,518,674	29,998,433	433,561	5,699,471	39,650,139	23,435
44.	Texas TX	L	14,099,711	101,357,427	517,212	6,144,987	122,119,337	111,885
45.	Utah UT	L	5,030,352	9,270,434	53,702	178,776	14,533,264	1,068
46.	Vermont VT	L	73,276	2,119,642	3,824	9,370	2,206,112	88
47.	Virginia VA	L	5,252,889	65,992,457	237,402	4,372,140	75,854,888	20,334
48.	Washington WA	L	2,990,844	25,681,138	136,331	1,923,689	30,732,002	12,914
49.	West Virginia WV	L	591,546	6,151,093	107,093	330,652	7,180,384	149,352
50.	Wisconsin WI	L	8,327,596	37,547,766	617,114	2,678,456	49,170,932	334,673
51.	Wyoming WY	L	785,581	891,092	26,553	2,757	1,705,983	12,224
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	33,920	74,762	939,555	0	1,048,237	0
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	57,785	0	8,300	0	66,085	138
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 49	207,949,155	1,688,082,579	11,250,732	122,824,724	2,030,107,190	55,199,302
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	29,498,002	386	0	0	29,498,388	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	458,580	5,696,780	175,141	0	6,330,501	0
94.	Aggregate other amounts not allocable by State	XXX	1,258,457	0	0	0	1,258,457	0
95.	Totals (Direct Business)	XXX	239,164,194	1,693,779,745	11,425,873	122,824,724	2,067,194,536	55,199,302
96.	Plus Reinsurance Assumed	XXX	176,365,922	1,306,326	2,835,468	0	180,507,716	0
97.	Totals (All Business)	XXX	415,530,116	1,695,086,071	14,261,341	122,824,724	2,247,702,252	55,199,302
98.	Less Reinsurance Ceded	XXX	22,273,199	125,444,649	5,964,090	0	153,681,938	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	393,256,917	1,569,641,422	8,297,251	122,824,724	2,094,020,314	55,199,302

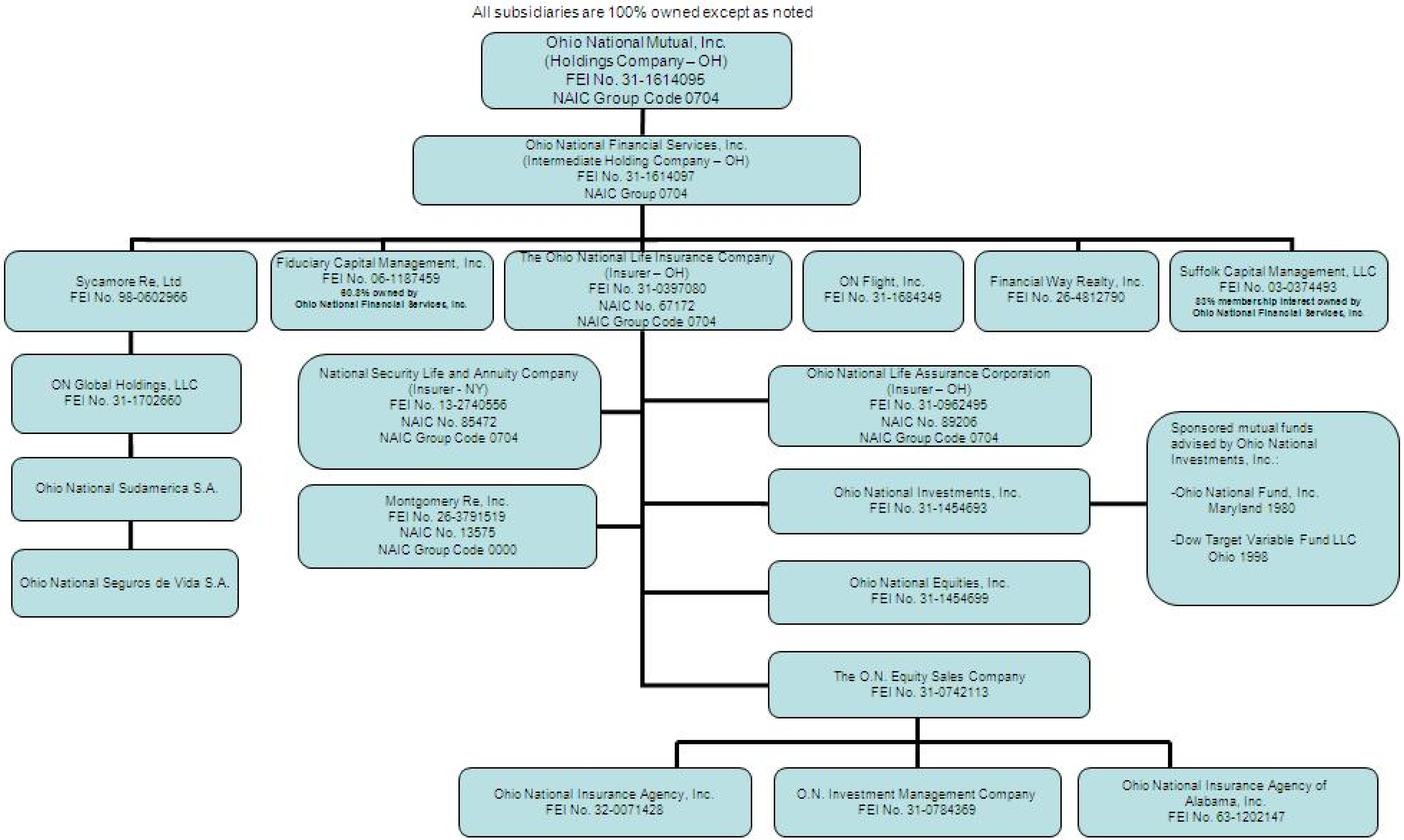
DETAILS OF WRITE-INS

58001.		XXX	0	0	0	0	0	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	Dividends accums used to purchase paid-up additions	XXX	1,251,055	0	0	0	1,251,055	0
9402.	Dividends accums used to shorten endow or prem pay	XXX	7,402	0	0	0	7,402	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	1,258,457	0	0	0	1,258,457	0

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0704......	Ohio National Mutual, Inc................	0.............	31-1614095	0.................	0.................	....	Ohio National Mutual, Inc......................................	OH............	UIP...............	....	Ownership, Board of Directors, Management	.......0.000	....	0...........
0704......	Ohio National Mutual, Inc................	0.............	31-1614097	0.................	0.................	....	Ohio National Financial Sevices, Inc......................	OH............	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............	IA.................	The Ohio National Life Insurance Company........	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................	85472......	13-2740556	0.................	0.................	....	National Security Life and Annuity Company..........	NY............	....	The Ohio National Life Insurance Company........	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc..................................	0...........
0704......	Ohio National Mutual, Inc................	13575......	26-3791519	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.............	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704......	Ohio National Mutual, Inc................	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	.....83.000	Ohio National Mutual, Inc..................................	0..........

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

67172201349000003

67172201344700003

67172201336500003

67172201344800003

67172201344500003

67172201344900003

67172201344600003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Goodwill	760,783	0	760,783	755,182
2505. Pension fee income recoverable	97,199	0	97,199	61,411
2506. NSCC deposit	20,000	0	20,000	20,000
2507. Prepaid expenses	2,896,403	2,896,403	0	0
2508. Surplus note issuance cost	118,076	118,076	0	0
2597. Summary of remaining write-ins for Line 25	3,892,461	3,014,479	877,982	836,593

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	1,548	1,338	1,496
08.305. Rider Fees	0	11,398,419	21,162,264
08.397. Summary of remaining write-ins for Line 8.3	1,548	11,399,757	21,163,760

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,450,000	3,521,832
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	53,874	71,832
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,396,126	3,450,000
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	3,396,126	3,450,000

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	854,363,975	887,273,641
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	80,797,250	96,772,750
2.2 Additional investment made after acquisition	120,000	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	3,699	4,073
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	92,948,391	127,810,540
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	1,875,949
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	842,336,533	854,363,975
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	842,336,533	854,363,975
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	842,336,533	854,363,975

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	109,680,252	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	110,133,333
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(317,875)	(453,081)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	109,362,377	109,680,252
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	109,362,377	109,680,252

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,733,911,033	4,623,219,922
2. Cost of bonds and stocks acquired	509,898,216	759,881,146
3. Accrual of discount	4,274,305	5,302,475
4. Unrealized valuation increase (decrease)	(29,879,070)	(41,675,195)
5. Total gain (loss) on disposals	1,244,289	7,057,870
6. Deduct consideration for bonds and stocks disposed of	456,195,587	605,818,964
7. Deduct amortization of premium	5,709,707	7,377,203
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	1,905,885	6,679,018
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,755,637,594	4,733,911,033
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,755,637,594	4,733,911,033

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,649,761,258	133,198,781	80,515,936	(159,610,362)	2,632,465,111	2,649,761,258	2,542,833,741	2,710,871,934
2. Class 2 (a)	1,517,734,039	52,788,792	59,408,013	39,235,960	1,530,977,580	1,517,734,039	1,550,350,778	1,541,449,323
3. Class 3 (a)	140,620,670	0	6,345,931	9,301,004	139,001,319	140,620,670	143,575,743	141,662,863
4. Class 4 (a)	38,197,861	0	1,459,031	5,000,211	43,644,720	38,197,861	41,739,041	50,805,557
5. Class 5 (a)	13,886,980	0	167,840	(1,459,715)	12,928,694	13,886,980	12,259,425	12,834,200
6. Class 6 (a)	9,368,576	1,235,923	1,404,929	135,740	11,707,937	9,368,576	9,335,310	11,734,836
7. Total Bonds	4,369,569,384	187,223,496	149,301,680	(107,397,162)	4,370,725,360	4,369,569,384	4,300,094,038	4,469,358,712
PREFERRED STOCK								
8. Class 1	5,000,000	0	0	0	5,000,000	5,000,000	5,000,000	4,000,000
9. Class 2	16,853,434	0	0	0	16,853,434	16,853,434	16,853,434	9,601,234
10. Class 3	3,000,000	0	0	0	3,000,000	3,000,000	3,000,000	3,000,000
11. Class 4	0	0	0	178,679	0	0	178,679	0
12. Class 5	177,738	0	0	(177,738)	184,931	177,738	0	183,663
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	25,031,172	0	0	941	25,038,365	25,031,172	25,032,113	16,784,897
15. Total Bonds and Preferred Stock	4,394,600,556	187,223,496	149,301,680	(107,396,221)	4,395,763,725	4,394,600,556	4,325,126,151	4,486,143,609

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	41,896,496	XXX	41,896,413	28,769	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	254,396,395	262,396,312
2. Cost of short-term investments acquired	17,337,981,105	69,060,969,584
3. Accrual of discount	18,996	30,499
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	17,550,500,000	69,069,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	41,896,496	254,396,395
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	41,896,496	254,396,395

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	8,054,126
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	(4,051,393)
4.	Total gain (loss) on termination recognized	0
5.	Considerations received (paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	4,002,733
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	4,002,733

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(6,992,860)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,416,854
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(3,576,006)			
3.14	Section 1, Column 18, prior year	(6,992,860)	3,416,854	3,416,854	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(3,576,006)			
3.24	Section 1, Column 19, prior year	(6,992,860)	3,416,854	3,416,854	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(151,567,190)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(151,567,190)	(151,567,190)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(3,576,006)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(3,576,006)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,002,733	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(3,576,006)	
3.	Total (Line 1 plus Line 2)		426,727
4.	Part D, Section 1, Column 5	6,453,000	
5.	Part D, Section 1, Column 6	(6,026,273)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	4,002,733	
8.	Part B, Section 1, Column 13	(3,576,006)	
9.	Total (Line 7 plus Line 8)		426,727
10.	Part D, Section 1, Column 8	6,453,000	
11.	Part D, Section 1, Column 9	(6,026,273)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	(20,136,040)	
15.	Part D, Section 1, Column 11	(20,136,040)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0525639	CARLSBAD	CA		08/01/2013	4.375	3,100,000	0	17,300,000
1525642	WEST LAFAYETTE	IN		08/07/2013	4.500	1,650,000	0	2,600,000
2425638	MINNETONKA	MN		07/16/2013	4.125	3,500,000	0	9,000,000
3425643	HILLSBOROUGH	NC		08/07/2013	4.590	4,200,000	0	6,000,000
3425649	CHARLOTTE	NC		09/06/2013	4.250	1,750,000	0	3,500,000
4425644	CORPUS CHRISTI	TX		08/12/2013	3.985	3,025,000	0	4,650,000
4425648	SAN ANTONIO	TX		08/29/2013	4.150	1,800,000	0	2,570,000
4425652	CONROE	TX		09/30/2013	5.040	1,060,000	0	2,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	20,085,000	0	47,620,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	20,085,000	0	47,620,000
3399999. Total Mortgages				XXX	XXX	20,085,000	0	47,620,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024933	WELLINGTON	OH		07/31/2002	07/25/2013	1,536,988	0	0	0	0	0	0	1,507,674	1,507,674	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007	08/02/2013	2,757,866	0	0	0	0	0	0	2,685,914	2,685,914	0	0	0
0R24190	DOUGLASVILLE	GA		09/01/1998	08/30/2013	235,548	0	0	0	0	0	0	30,094	30,094	0	0	0
1525124	DECATUR	IN		02/28/2005	07/12/2013	895,985	0	0	0	0	0	0	878,369	878,369	0	0	0
3625037	WELLINGTON	OH		10/24/2003	07/25/2013	1,139,514	0	0	0	0	0	0	1,114,436	1,114,436	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003	09/24/2013	591,066	0	0	0	0	0	0	561,249	561,249	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003	07/23/2013	2,063,401	0	0	0	0	0	0	1,982,202	1,982,202	0	0	0
4425021	SAN ANTONIO	TX		08/29/2003	08/29/2013	1,757,167	0	0	0	0	0	0	1,710,508	1,710,508	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003	07/31/2013	1,747,529	0	0	0	0	0	0	1,593,748	1,593,748	0	0	0
0199999. Total - Mortgages Closed by Repayment						12,725,064	0	0	0	0	0	0	12,064,194	12,064,194	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		89,215	0	0	0	0	0	0	0	22,628	0	0	0
0024509	NASHVILLE	TN		05/11/1994		483,830	0	0	0	0	0	0	0	84,748	0	0	0
0024520	MC DONOUGH	GA		09/28/1994		624,228	0	0	0	0	0	0	0	109,342	0	0	0
0024586	BESSEMER	AL		12/20/1995		960,760	0	0	0	0	0	0	0	77,099	0	0	0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,462,941	0	0	0	0	0	0	0	62,753	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
0024596	CHRISTIANA HUN	DE		01/30/1996		556,436	0	0	0	0	0	0	0	40,651	0	0	0
0024627	MACOMB	IL		06/11/1996		19,758	0	0	0	0	0	0	0	2,639	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		1,172,476	0	0	0	0	0	0	0	50,563	0	0	0
0024652	VERNON TWP	PA		09/19/1996		1,584,541	0	0	0	0	0	0	0	92,228	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		1,758,639	0	0	0	0	0	0	0	100,907	0	0	0
0024667	MIAMI TWP	OH		12/19/1996		3,516,649	0	0	0	0	0	0	0	116,034	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		1,130,658	0	0	0	0	0	0	0	61,355	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		380,768	0	0	0	0	0	0	0	20,654	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,986,231	0	0	0	0	0	0	0	116,439	0	0	0
0024696	COLUMBUS	OH		03/25/1997		5,160,841	0	0	0	0	0	0	0	97,953	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		2,275,346	0	0	0	0	0	0	0	110,379	0	0	0
0024723	FARRAGUT	TN		06/17/1997		345,679	0	0	0	0	0	0	0	31,647	0	0	0
0024731	HAVELOCK	NC		07/11/1997		708,841	0	0	0	0	0	0	0	37,491	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,987,647	0	0	0	0	0	0	0	52,284	0	0	0
0024757	FORT DODGE	IA		10/10/1997		1,118,675	0	0	0	0	0	0	0	48,857	0	0	0
0024764	SYOSSET	NY		11/20/1997		2,811,038	0	0	0	0	0	0	0	117,685	0	0	0
0024768	BEREA	SC		01/05/1998		2,126,662	0	0	0	0	0	0	0	88,879	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		3,239,116	0	0	0	0	0	0	0	129,183	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		260,106	0	0	0	0	0	0	0	10,445	0	0	0
0024789	ANDERSON	SC		07/22/1998		129,709	0	0	0	0	0	0	0	4,545	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,574,710	0	0	0	0	0	0	0	89,554	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		252,552	0	0	0	0	0	0	0	8,818	0	0	0
0024819	MADISON	WI		12/10/1998		81,411	0	0	0	0	0	0	0	2,788	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		1,087,786	0	0	0	0	0	0	0	44,071	0	0	0
0024821	RALEIGH	NC		12/16/1998		158,280	0	0	0	0	0	0	0	36,798	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,447,580	0	0	0	0	0	0	0	50,852	0	0	0
0024828	LYTLE	TX		01/21/1999		78,347	0	0	0	0	0	0	0	4,248	0	0	0
0024831	MONONA	WI		02/01/1999		87,630	0	0	0	0	0	0	0	2,983	0	0	0
0024834	STANLEY	VA		02/24/1999		1,145,291	0	0	0	0	0	0	0	38,065	0	0	0
0024839	LAREDO	TX		03/09/1999		135,238	0	0	0	0	0	0	0	25,279	0	0	0
0024840	WESTLAKE	OH		03/11/1999		17,137	0	0	0	0	0	0	0	3,203	0	0	0
0024843	LOUISVILLE	KY		03/23/1999		27,747	0	0	0	0	0	0	0	5,189	0	0	0
0024847	EL PASO	TX		03/31/1999		382,437	0	0	0	0	0	0	0	71,498	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		323,431	0	0	0	0	0	0	0	36,135	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		45,298	0	0	0	0	0	0	0	1,510	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,281,459	0	0	0	0	0	0	0	35,667	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		442,075	0	0	0	0	0	0	0	19,392	0	0	0
0024890	LAWRENCE	KS		08/07/2000		5,099,171	0	0	0	0	0	0	0	63,229	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
0024894	DEERFIELD TWP	OH		12/08/2000		935,852	0	0	0	0	0	0	0	17,550	0	0	0
0024920	SALINE	MI		03/20/2002		930,620	0	0	0	0	0	0	0	18,270	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		3,156,455	0	0	0	0	0	0	0	39,586	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		886,191	0	0	0	0	0	0	0	16,359	0	0	0
0024933	WELLINGTON	OH		07/31/2002		1,536,988	0	0	0	0	0	0	0	4,270	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		380,967	0	0	0	0	0	0	0	17,415	0	0	0
0024938	PORT HURON	MI		08/21/2002		1,024,057	0	0	0	0	0	0	0	18,695	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,676,478	0	0	0	0	0	0	0	75,264	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,526,017	0	0	0	0	0	0	0	32,190	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		872,270	0	0	0	0	0	0	0	15,736	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,227,915	0	0	0	0	0	0	0	21,805	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,432,899	0	0	0	0	0	0	0	25,481	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,301,170	0	0	0	0	0	0	0	18,098	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,544,967	0	0	0	0	0	0	0	59,954	0	0	0
0024958	OGDEN	UT		11/26/2002		1,883,448	0	0	0	0	0	0	0	19,336	0	0	0
0024960	BISBEE	AZ		12/06/2002		337,575	0	0	0	0	0	0	0	14,598	0	0	0
0024961	LAREDO	TX		12/12/2002		1,911,450	0	0	0	0	0	0	0	82,023	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,700,613	0	0	0	0	0	0	0	29,756	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,942,774	0	0	0	0	0	0	0	52,845	0	0	0
0024969	SACRAMENTO	CA		12/23/2002		3,395,952	0	0	0	0	0	0	0	59,561	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,563,733	0	726	0	0	726	0	0	42,375	0	0	0
0024971	VISALIA	CA		12/23/2002		3,331,037	0	826	0	0	826	0	0	42,325	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,466,551	0	0	0	0	0	0	0	9,588	0	0	0
0125442	MONTGOMERY	AL		01/27/2010		847,128	0	0	0	0	0	0	0	7,551	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,244,439	0	0	0	0	0	0	0	54,903	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,283,163	0	0	0	0	0	0	0	23,549	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,389,609	0	0	0	0	0	0	0	29,352	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		771,062	0	0	0	0	0	0	0	13,259	0	0	0
0125617	GREENVILLE	AL		05/02/2013		0	0	0	0	0	0	0	0	16,770	0	0	0
0325066	TEMPE	AZ		04/13/2004		1,849,526	0	0	0	0	0	0	0	16,698	0	0	0
0325093	SUN CITY	AZ		09/17/2004		433,324	0	0	0	0	0	0	0	13,072	0	0	0
0325094	PHOENIX	AZ		09/17/2004		673,992	0	0	0	0	0	0	0	20,308	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,386,141	0	0	0	0	0	0	0	28,289	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,185,416	0	0	0	0	0	0	0	15,508	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,267,174	0	0	0	0	0	0	0	16,577	0	0	0
0325410	TUCSON	AZ		08/29/2008		5,120,400	0	0	0	0	0	0	0	60,125	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,595,903	0	0	0	0	0	0	0	29,475	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
0325559	PHOENIX	AZ		05/22/2012		970,780	0	0	0	0	0	0	0	13,054	0	0	0
0425045	ROGERS	AR		12/05/2003		5,199,040	0	0	0	0	0	0	0	51,645	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,160,731	0	0	0	0	0	0	0	12,960	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,699,346	0	0	0	0	0	0	0	38,163	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		988,445	0	0	0	0	0	0	0	17,023	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,868,259	0	0	0	0	0	0	0	55,332	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		3,103,892	0	0	0	0	0	0	0	46,343	0	0	0
0525099	SACRAMENTO	CA		09/30/2004		814,513	0	0	0	0	0	0	0	14,287	0	0	0
0525147	TEMECULA	CA		06/15/2005		745,261	0	0	0	0	0	0	0	8,252	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,467,827	0	0	0	0	0	0	0	38,672	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,391,092	0	0	0	0	0	0	0	27,647	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,266,224	0	0	0	0	0	0	0	29,366	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,828,918	0	0	0	0	0	0	0	40,153	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		890,129	0	0	0	0	0	0	0	18,899	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,557,303	0	0	0	0	0	0	0	36,608	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,256,987	0	0	0	0	0	0	0	14,441	0	0	0
0525394	FRESNO	CA		05/19/2008		2,469,380	0	0	0	0	0	0	0	15,311	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,686,837	0	0	0	0	0	0	0	20,602	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,623,851	0	0	0	0	0	0	0	26,903	0	0	0
0525414	BREA	CA		09/22/2008		3,230,968	0	0	0	0	0	0	0	19,162	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		4,088,931	0	0	0	0	0	0	0	59,409	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,824,092	0	0	0	0	0	0	0	31,628	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,626,722	0	0	0	0	0	0	0	46,741	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,896,497	0	0	0	0	0	0	0	23,696	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,571,833	0	0	0	0	0	0	0	31,574	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,761,680	0	0	0	0	0	0	0	41,327	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,632,667	0	0	0	0	0	0	0	17,889	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,391,020	0	0	0	0	0	0	0	27,851	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		3,500,000	0	0	0	0	0	0	0	1,130,817	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		0	0	0	0	0	0	0	0	26,970	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		0	0	0	0	0	0	0	0	17,543	0	0	0
0525639	CARLSBAD	CA		08/01/2013		0	0	0	0	0	0	0	0	8,102	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		644,067	0	0	0	0	0	0	0	26,388	0	0	0
0625177	AURORA	CO		09/30/2005		1,040,012	0	0	0	0	0	0	0	27,398	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,475,316	0	0	0	0	0	0	0	61,234	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,845,154	0	0	0	0	0	0	0	48,042	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,137,474	0	0	0	0	0	0	0	28,911	0	0	0
0925303	WASHINGTON DC	DC		01/31/2007		2,757,866	0	0	0	0	0	0	0	10,440	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
0R24190	DOUGLASVILLE	GA		09/01/1998		235,548	0	0	0	0	0	0	0	29,920	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		286,945	0	0	0	0	0	0	0	61,707	0	0	0
0R24373	ST PAUL	MN		06/08/2000		269,870	0	0	0	0	0	0	0	24,697	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,889,533	0	0	0	0	0	0	0	40,838	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		259,722	0	0	0	0	0	0	0	3,670	0	0	0
0R24452	EL TORO	CA		11/24/1998		185,527	0	0	0	0	0	0	0	46,835	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		713,727	0	0	0	0	0	0	0	4,715	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		645,950	0	0	0	0	0	0	0	11,736	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		901,671	0	0	0	0	0	0	0	5,954	0	0	0
1025079	VIERA	FL		06/09/2004		490,436	0	0	0	0	0	0	0	7,290	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,495,443	0	0	0	0	0	0	0	21,631	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		881,340	0	0	0	0	0	0	0	6,113	0	0	0
1025317	DORAL	FL		04/24/2007		3,011,625	0	0	0	0	0	0	0	21,251	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,111,309	0	0	0	0	0	0	0	31,119	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,073,470	0	0	0	0	0	0	0	13,186	0	0	0
1025399	TAMPA	FL		06/02/2008		1,274,300	0	0	0	0	0	0	0	49,258	0	0	0
1025400	ODESSA	FL		06/09/2008		2,956,688	0	0	0	0	0	0	0	29,230	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,737,116	0	0	0	0	0	0	0	31,518	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,448,644	0	0	0	0	0	0	0	49,701	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,766,045	0	0	0	0	0	0	0	9,774	0	0	0
1025549	APOPKA	FL		03/28/2012		999,652	0	0	0	0	0	0	0	11,980	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,520,000	0	0	0	0	0	0	0	25,196	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,187,236	0	0	0	0	0	0	0	19,397	0	0	0
1125178	CANTON	GA		10/05/2005		1,236,694	0	0	0	0	0	0	0	11,928	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,399,121	0	0	0	0	0	0	0	20,783	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,877,843	0	0	0	0	0	0	0	65,669	0	0	0
1325086	POCATELLO	ID		07/30/2004		798,205	0	0	0	0	0	0	0	25,485	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		611,696	0	0	0	0	0	0	0	18,279	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,430,743	0	0	0	0	0	0	0	34,661	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,997,343	0	0	0	0	0	0	0	23,502	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,977,920	0	0	0	0	0	0	0	22,965	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,424,878	0	0	0	0	0	0	0	10,504	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,827,211	0	0	0	0	0	0	0	13,908	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,476,768	0	0	0	0	0	0	0	24,798	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,562,287	0	0	0	0	0	0	0	54,862	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		7,000,000	0	0	0	0	0	0	0	52,382	0	0	0
1525013	FISHERS	IN		07/29/2003		1,158,710	0	0	0	0	0	0	0	19,883	0	0	0
1525032	SELLERSBURG	IN		10/06/2003		119,589	0	0	0	0	0	0	0	22,055	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525053	LAWRENCE	IN		02/02/2004		797,615	0	0	0	0	0	0	0	12,117	0	0	0
1525061	FISHERS	IN		03/15/2004		638,935	0	0	0	0	0	0	0	14,895	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		766,167	0	0	0	0	0	0	0	23,389	0	0	0
1525124	DECATUR	IN		02/28/2005		895,985	0	0	0	0	0	0	0	2,554	0	0	0
1525125	CARMEL	IN		03/09/2005		1,655,404	0	0	0	0	0	0	0	14,413	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,549,152	0	0	0	0	0	0	0	22,385	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,564,060	0	0	0	0	0	0	0	22,597	0	0	0
1525174	FISHERS	IN		09/29/2005		1,508,280	0	0	0	0	0	0	0	21,203	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		630,622	0	0	0	0	0	0	0	12,571	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		272,232	0	0	0	0	0	0	0	19,467	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,612,925	0	0	0	0	0	0	0	18,526	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,935,449	0	0	0	0	0	0	0	13,855	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,932,897	0	0	0	0	0	0	0	17,273	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,399,680	0	0	0	0	0	0	0	17,598	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,220,085	0	0	0	0	0	0	0	7,739	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,546,525	0	0	0	0	0	0	0	75,190	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,489,300	0	0	0	0	0	0	0	34,262	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,556,112	0	0	0	0	0	0	0	33,125	0	0	0
1525500	CARMEL	IN		04/28/2011		2,404,778	0	0	0	0	0	0	0	24,904	0	0	0
1525586	FISHERS	IN		11/29/2012		1,300,000	0	0	0	0	0	0	0	10,039	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		2,100,000	0	0	0	0	0	0	0	25,128	0	0	0
1625051	MASON CITY	IA		01/07/2004		2,416,862	0	0	0	0	0	0	0	84,098	0	0	0
1625063	URBANDALE	IA		03/17/2004		2,997,841	0	0	0	0	0	0	0	27,333	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,428,079	0	0	0	0	0	0	0	11,200	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,562,271	0	0	0	0	0	0	0	20,359	0	0	0
1725590	WITITA	KS		12/13/2012		2,350,000	0	0	0	0	0	0	0	18,078	0	0	0
1825019	FERN CREEK	KY		08/27/2003		555,338	0	0	0	0	0	0	0	20,756	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,488,332	0	0	0	0	0	0	0	83,457	0	0	0
1825215	OWENSBORO	KY		02/23/2006		954,256	0	0	0	0	0	0	0	12,209	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,986,431	0	0	0	0	0	0	0	31,227	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,462,384	0	0	0	0	0	0	0	18,411	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,420,871	0	0	0	0	0	0	0	74,971	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		4,109,353	0	0	0	0	0	0	0	55,554	0	0	0
1825555	RICHMOND	KY		05/17/2012		4,027,915	0	0	0	0	0	0	0	37,609	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		0	0	0	0	0	0	0	0	14,570	0	0	0
1825624	LEXINGTON	KY		05/17/2013		0	0	0	0	0	0	0	0	65,724	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		0	0	0	0	0	0	0	0	17,598	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1925041	BROSSARD	LA		11/21/2003		2,028,625	0	0	0	0	0	0	0	73,404	0	0	0
1925270	BROUSSARD	LA		09/29/2006		610,792	0	0	0	0	0	0	0	20,143	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,086,369	0	0	0	0	0	0	0	17,117	0	0	0
1925561	KENNER	LA		06/11/2012		3,035,902	0	0	0	0	0	0	0	33,479	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,562,625	0	0	0	0	0	0	0	28,894	0	0	0
2125430	LAUREL	MD		12/02/2008		2,491,999	0	0	0	0	0	0	0	22,707	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,843,260	0	0	0	0	0	0	0	48,193	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,172,238	0	0	0	0	0	0	0	17,328	0	0	0
2125601	BETHESDA	MD		01/30/2013		0	0	0	0	0	0	0	0	23,628	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,623,098	0	0	0	0	0	0	0	45,461	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,222,453	0	0	0	0	0	0	0	10,130	0	0	0
2325216	NOVI	MI		03/01/2006		5,407,657	0	0	0	0	0	0	0	41,894	0	0	0
2325533	WYOMING	MI		10/26/2011		1,904,875	0	0	0	0	0	0	0	23,427	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,990,494	0	0	0	0	0	0	0	38,368	0	0	0
2325609	CLARKSTON	MI		03/28/2013		0	0	0	0	0	0	0	0	32,108	0	0	0
2325619	EAST LANSING	MI		05/07/2013		0	0	0	0	0	0	0	0	10,253	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		0	0	0	0	0	0	0	0	52,309	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,913,941	0	0	0	0	0	0	0	45,880	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,121,443	0	0	0	0	0	0	0	77,032	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,990,708	0	0	0	0	0	0	0	28,772	0	0	0
2425638	MINNETONKA	MN		07/16/2013		0	0	0	0	0	0	0	0	18,826	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,917,415	0	0	0	0	0	0	0	73,356	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,880,752	0	0	0	0	0	0	0	53,439	0	0	0
2625625	ST LOUIS	MO		05/24/2013		0	0	0	0	0	0	0	0	34,873	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,555,769	0	0	0	0	0	0	0	58,797	0	0	0
2825214	RALSTON	NE		02/16/2006		1,208,325	0	0	0	0	0	0	0	13,735	0	0	0
2825220	OMAHA	NE		03/09/2006		1,942,938	0	0	0	0	0	0	0	15,526	0	0	0
2825301	OMAHA	NE		01/29/2007		123,452	0	0	0	0	0	0	0	1,413	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,651,945	0	0	0	0	0	0	0	37,791	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		2,088,362	0	0	0	0	0	0	0	27,997	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		4,020,255	0	0	0	0	0	0	0	265,455	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		4,125,237	0	0	0	0	0	0	0	33,943	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,311,943	0	0	0	0	0	0	0	47,880	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		2,150,598	0	0	0	0	0	0	0	25,831	0	0	0
3125603	KEARNY	NJ		02/13/2013		0	0	0	0	0	0	0	0	21,522	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		2,011,952	0	0	0	0	0	0	0	44,408	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		4,146,398	0	0	0	0	0	0	0	58,135	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,881,555	0	0	0	0	0	0	0	24,203	0	0	0

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3225389	ALBUQUERQUE	NM		04/04/2008		1,736,468	0	0	0	0	0	0	0	17,245	0	0	0
3325219	CLAY	NY		12/01/2010		2,062,722	0	0	0	0	0	0	0	25,585	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,801,182	0	0	0	0	0	0	0	11,862	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,664,462	0	0	0	0	0	0	0	20,319	0	0	0
3325538	LATHAM	NY		11/28/2011		2,429,361	0	0	0	0	0	0	0	18,782	0	0	0
3425039	CHARLOTTE	NC		11/14/2003		1,114,221	0	0	0	0	0	0	0	16,349	0	0	0
3425105	MATTHEWS	NC		11/08/2004		775,659	0	0	0	0	0	0	0	11,311	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		791,826	0	0	0	0	0	0	0	11,379	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,321,701	0	0	0	0	0	0	0	55,972	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,653,128	0	0	0	0	0	0	0	13,327	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,795,826	0	0	0	0	0	0	0	66,358	0	0	0
3425504	CARY	NC		05/31/2011		2,551,491	0	0	0	0	0	0	0	37,338	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,877,245	0	0	0	0	0	0	0	37,261	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		1,954,171	0	0	0	0	0	0	0	23,911	0	0	0
3425579	DURHAM	NC		10/19/2012		2,712,182	0	0	0	0	0	0	0	55,170	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,490,000	0	0	0	0	0	0	0	41,119	0	0	0
3425591	MONROE	NC		12/18/2012		1,750,000	0	0	0	0	0	0	0	17,573	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,765,000	0	0	0	0	0	0	0	20,688	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,850,939	0	0	0	0	0	0	0	14,454	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		656,966	0	0	0	0	0	0	0	26,035	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,403,197	0	0	0	0	0	0	0	51,899	0	0	0
3625027	WEST CARROLLTON	OH		09/29/2003		953,306	0	0	0	0	0	0	0	16,338	0	0	0
3625037	WELLINGTON	OH		10/24/2003		1,139,514	0	0	0	0	0	0	0	3,639	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		627,595	0	0	0	0	0	0	0	22,268	0	0	0
3625042	WASHINGTON TWP	OH		11/21/2003		591,066	0	0	0	0	0	0	0	7,572	0	0	0
3625044	COLUMBUS	OH		11/24/2003		549,269	0	0	0	0	0	0	0	19,369	0	0	0
3625046	CINCINNATI	OH		12/09/2003		3,850,754	0	0	0	0	0	0	0	36,105	0	0	0
3625048	MONTGOMERY	OH		12/30/2003		22,232,594	0	0	0	0	0	0	0	215,107	0	0	0
3625081	WELLINGTON	OH		07/07/2004		550,509	0	0	0	0	0	0	0	5,532	0	0	0
3625100	DAYTON	OH		10/14/2004		455,613	0	0	0	0	0	0	0	13,868	0	0	0
3625128	WESTERVILLE	OH		03/15/2005		1,000,131	0	0	0	0	0	0	0	8,612	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,939,950	0	0	0	0	0	0	0	55,144	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		990,527	0	0	0	0	0	0	0	13,006	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,523,281	0	0	0	0	0	0	0	17,199	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,454,827	0	0	0	0	0	0	0	12,057	0	0	0
3625341	ELIDA	OH		08/24/2007		1,267,221	0	0	0	0	0	0	0	10,746	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,245,490	0	0	0	0	0	0	0	18,564	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
3625423	ELYRIA	OH		10/29/2008		263,354	0	0	0	0	0	0	0	33,586	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,604,105	0	0	0	0	0	0	0	66,110	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,958,647	0	0	0	0	0	0	0	26,785	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,848,112	0	0	0	0	0	0	0	19,475	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,277,166	0	0	0	0	0	0	0	67,242	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,928,610	0	0	0	0	0	0	0	15,449	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,897,738	0	0	0	0	0	0	0	35,918	0	0	0
3625566	COLUMBUS	OH		07/13/2012		3,163,533	0	0	0	0	0	0	0	67,197	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		0	0	0	0	0	0	0	0	26,607	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		0	0	0	0	0	0	0	0	53,008	0	0	0
3625614	CINCINNATI	OH		04/29/2013		0	0	0	0	0	0	0	0	38,312	0	0	0
3625623	CINCINNATI	OH		05/14/2013		0	0	0	0	0	0	0	0	14,637	0	0	0
3625626	WESTLAKE	OH		05/29/2013		0	0	0	0	0	0	0	0	24,221	0	0	0
3724985	TULSA	OK		03/03/2003		305,709	0	0	0	0	0	0	0	31,658	0	0	0
3725043	TULSA	OK		11/24/2003		2,685,760	0	0	0	0	0	0	0	25,196	0	0	0
3725098	EDMOND	OK		09/29/2004		2,958,202	0	0	0	0	0	0	0	17,236	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,463,318	0	0	0	0	0	0	0	7,469	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,331,079	0	0	0	0	0	0	0	15,363	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,031,832	0	0	0	0	0	0	0	14,461	0	0	0
3825076	PORTLAND	OR		05/27/2004		388,809	0	0	0	0	0	0	0	35,834	0	0	0
3825259	HILLSBORO	OR		08/22/2006		5,531,720	0	0	0	0	0	0	0	319,617	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,835,144	0	0	0	0	0	0	0	33,406	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,186,750	0	0	0	0	0	0	0	36,703	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		8,101,288	0	0	0	0	0	0	0	63,972	0	0	0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,070,649	0	0	0	0	0	0	0	54,311	0	0	0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,063,401	0	0	0	0	0	0	0	11,774	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		441,225	0	0	0	0	0	0	0	22,019	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,519,104	0	0	0	0	0	0	0	10,603	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,524,176	0	0	0	0	0	0	0	20,401	0	0	0
4124976	LEXINGTON	SC		01/14/2003		891,876	0	0	0	0	0	0	0	15,538	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,474,200	0	0	0	0	0	0	0	83,322	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,177,212	0	0	0	0	0	0	0	61,841	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,627,531	0	0	0	0	0	0	0	35,526	0	0	0
4125480	CHARLESTON	SC		12/14/2010		789,091	0	0	0	0	0	0	0	16,020	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,777,846	0	0	0	0	0	0	0	13,647	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,400,379	0	0	0	0	0	0	0	31,648	0	0	0
4125556	ROCK HILL	SC		05/17/2012		5,011,452	0	0	0	0	0	0	0	46,249	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,516,931	0	0	0	0	0	0	0	24,985	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
4324986	SEVIERVILLE	TN		03/21/2003		990,244	0	0	0	0	0	0	0	17,078	0	0	0
4325001	KINGSPORT	TN		05/30/2003		599,639	0	0	0	0	0	0	0	23,762	0	0	0
4325031	MEMPHIS	TN		09/30/2003		466,597	0	0	0	0	0	0	0	17,251	0	0	0
4325056	FARRAGUT	TN		02/23/2004		1,368,980	0	0	0	0	0	0	0	22,138	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,327,746	0	0	0	0	0	0	0	42,464	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,097,541	0	0	0	0	0	0	0	8,955	0	0	0
4325217	FARRAGUT	TN		03/01/2006		787,528	0	0	0	0	0	0	0	9,994	0	0	0
4325537	COLUMBIA	TN		11/21/2011		763,957	0	0	0	0	0	0	0	9,557	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,390,640	0	0	0	0	0	0	0	28,934	0	0	0
4424980	BOERNE	TX		02/04/2003		811,736	0	0	0	0	0	0	0	33,799	0	0	0
4425021	SAN ANTONIO	TX		08/29/2003		1,757,167	0	0	0	0	0	0	0	11,833	0	0	0
4425028	SAN ANTONIO	TX		09/30/2003		5,244,991	0	0	0	0	0	0	0	85,764	0	0	0
4425029	EL PASO	TX		09/30/2003		522,159	0	0	0	0	0	0	0	19,417	0	0	0
4425033	EL PASO	TX		10/08/2003		3,391,587	0	0	0	0	0	0	0	124,755	0	0	0
4425049	SAN ANTONIO	TX		12/30/2003		4,680,168	0	0	0	0	0	0	0	44,648	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004		2,098,735	0	0	0	0	0	0	0	20,015	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		699,495	0	0	0	0	0	0	0	22,477	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,497,158	0	0	0	0	0	0	0	39,125	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,851,646	0	0	0	0	0	0	0	18,321	0	0	0
4425121	BEE CAVE	TX		02/07/2005		1,015,561	0	0	0	0	0	0	0	9,041	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,104,989	0	0	0	0	0	0	0	9,132	0	0	0
4425170	LAREDO	TX		09/16/2005		2,835,458	0	0	0	0	0	0	0	24,419	0	0	0
4425173	EL PASO	TX		09/28/2005		1,563,387	0	0	0	0	0	0	0	41,333	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,151,496	0	0	0	0	0	0	0	26,488	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		903,999	0	0	0	0	0	0	0	6,896	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,397,895	0	0	0	0	0	0	0	15,866	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,186,734	0	0	0	0	0	0	0	24,764	0	0	0
4425309	EL PASO	TX		03/14/2007		2,277,005	0	0	0	0	0	0	0	34,172	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,214,791	0	0	0	0	0	0	0	17,320	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,559,403	0	0	0	0	0	0	0	37,723	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,856,758	0	0	0	0	0	0	0	28,843	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,315,118	0	0	0	0	0	0	0	18,010	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,757,777	0	0	0	0	0	0	0	53,957	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,442,808	0	0	0	0	0	0	0	41,169	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,001,266	0	0	0	0	0	0	0	28,122	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,741,648	0	0	0	0	0	0	0	47,102	0	0	0
4425463	EL PASO	TX		09/16/2010		1,809,535	0	0	0	0	0	0	0	24,326	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
4425464	SAN ANTONIO	TX		10/05/2010		4,368,079	0	0	0	0	0	0	0	83,731	0	0	0
4425478	EL PASO	TX		12/06/2010		2,561,454	0	0	0	0	0	0	0	34,056	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		936,721	0	0	0	0	0	0	0	12,012	0	0	0
4425535	CONROE	TX		10/31/2011		946,809	0	0	0	0	0	0	0	13,077	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,742,512	0	0	0	0	0	0	0	45,578	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,988,378	0	0	0	0	0	0	0	48,031	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		0	0	0	0	0	0	0	0	19,349	0	0	0
4425612	MCALLEN	TX		04/15/2013		0	0	0	0	0	0	0	0	47,980	0	0	0
4425633	KATY	TX		06/26/2013		0	0	0	0	0	0	0	0	19,537	0	0	0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,747,529	0	0	0	0	0	0	0	22,299	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,056,655	0	0	0	0	0	0	0	15,858	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,766,049	0	0	0	0	0	0	0	70,236	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,344,874	0	0	0	0	0	0	0	21,192	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		0	0	0	0	0	0	0	0	37,237	0	0	0
4625460	BARRE	VT		08/26/2010		4,145,847	0	0	0	0	0	0	0	108,115	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,422,910	0	0	0	0	0	0	0	20,208	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,210,338	0	0	0	0	0	0	0	12,585	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,392,046	0	0	0	0	0	0	0	47,791	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,745,182	0	0	0	0	0	0	0	17,137	0	0	0
4725407	CHESTER	VA		07/29/2008		5,607,887	0	0	0	0	0	0	0	43,497	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,425,611	0	0	0	0	0	0	0	94,239	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,561,108	0	0	0	0	0	0	0	15,166	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,070,439	0	0	0	0	0	0	0	22,104	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,863,402	0	0	0	0	0	0	0	22,843	0	0	0
4825342	TACOMA	WA		08/30/2007		1,265,722	0	0	0	0	0	0	0	13,601	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		4,112,304	0	0	0	0	0	0	0	55,139	0	0	0
4825636	VANCOUVER	WA		06/27/2013		0	0	0	0	0	0	0	0	8,854	0	0	0
4925073	CHARLESTON	WV		05/04/2004		5,158,746	0	0	0	0	0	0	0	75,622	0	0	0
4925347	LEWISBURG	WV		09/20/2007		1,635,442	0	0	0	0	0	0	0	37,551	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,839,906	0	0	0	0	0	0	0	25,610	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		1,020,606	0	0	0	0	0	0	0	9,764	0	0	0
5025087	OSHKOSH	WI		08/11/2004		4,013,642	0	0	0	0	0	0	0	60,032	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,281,270	0	0	0	0	0	0	0	48,410	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,352,941	0	0	0	0	0	0	0	8,042	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		833,786	0	0	0	0	0	0	0	21,972	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		960,484	0	0	0	0	0	0	0	15,453	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,743,661	0	0	0	0	0	0	0	39,129	0	0	0
5325337	OMAHA	NE		08/03/2007		2,300,191	0	0	0	0	0	0	0	34,714	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
5325360	DETROIT	MI		12/06/2007		7,924,701	0	0	0	0	0	0	0	160,364	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,962,366	0	0	0	0	0	0	0	48,055	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,212,750	0	0	0	0	0	0	0	16,662	0	0	0
5325613	MANCHESTER	NH		04/17/2013		0	0	0	0	0	0	0	0	33,201	0	0	0
0299999. Total - Mortgages With Partial Repayments						809,366,089	0	1,552	0	0	1,552	0	0	14,379,799	0	0	0
0599999. Total Mortgages						822,091,153	0	1,552	0	0	1,552	0	12,064,194	26,443,993	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
199098 BS 2	COLUMBUS FRANKLIN CNTY 4.982% 02/15/27		07/25/2013	Key Bank		4,000,000	4,000,000	0	1FE
34074H FQ 0	FLORIDA ST HSG FIN CORP 3.450% 04/01/29		07/08/2013	BB&T Capital Markets		933,198	1,050,000	7,748	1FE
59334D HN 7	MIAMI DADE CNTY FL WTR 5.000% 10/01/28		07/19/2013	Morgan Stanley & Co.		10,579,300	10,000,000	0	1FE
67910H NR 7	OKLAHOMA ST MUNI PWR AU 5.000% 01/01/26		07/24/2013	RBC Capital Markets		4,557,984	4,245,000	0	1FE
735000 QX 2	PORT OF OAKLAND CA 4.500% 05/01/32		07/01/2013	Bank of America		3,279,780	3,500,000	28,000	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					23,350,262	22,795,000	35,748	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
213248 BB 2	COOK CNTY IL SALES TAX 5.354% 11/15/35		07/12/2013	Raymond James & Associates		1,000,000	1,000,000	0	1FE
623040 HH 8	MT SAN ANTONIO CA CMNTY 4.103% 08/01/23		07/10/2013	RBC Capital Markets		1,000,000	1,000,000	0	1FE
845040 JT 2	S W TX HGR EDU AUTH 201 3.466% 10/01/27		07/09/2013	FTN Financial		5,694,623	6,180,000	51,170	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					7,694,623	8,180,000	51,170	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		08/14/2013	Wells Fargo Securities		4,968,555	5,000,000	14,097	1
3137B3 4W 5	FHLMC MULTIFAM STRU PAS 3.500% 04/15/33		08/21/2013	Citi		6,929,748	6,959,107	16,915	1
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25		08/15/2013	Deutsche Bank Securities		4,682,813	5,000,000	7,875	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		09/05/2013	Bank of America		2,955,352	3,000,000	2,873	1
3138L4 S2 0	FANNIE MAE AM4136 3.370% 08/01/23		09/05/2013	Bank of America		2,892,656	3,000,000	2,528	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		09/01/2013	Interest Capitalization		19,787	19,787	0	1
74526Q A7 7	PUERTO RICO ELEC PWR AU 7.000% 07/01/33		08/12/2013	Morgan Stanley & Co.		2,408,160	2,400,000	0	1
74529J NX 9	PUERTO RICO SALES TAX F 5.250% 08/01/40		08/20/2013	Citi		1,795,860	2,000,000	6,417	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					26,652,931	27,378,894	50,705	XXX
Bonds - Industrial and Miscellaneous									
00101J AF 3	ADT CORP 3.500% 07/15/22		05/03/2013	Tax Free Exchange		3,013,820	3,000,000	0	2FE
008414 AA 2	AGATE BAY MORTGAGE LOAN 3.500% 07/25/43		08/21/2013	Bank of America		2,869,688	3,000,000	7,875	1FE
00846U AJ 0	AGILENT TECHNOLOGIES IN 3.875% 07/15/23		07/02/2013	Janney Montgomery Scott		2,625,912	2,700,000	4,941	2FE
01741R AF 9	ALLEGHENY TECHNOLOGIES 5.875% 08/15/23		07/09/2013	Bank of America		1,999,820	2,000,000	0	2FE
03076C AF 3	AMERIPRISE FINANCIAL IN 4.000% 10/15/23		09/04/2013	Goldman Sachs & Co.		994,690	1,000,000	333	1FE
05606V AA 6	BXG RECEIVABLES NOTE TR 3.010% 12/04/28		09/18/2013	BB&T Capital Markets		2,999,372	3,000,000	0	1FE
12527G AC 7	CF INDUSTRIES INC 3.450% 06/01/23		08/27/2013	Sterne Agee		1,399,785	1,500,000	13,944	2FE
12625J AC 2	CPS AUTO TRUST 3.480% 09/15/20		08/14/2013	Citigroup		2,964,375	3,000,000	1,160	2AM
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		09/01/2013	Interest Capitalization		66,670	66,670	0	1FM
12673P AE 5	CA INC 4.500% 08/15/23		08/14/2013	Various		2,993,150	3,000,000	750	2FE
13975D AF 2	CAPITAL AUTO REC ASSET 2.790% 10/22/18		08/14/2013	Credit Suisse First Boston		6,999,046	7,000,000	0	1FE
13975D AG 0	CAPITAL AUTO REC ASSET 3.690% 02/20/19		08/14/2013	Credit Suisse First Boston		999,790	1,000,000	0	2AM
151020 AJ 3	CELGENE CORP 4.000% 08/15/23		08/01/2013	Citi		1,989,040	2,000,000	0	2FE
178779 BV 5	CITYSCAPE HOME EQUITY L 7.910% 05/25/28		09/01/2013	Interest Capitalization		35,050	35,050	0	6FE
25466A AD 3	DISCOVER BANK 4.200% 08/08/23		08/05/2013	Bank of America		996,120	1,000,000	0	2FE
256747 A@ 5	DOLLAR TREE INC SERIES 4.630% 09/16/23		09/16/2013	Wells Fargo Securities		3,000,000	3,000,000	0	2Z

Statement as of September 30, 2013 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
268648 AN 2	EMC CORP 3.375% 06/01/23		08/19/2013	Citi		3,844,080	4,000,000	28,500	1FE
30291J AJ 2	FREMF MORTGAGE TRUST 3.601% 05/25/46		07/17/2013	Wells Fargo Securities		2,624,016	3,000,000	6,902	1FE
345397 WK 5	FORD MOTOR CREDIT 4.375% 08/06/23		08/01/2013	Morgan Stanley & Co.		990,660	1,000,000	0	2FE
36198E AD 7	GS MORTGAGE SECURITIES 3.871% 07/10/46		07/17/2013	Goldman Sachs & Co.		2,524,917	2,500,000	8,065	1FE
36198F AD 4	GS MORTGAGE SECURITIES 3.955% 08/10/46		08/14/2013	Goldman Sachs & Co.		5,049,797	5,000,000	13,733	1FE
406216 BD 2	HALLIBURTON CO 3.500% 08/01/23		08/05/2013	Bank of America		1,988,340	2,000,000	583	1FE
44266R AC 1	HOWARD HUGHES MEDICAL I 3.500% 09/01/23		07/16/2013	Goldman Sachs & Co.		997,930	1,000,000	0	1FE
459200 HP 9	IBM CORP 3.375% 08/01/23		07/30/2013	Goldman Sachs & Co.		4,997,450	5,000,000	469	1FE
46639G AL 0	JP MORGAN MTGE TRUST 20 3.000% 03/01/43		03/26/2013	J P Morgan & Co.		(97,982)	(95,789)	0	1FE
46640B AC 8	JP MORGAN MORTGAGE TRUS 3.500% 05/25/43		07/03/2013	J P Morgan & Co.		1,872,544	1,905,897	1,482	1FE
46640L AD 4	JPMBB COMM MORTG SEC TR 4.133% 08/15/46		08/02/2013	J P Morgan & Co.		5,149,980	5,000,000	10,332	1FE
46640L AD 4	JPMBB COMM MORTG SEC TR 4.133% 08/15/46		08/02/2013	J P Morgan & Co.		5,149,980	5,000,000	10,332	1Z
494550 BS 4	KINDER MORGAN ENERGY 4.150% 02/01/24		07/29/2013	Bank of America		1,994,120	2,000,000	0	2FE
500255 AT 1	KOHLS CORPORATION 4.750% 12/15/23		09/05/2013	Morgan Stanley & Co.		1,645,875	1,650,000	0	2FE
50187V AF 8	LEAF II RECEIVABLES FND 3.460% 09/15/21		09/19/2013	Credit Suisse First Boston		1,499,692	1,500,000	0	1FE
534187 BD 0	LINCOLN NATIONAL CORP 4.000% 09/01/23		08/13/2013	Bank of America		991,900	1,000,000	0	2FE
574754 AL 1	MASHANTUCKET WESTERN PE 6.350% 07/01/26		07/01/2013	Tax Free Exchange		1,200,000	2,539,025	0	6Z
579780 AJ 6	MCCORMICK & CO 3.500% 09/01/23		08/14/2013	Bank of America		1,982,760	2,000,000	0	1FE
61762T AE 6	MORGAN STANLEY BAML TRU 4.367% 08/15/46		08/01/2013	Bank of America		4,633,376	4,500,000	7,642	1FE
675748 CF 2	OCWEN RESIDENTIAL MBS C 6.747% 06/25/39		09/01/2013	Interest Capitalization		873	873	0	6FE
68389X AS 4	ORACLE CORP 3.625% 07/15/23		07/09/2013	Bank of America		2,972,940	3,000,000	0	1FE
74170* AC 3	PRIME PROPERTY FUND LLC 4.610% 08/22/25		08/22/2013	J P Morgan & Co.		2,000,000	2,000,000	0	2Z
74340X AW 1	PROLOGIS LP 4.250% 08/15/23		08/08/2013	Citi		997,420	1,000,000	0	2FE
85172G AB 3	SPRINGLEAF MORTGAGE LOA 3.520% 12/25/65		07/03/2013	Bank of America		1,444,841	1,500,000	5,573	1FE
88314R AA 4	TEXTAINER MARINE CONTAI 3.900% 09/20/38		09/13/2013	Bank of America		1,989,751	2,000,000	0	1FE
92553P AT 9	VIACOM INC 4.250% 09/01/23		08/12/2013	Citi		915,454	925,000	0	2FE
92938C AD 9	WFRBS COMM MORTG TRUST 4.153% 08/15/46		08/06/2013	RBS Securities Corp.		4,119,692	4,000,000	8,767	1FE
94988Q AG 6	WELLS FARGO COMM MTG TR 4.218% 07/15/46		07/17/2013	Wells Fargo Securities		2,574,810	2,500,000	8,495	1FE
05330K AA 3	AUTO METRO PUERTO RICO 6.750% 06/30/35	F	08/02/2013	Goldman Sachs & Co.		7,000,000	7,000,000	0	2FE
05565Q CD 8	BP CAPITAL MARKETS PLC 2.750% 05/10/23	F	09/12/2013	Citi		1,778,160	2,000,000	19,403	1FE
49245P AA 4	KERRY GROUP FIN SERVICE 3.200% 04/09/23	F	08/07/2013	Citi		2,776,800	3,000,000	32,800	2FE
71654Q BG 6	PETROLEOS MEXICANOS 3.500% 01/30/23	F	08/29/2013	Tax Free Exchange		1,994,751	2,000,000	0	2FE
75625Q AB 5	RECKITT BENCKISER TRSY 3.625% 09/21/23	F	09/16/2013	Citi		1,481,175	1,500,000	0	1FE
822582 AX 0	SHELL INTERNATIONAL FIN 3.400% 08/12/23	F	08/07/2013	Barclays Capital Inc.		1,995,800	2,000,000	0	1FE
89153V AG 4	TOTAL CAPITAL INTL SA 3.700% 01/15/24	F	08/05/2013	Credit Suisse		997,450	1,000,000	0	1FE
G9224* AF 1	UNITED DRUG FINANCE LIM 4.480% 09/25/23	F	09/25/2013	HSBC Securities		3,000,000	3,000,000	0	2Z
N1492@ AE 6	BOSKALIS FINANCE BV SNR 3.660% 07/22/23	F	07/22/2013	RBS Securities Corp.		3,000,000	3,000,000	0	2
Q2107# AH 9	CONTACT ENERGY LTD SR N 4.090% 12/19/23	F	09/19/2013	Commonwealth Australia Sec.		3,500,000	3,500,000	0	2Z
3899999.	Total - Bonds - Industrial & Miscellaneous					129,525,680	131,726,726	192,081	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399997.	Total - Bonds - Part 3					187,223,496	190,080,620	329,704	XXX
8399999.	Total - Bonds					187,223,496	190,080,620	329,704	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					187,223,496	XXX	329,704	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
152383 AA 3	CENT AMER BK FOR ECON I 10.375% 02/01/14		08/01/2013	Various		180,475	180,475	180,475	180,475	0	0	0	0	0	180,475	0	0	0	18,724	02/01/2014	1
3132H3 7A 5	FREDDIE MAC GOLD POOL 3.500% 03/01/43		09/01/2013	Paydown		31,863	31,863	34,009	0	0	(2,146)	0	(2,146)	0	31,863	0	0	0	304	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2013	Paydown		47,831	47,831	49,266	0	0	(1,435)	0	(1,435)	0	47,831	0	0	0	837	03/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		09/01/2013	Paydown		222	222	221	221	0	1	0	1	0	222	0	0	0	12	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		09/15/2013	Redemption 100.0000		95,523	95,523	95,523	95,523	0	0	0	0	0	95,523	0	0	0	3,013	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 0.969% 04/16/50		09/01/2013	Paydown		0	0	26,136	25,521	0	(25,521)	0	(25,521)	0	0	0	0	0	5,747	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.572% 10/16/48		09/01/2013	Paydown		0	0	314,186	390,601	0	(315,448)	75,153	(390,601)	0	0	0	0	0	273,677	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.106% 05/16/49		09/01/2013	Paydown		0	0	65,999	114,351	0	(67,060)	47,292	(114,352)	0	0	0	0	0	46,391	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2013	Paydown		1,288,462	1,288,462	1,259,914	1,276,009	0	12,454	0	12,454	0	1,288,462	0	0	0	46,581	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2013	Paydown		290,322	290,322	301,481	293,453	0	(3,131)	0	(3,131)	0	290,322	0	0	0	11,675	07/20/2032	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		08/01/2013	Paydown		67,330	67,330	67,372	67,143	0	186	0	186	0	67,330	0	0	0	2,227	01/20/2032	1
38374N JX 6	GNMA 2006-42 B 5.174% 08/16/46		09/01/2013	Paydown		51,764	51,764	56,645	56,435	0	(4,671)	0	(4,671)	0	51,764	0	0	0	1,640	08/16/2046	1
38375C BD 1	GNMA 2012-57 DA 5.499% 04/20/42		09/01/2013	Paydown		827,385	827,385	905,470	898,901	0	(71,516)	0	(71,516)	0	827,385	0	0	0	30,204	04/20/2042	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		09/01/2013	Paydown		22,321	22,321	22,348	22,342	0	(22)	0	(22)	0	22,321	0	0	0	526	03/16/2035	1
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39		09/01/2013	Paydown		87,839	87,839	89,157	89,055	0	(1,216)	0	(1,216)	0	87,839	0	0	0	2,510	08/16/2039	1
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		08/10/2013	Redemption 100.0000		64,340	64,340	64,340	64,340	0	0	0	0	0	64,340	0	0	0	2,860	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					3,055,677	3,055,677	3,532,542	3,574,370	0	(479,525)	122,445	(601,970)	0	3,055,677	0	0	0	446,928	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 2.900% 02/01/42		09/01/2013	Redemption 100.0000		135,708	135,708	135,708	0	0	0	0	0	0	135,708	0	0	0	1,118	02/01/2042	1FE
20774W H2 0	CONNECTICUT ST HSG FIN 5.000% 11/15/41		07/18/2013	Redemption 100.0000		570,000	570,000	577,125	576,282	0	(337)	0	(337)	0	575,946	0	(5,946)	(5,946)	19,238	11/15/2041	1FE
20775B YZ 3	CONNECTICUT ST HSG FIN 4.150% 05/15/42		07/18/2013	Redemption 100.0000		890,000	890,000	890,000	890,000	0	0	0	0	0	890,000	0	0	0	24,931	05/15/2042	1FE
49130T PQ 3	KENTUCKY ST HSG CORP HS 4.268% 01/01/28		09/10/2013	Redemption 100.0000		20,000	20,000	20,000	19,200	0	800	0	800	0	20,000	0	0	0	1,027	01/01/2028	1FE
49130T PS 9	KENTUCKY ST HSG CORP HS 3.000% 11/01/41		09/01/2013	Redemption 100.0000		160,000	160,000	160,000	0	0	0	0	0	0	160,000	0	0	0	1,338	11/01/2041	1FE
57586P R4 0	MASSACHUSETTS ST HSG FI 4.350% 12/01/27		09/01/2013	Redemption 100.0000		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	8,319	12/01/2027	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AG 4.450% 07/01/31		07/01/2013	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	668	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 2.650% 11/01/40		09/01/2013	Redemption 100.0000		150,000	150,000	150,000	0	0	0	0	0	0	150,000	0	0	0	1,943	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 2.650% 11/01/41		09/01/2013	Redemption 100.0000		120,000	120,000	120,000	0	0	0	0	0	0	120,000	0	0	0	1,676	11/01/2041	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN 3.550% 09/01/32		09/01/2013	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,029	09/01/2032	1FE
658207 PA 7	NORTH CAROLINA HSG FIN 4.319% 01/01/29		09/01/2013	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,653	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF 2.720% 11/01/41		09/01/2013	Redemption 100.0000		60,000	60,000	60,000	0	0	0	0	0	0	60,000	0	0	0	569	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		09/01/2013	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	5,785	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO 7.050% 03/01/17		09/01/2013	Redemption 100.0000		70,000	70,000	70,000	69,998	0	2	0	2	0	70,000	0	0	0	3,701	03/01/2017	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSI 2.950% 01/01/41		09/01/2013	Redemption 100.0000		95,000	95,000	95,000	0	0	0	0	0	0	95,000	0	0	0	834	01/01/2041	1FE
83756C AZ 8	SOUTH DAKOTA HSG DEV AU 3.750% 05/01/33		09/15/2013	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,107	05/01/2033	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMN 4.450% 01/01/30		09/01/2013	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,446	01/01/2030	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92812Q NU 7	VIRGINIA ST HSG AUTH DE 4.900% 01/01/33		09/01/2013	Redemption 100.0000		100,000	100,000	99,875	99,885	0	2	0	2	0	99,887	0	113	113	5,717	01/01/2033	1FE
92812U K5 6	VIRGINIA HOUSING DEV AU 2.750% 04/25/42		09/25/2013	Redemption 100.0000		61,939	61,939	61,939	0	0	0	0	0	0	61,939	0	0	0	302	04/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN C 4.500% 10/01/31		09/01/2013	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	5,794	10/01/2031	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,182,647	3,182,647	3,189,647	2,405,365	0	467	0	467	0	3,188,480	0	(5,833)	(5,833)	92,195	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		09/01/2013	Paydown		155,602	155,602	156,928	155,627	0	(25)	0	(25)	0	155,602	0	0	0	6,096	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		09/01/2013	Paydown		370,769	370,769	362,845	368,123	0	2,646	0	2,646	0	370,769	0	0	0	14,937	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		09/01/2013	Paydown		269,217	269,217	270,340	269,010	0	208	0	208	0	269,217	0	0	0	10,614	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		09/01/2013	Paydown		317,954	317,954	300,402	315,401	0	2,553	0	2,553	0	317,954	0	0	0	12,938	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		09/01/2013	Paydown		137,228	137,228	126,138	135,350	0	1,878	0	1,878	0	137,228	0	0	0	4,984	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		09/01/2013	Paydown		603,756	603,756	582,700	595,439	0	8,317	0	8,317	0	603,756	0	0	0	23,190	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		09/01/2013	Paydown		67,684	67,684	61,244	65,884	0	1,800	0	1,800	0	67,684	0	0	0	2,761	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		09/01/2013	Paydown		159,465	159,465	151,322	157,213	0	2,252	0	2,252	0	159,465	0	0	0	6,347	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		09/01/2013	Paydown		247,046	247,046	236,686	243,768	0	3,278	0	3,278	0	247,046	0	0	0	9,855	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		09/01/2013	Paydown		72	72	71	71	0	1	0	1	0	72	0	0	0	5	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		09/01/2013	Paydown		53,327	53,327	50,577	52,612	0	715	0	715	0	53,327	0	0	0	2,447	11/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		08/01/2013	Paydown		19,529	19,529	18,522	19,267	0	262	0	262	0	19,529	0	0	0	846	11/25/2023	1Z
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		09/01/2013	Paydown		97,518	97,518	92,947	95,982	0	1,536	0	1,536	0	97,518	0	0	0	4,247	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		09/01/2013	Paydown		6,728	6,728	6,728	6,728	0	0	0	0	0	6,728	0	0	0	317	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2013	Paydown		46,536	46,536	50,404	50,269	0	(3,734)	0	(3,734)	0	46,536	0	0	0	1,086	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		09/01/2013	Paydown		54,893	54,893	60,339	60,243	0	(5,351)	0	(5,351)	0	54,893	0	0	0	1,281	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2013	Paydown		38,277	38,277	39,605	0	0	(1,328)	0	(1,328)	0	38,277	0	0	0	303	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/25/2013	Paydown		14,583	14,583	14,492	0	0	92	0	92	0	14,583	0	0	0	43	07/25/2033	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		09/01/2013	Paydown		35,455	35,455	38,357	38,236	0	(2,782)	0	(2,782)	0	35,455	0	0	0	827	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		09/01/2013	Paydown		57,546	57,546	60,630	60,585	0	(3,039)	0	(3,039)	0	57,546	0	0	0	1,151	12/15/2035	1
3137B3 4W 5	FHLMC MULTIFAM STRU PAS 3.500% 04/15/33		09/15/2013	Paydown		20,536	20,536	20,449	0	0	87	0	87	0	20,536	0	0	0	60	04/15/2033	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		09/01/2013	Paydown		74,799	74,799	72,325	73,935	0	863	0	863	0	74,799	0	0	0	3,286	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		09/01/2013	Paydown		98,113	98,113	93,626	96,784	0	1,330	0	1,330	0	98,113	0	0	0	3,521	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		09/01/2013	Paydown		248,177	248,177	243,461	246,247	0	1,931	0	1,931	0	248,177	0	0	0	9,795	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		09/01/2013	Paydown		101,762	101,762	98,172	100,701	0	1,061	0	1,061	0	101,762	0	0	0	3,985	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		09/01/2013	Paydown		238,506	238,506	236,972	237,653	0	852	0	852	0	238,506	0	0	0	10,117	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		09/01/2013	Paydown		201,147	201,147	184,896	195,547	0	5,600	0	5,600	0	201,147	0	0	0	8,019	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		09/01/2013	Paydown		615,102	615,102	592,696	606,212	0	8,890	0	8,890	0	615,102	0	0	0	24,874	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2013	Paydown		499,554	499,554	450,735	484,629	0	14,925	0	14,925	0	499,554	0	0	0	17,721	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		09/01/2013	Paydown		307,679	307,679	296,445	303,974	0	3,705	0	3,705	0	307,679	0	0	0	12,871	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		09/01/2013	Paydown		324,213	324,213	318,467	322,128	0	2,085	0	2,085	0	324,213	0	0	0	13,450	09/15/2032	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		09/01/2013	Paydown		289,404	289,404	276,403	284,706	0	4,697	0	4,697	0	289,404	0	0	0	10,592	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		09/01/2013	Paydown		210,619	210,619	199,627	207,383	0	3,235	0	3,235	0	210,619	0	0	0	7,691	04/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2013	Paydown		358,144	358,144	360,215	358,020	0	124	0	124	0	358,144	0	0	0	13,290	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		09/01/2013	Paydown		3,813	3,813	3,836	3,819	0	(6)	0	(6)	0	3,813	0	0	0	127	01/01/2020	1
46637Q AA 4	JP MORGAN TAX EXPT PASS 3.000% 01/27/38		09/01/2013	Paydown		830,031	830,031	850,043	849,870	0	(19,839)	0	(19,839)	0	830,031	0	0	0	16,770	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 8.000% 07/15/28		07/15/2013	Various		210,572	210,572	210,572	210,572	0	0	0	0	0	210,572	0	0	0	16,846	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		09/01/2013	Various		25,807	25,807	25,807	25,807	0	0	0	0	0	25,807	0	0	0	1,285	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					7,411,163	7,411,163	7,216,024	7,297,795	0	38,819	0	38,819	0	7,411,163	0	0	0	278,575	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		09/01/2013	Paydown		37,234	37,234	35,653	37,044	0	189	0	189	0	37,234	0	0	0	1,107	06/25/2033	1FM
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		09/01/2013	Paydown		40,769	40,769	41,049	40,800	0	(31)	0	(31)	0	40,769	0	0	0	1,238	08/25/2018	1FM
00101J AB 2	ADT CORP 3.500% 07/15/22		05/03/2013	Tax Free Exchange		3,013,820	3,000,000	3,014,840	3,014,246	0	(426)	0	(426)	0	3,013,820	0	0	0	55,417	07/15/2022	2FE
00212P AV 0	ASG RESECURITIZATION TR 3.500% 02/28/37		09/01/2013	Paydown		151,512	151,512	148,482	149,996	0	1,516	0	1,516	0	151,512	0	0	0	3,517	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A 1.932% 12/15/42		09/15/2013	Paydown		73,053	73,053	73,053	73,053	0	0	0	0	0	73,053	0	0	0	956	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		09/15/2013	Redemption 100.0000		92,262	92,262	94,722	93,664	0	(87)	0	(87)	0	93,577	0	(1,315)	(1,315)	4,593	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		09/01/2013	Paydown		105,807	105,807	79,884	84,104	0	21,703	0	21,703	0	105,807	0	0	0	3,588	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		09/01/2013	Paydown		108,283	108,283	114,374	110,878	0	(2,594)	0	(2,594)	0	108,283	0	0	0	4,749	08/15/2030	3AM
008414 AA 2	AGATE BAY MORTGAGE LOAN 3.500% 07/25/43		09/25/2013	Paydown		27,315	27,315	26,128	0	0	1,186	0	1,186	0	27,315	0	0	0	80	07/25/2043	1FE
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		09/20/2013	Paydown		254,763	254,763	232,061	252,129	0	2,634	0	2,634	0	254,763	0	0	0	16,445	09/20/2022	3AM
02146P AA 3	COUNTRYWIDE ALTER LOAN 3.889% 08/25/36		09/01/2013	Paydown		143,570	143,570	143,346	143,101	0	469	0	469	0	143,570	0	0	0	4,642	08/25/2036	1FM
025816 AQ 2	AMERICAN EXPRESS 4.875% 07/15/13		07/15/2013	Maturity		125,000	125,000	125,115	125,009	0	(9)	0	(9)	0	125,000	0	0	0	6,094	07/15/2013	1FE
02640C AF 2	AMERICAN GENERAL MORTG 5.750% 09/25/48		09/01/2013	Paydown		41,654	41,654	40,821	41,267	0	387	0	387	0	41,654	0	0	0	1,796	09/25/2048	1FM
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		09/01/2013	Paydown		288,478	288,478	288,408	287,727	0	750	0	750	0	288,478	0	0	0	9,926	03/25/2058	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		09/01/2013	Paydown		76,262	76,262	70,638	72,848	0	3,414	0	3,414	0	76,262	0	0	0	3,957	02/25/2028	1FM
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		09/01/2013	Paydown		57,346	57,346	56,593	56,761	0	584	0	584	0	57,346	0	0	0	1,909	06/25/2035	1FM
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		09/01/2013	Redemption 100.0000		123,678	123,678	123,678	123,678	0	0	0	0	0	123,678	0	0	0	4,746	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		09/07/2013	Redemption 100.0000		148,856	148,856	139,009	142,689	0	514	0	514	0	143,203	0	5,653	5,653	7,436	01/02/2019	3
05463S AA 5	AXIS EQUIPMENT FIN REC 1.250% 03/20/15		09/20/2013	Paydown		251,283	251,283	244,769	247,300	0	3,982	0	3,982	0	251,283	0	0	0	2,092	03/20/2015	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		09/01/2013	Paydown		210,963	210,963	212,414	211,021	0	(58)	0	(58)	0	210,963	0	0	0	8,829	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26	E	09/02/2013	Paydown		89,191	89,191	89,123	89,081	0	110	0	110	0	89,191	0	0	0	3,035	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TR 2.660% 12/02/27		09/02/2013	Paydown		96,322	96,322	96,322	96,322	0	1	0	1	0	96,322	0	0	0	1,705	12/02/2027	1FE
05949A 6H 8	BANK OF AMERICA MORTGAG 2.799% 06/25/35		09/01/2013	Paydown		750,752	750,752	694,446	727,744	0	23,009	0	23,009	0	750,752	0	0	0	15,642	06/25/2035	1FM
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		09/01/2013	Paydown		62,848	62,848	61,984	62,375	0	473	0	473	0	62,848	0	0	0	1,850	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		09/01/2013	Paydown		115,403	115,403	113,456	114,025	0	1,378	0	1,378	0	115,403	0	0	0	3,959	10/25/2020	1FM
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		09/01/2013	Paydown		65,138	65,138	64,568	64,789	0	349	0	349	0	65,138	0	0	0	1,935	06/26/2021	1FM
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		09/01/2013	Paydown		122,672	122,672	123,286	122,786	0	(114)	0	(114)	0	122,672	0	0	0	4,835	02/26/2020	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		09/01/2013	Paydown		24,729	24,729	26,104	26,030	0	(1,301)	0	(1,301)	0	24,729	0	0	0	876	01/25/2042	1FM
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		09/01/2013	Paydown		326,710	326,710	324,873	325,671	0	1,039	0	1,039	0	326,710	0	0	0	9,053	05/26/2036	1FM
05956T AC 3	BANC OF AMERICA FUNDING 5.903% 08/26/36		09/01/2013	Paydown		230,704	230,704	220,899	224,656	0	6,048	0	6,048	0	230,704	0	0	0	10,216	08/26/2036	1FM
060505 BD 5	BANK OF AMERICA CORP SU 4.750% 08/15/13		08/15/2013	Maturity		125,000	125,000	123,359	124,859	0	141	0	141	0	125,000	0	0	0	5,938	08/15/2013	2FE
07383G AT 3	BEAR STERNS ASSET BACKE 8.654% 10/25/29		09/01/2013	Paydown		18,328	18,328	10,774	10,774	0	7,555	0	7,555	0	18,328	0	0	0	181	10/25/2029	3FM
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		09/01/2013	Paydown		107,057	107,057	106,804	106,771	0	286	0	286	0	107,057	0	0	0	3,562	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 7.061% 01/01/29		09/01/2013	Paydown		13,078	13,078	12,837	12,912	0	166	0	166	0	13,078	0	0	0	568	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		09/01/2013	Paydown		32,217	32,217	30,952	30,952	0	1,265	0	1,265	0	32,217	0	0	0	1,332	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		09/01/2013	Paydown		227,990	227,990	227,420	227,289	0	702	0	702	0	227,990	0	0	0	7,606	08/25/2035	1FM
1248P8 AC 3	CREDIT-BASED ASSET SER 5.970% 10/25/36		09/01/2013	Paydown		321,059	321,059	331,494	323,703	0	(2,643)	0	(2,643)	0	321,059	0	0	0	12,624	10/25/2036	1FE
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		09/19/2013	Paydown		126,963	126,963	126,915	126,896	0	67	0	67	0	126,963	0	0	0	4,246	10/15/2026	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19		09/15/2013	Paydown		101,714	101,714	101,702	101,705	0	10	0	10	0	101,714	0	0	0	1,891	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		09/16/2013	Paydown		113,342	113,342	113,327	113,336	0	7	0	7	0	113,342	0	0	0	2,122	04/16/2018	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		09/15/2013	Paydown		167,838	167,838	167,818	167,826	0	12	0	12	0	167,838	0	0	0	4,094	09/17/2018	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/20		09/15/2013	Paydown		305,856	305,856	305,816	305,818	0	39	0	39	0	305,856	0	0	0	3,817	03/16/2020	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		09/01/2013	Paydown		137,133	137,133	138,675	137,415	0	(283)	0	(283)	0	137,133	0	0	0	6,326	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE 3.000% 04/25/43		09/01/2013	Paydown		65,156	65,156	66,238	0	0	(1,082)	0	(1,082)	0	65,156	0	0	0	656	04/25/2043	1FE
12646X AJ 1	CREDIT SUISSE COMM MORT 3.000% 05/25/43		09/01/2013	Paydown		34,403	34,403	34,846	0	0	(443)	0	(443)	0	34,403	0	0	0	281	05/25/2043	1FE
126673 ZS 4	COUNTRYWIDE ASSET-BACKE 5.308% 08/25/35		09/01/2013	Paydown		149,954	149,954	146,768	147,890	0	2,065	0	2,065	0	149,954	0	0	0	5,269	08/25/2035	1FM
12667F KH 7	COUNTRYWIDE ALTERNATIVE 6.000% 07/25/34		09/01/2013	Paydown		1,061,739	1,061,739	1,060,578	1,057,868	0	3,871	0	3,871	0	1,061,739	0	0	0	42,593	07/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE 5.500% 11/25/35		09/01/2013	Paydown		4,056	4,056	3,303	3,344	0	712	0	712	0	4,056	0	0	0	90	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		07/01/2013	Paydown		51,270	51,270	48,129	50,123	0	1,147	0	1,147	0	51,270	0	0	0	1,652	10/25/2035	2FM
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		09/01/2013	Paydown		75,501	75,501	70,876	73,812	0	1,689	0	1,689	0	75,501	0	0	0	2,887	10/25/2035	3FM
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		09/01/2013	Paydown		24,083	24,083	24,200	24,093	0	(10)	0	(10)	0	24,083	0	0	0	1,047	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		09/01/2013	Paydown		103,221	103,221	99,480	100,135	0	3,087	0	3,087	0	103,221	0	0	0	3,733	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		09/01/2013	Paydown		312,559	312,559	311,590	311,584	0	975	0	975	0	312,559	0	0	0	12,183	05/25/2033	1FM
12669E LA 2	COUNTRYWIDE ALTERNATIVE 5.000% 07/25/33		09/01/2013	Paydown		910,112	910,112	874,632	892,928	0	17,184	0	17,184	0	910,112	0	0	0	30,294	07/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		09/01/2013	Paydown		96,216	96,216	93,510	95,625	0	591	0	591	0	96,216	0	0	0	3,170	10/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		09/01/2013	Paydown		397,478	397,478	385,554	394,392	0	3,087	0	3,087	0	397,478	0	0	0	13,412	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		09/01/2013	Paydown		385,199	385,199	377,976	383,530	0	1,668	0	1,668	0	385,199	0	0	0	12,633	05/25/2034	1FM
12669F ZQ 9	COUNTRYWIDE HOME LOANS 5.250% 07/25/34		09/01/2013	Paydown		621,148	621,148	582,326	615,315	0	5,832	0	5,832	0	621,148	0	0	0	21,272	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		09/01/2013	Paydown		188,873	188,873	185,432	186,106	0	3,455	687	2,768	0	188,873	0	0	0	6,997	06/25/2035	2FM
12669G EZ 0	COUNTRYWIDE HOME LOANS 5.500% 08/25/33		09/01/2013	Paydown		545,743	545,743	537,744	541,665	0	4,078	0	4,078	0	545,743	0	0	0	19,720	08/25/2033	1FM
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14		09/01/2013	Paydown		14,655	14,655	14,655	14,655	0	0	0	0	0	14,655	0	0	0	0	06/25/2014	6FE
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		07/01/2013	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1
14366U AB 8	CARNOW AUTO RECEIVABLES 3.240% 03/15/16		09/15/2013	Paydown		241,676	241,676	241,665	241,670	0	6	0	6	0	241,676	0	0	0	5,799	03/15/2016	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35		09/01/2013	Paydown		122,938	122,938	122,938	122,548	0	389	0	389	0	122,938	0	0	0	4,665	11/25/2035	1FM
17029P AA 3	CHOCTAW GENERATION SERI 6.120% 12/15/31		08/01/2013	Redemption 100.0000		5,288	5,288	4,204	0	0	0	1,084	(1,084)	0	4,204	0	1,084	1,084	162	12/15/2031	5Z
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		09/05/2013	Paydown		147,373	147,373	147,373	147,373	0	0	0	0	0	147,373	0	0	0	9,074	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		09/01/2013	Paydown		6,388	6,388	6,099	6,099	0	289	0	289	0	6,388	0	0	0	252	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		09/01/2013	Paydown		15,766	15,766	15,460	15,593	0	172	0	172	0	15,766	0	0	0	556	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MO 5.939% 07/25/36		09/01/2013	Paydown		174,701	174,701	158,105	164,399	0	10,302	0	10,302	0	174,701	0	0	0	6,654	07/25/2036	3FM
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		09/01/2013	Paydown		5,608	5,608	4,991	5,362	0	246	0	246	0	5,608	0	0	0	207	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		09/01/2013	Paydown		59,431	59,431	59,134	59,153	0	278	0	278	0	59,431	0	0	0	2,274	09/25/2037	1FM
178779 BV 5	CITYSCAPE HOME EQUITY L 7.910% 05/25/28		07/01/2013	Paydown		2,827	2,827	0	0	0	2,827	0	2,827	0	2,827	0	0	0	1,358	05/25/2028	6FE
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		09/01/2013	Paydown		16,249	16,249	16,249	16,249	0	0	0	0	0	16,249	0	0	0	0	05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		09/01/2013	Paydown		1,433	1,433	1,138	1,138	0	295	0	295	0	1,433	0	0	0	68	06/15/2025	4FM
21075W BX 2	CONTI MTGE HOME EQUITY 4.031% 03/15/27		09/01/2013	Paydown		9,877	9,877	7,520	7,520	0	2,357	0	2,357	0	9,877	0	0	0	299	03/15/2027	2FM
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		09/01/2013	Paydown		4,687	4,687	4,549	4,549	0	138	0	138	0	4,687	0	0	0	238	03/15/2027	4FM
21075W ER 2	CONTI MTGE HOME EQUITY 6.410% 04/15/28		09/01/2013	Paydown		21,769	21,769	21,766	21,769	0	0	0	0	0	21,769	0	0	0	932	04/15/2028	1FM
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		07/15/2013	Redemption 100.0000		1,263	1,263	1,263	1,263	0	0	0	0	0	1,263	0	0	0	74	04/15/2015	3FE
22532G AB 1	CREDIT ACCEPTANCE AUTO 3.630% 10/15/18		09/15/2013	Paydown		1,725,658	1,725,658	1,725,267	1,725,365	0	292	0	292	0	1,725,658	0	0	0	43,518	10/15/2018	1FE
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28		09/15/2013	Paydown		305,538	305,538	278,326	294,585	0	10,953	0	10,953	0	305,538	0	0	0	14,427	03/15/2028	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/01/2013	Paydown		168,114	168,114	151,723	152,866	0	15,248	0	15,248	0	168,114	0	0	0	8,107	02/25/2032	2FM
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		09/01/2013	Paydown		92,838	92,838	94,927	93,880	0	(1,042)	0	(1,042)	0	92,838	0	0	0	3,194	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		09/30/2013	Redemption 100.0000		53,993	53,993	53,993	53,993	0	0	0	0	0	53,993	0	0	0	2,377	03/30/2025	2FE
23336E AC 0	DT AUTO OWNER TRUST 201 3.050% 08/15/15		09/15/2013	Paydown		495,267	495,267	495,209	495,258	0	9	0	9	0	495,267	0	0	0	10,062	08/15/2015	1FE
23389@ AA 9	DAIRYLAND POWER COOPERA 3.420% 03/30/43		09/30/2013	Redemption 100.0000		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	470	03/30/2043	1
23389@ AA 9	DAIRYLAND POWER COOPERA 3.420% 03/30/43		07/01/2013	Redemption 100.0000		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	257	03/30/2043	1Z
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		09/02/2013	Redemption 100.0000		117,265	117,265	117,265	117,265	0	0	0	0	0	117,265	0	0	0	3,743	09/02/2014	2Z
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		09/01/2013	Paydown		10,160	10,160	10,186	10,160	0	0	0	0	0	10,160	0	0	0	505	09/25/2027	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUS 2.500% 03/25/43		09/01/2013	Paydown		105,120	105,120	105,745	0	0	(625)	0	(625)	0	105,120	0	0	0	1,098	03/25/2043	1FE
301657 AA 0	EXETER AUTOMOBILE REC T 1.290% 10/16/17		09/15/2013	Paydown		296,023	296,023	296,011	0	0	12	0	12	0	296,023	0	0	0	1,041	10/16/2017	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK 7.590% 07/10/18		07/10/2013	Redemption 100.0000		12,693	12,693	12,693	12,693	0	0	0	0	0	12,693	0	0	0	963	07/10/2018	3Z
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		07/15/2013	Paydown		1,031	1,031	1,031	0	0	0	0	0	0	1,031	0	0	0	8	04/15/2043	1FE
32051D 3U 4	FIRST HORIZON ASSET SEC 5.250% 09/25/34		09/01/2013	Paydown		1,075,519	1,075,519	1,037,372	1,068,716	0	6,803	0	6,803	0	1,075,519	0	0	0	36,969	09/25/2034	1FM
32051D X5 6	FIRST HORIZON ASSET SEC 5.500% 05/25/34		09/01/2013	Paydown		129,917	129,917	128,618	129,147	0	770	0	770	0	129,917	0	0	0	4,558	05/25/2034	1FM
32051D Z3 9	FIRST HORIZON ASSET SEC 5.250% 06/25/34		08/01/2013	Paydown		360,241	360,241	345,607	358,616	0	1,626	0	1,626	0	360,241	0	0	0	11,588	06/25/2034	1FM
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35		08/01/2013	Paydown		419,083	419,083	414,368	416,825	0	2,258	0	2,258	0	419,083	0	0	0	14,980	01/25/2035	1FM
33843B AC 1	FLAGSHIP CREDIT AUTO TR 3.320% 10/16/17		09/15/2013	Paydown		298,711	298,711	298,705	298,706	0	5	0	5	0	298,711	0	0	0	7,042	10/16/2017	1FE
33843C AA 3	FLAGSHIP CREDIT AUTO TR 1.320% 04/16/18		09/15/2013	Paydown		338,193	338,193	338,152	0	0	41	0	41	0	338,193	0	0	0	1,483	04/16/2018	1FE
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		09/30/2013	Redemption 100.0000		61,980	61,980	61,980	61,980	0	0	0	0	0	61,980	0	0	0	3,022	06/30/2025	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		09/01/2013	Paydown		98,153	98,153	98,889	98,672	0	(520)	0	(520)	0	98,153	0	0	0	4,474	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		09/01/2013	Paydown		33,708	33,708	31,888	31,984	0	1,724	0	1,724	0	33,708	0	0	0	1,537	04/25/2029	1FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN 5.500% 02/25/35		09/01/2013	Paydown		29,392	29,392	28,714	29,003	0	389	0	389	0	29,392	0	0	0	1,212	02/25/2035	1FM
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35.		07/01/2013	Paydown		28,273	28,273	28,485	28,228	0	46	0	46	0	28,273	0	0	0	825	07/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 5.500% 01/25/20.		09/01/2013	Paydown		348,985	348,985	358,583	354,383	0	(5,397)	0	(5,397)	0	348,985	0	0	0	12,529	01/25/2020	2FM
39121J A* 1	GREAT RIVER ENERGY 2009 5.810% 07/01/21		07/01/2013	Redemption 100.0000		186,047	186,047	186,047	186,047	0	0	0	0	0	186,047	0	0	0	10,809	07/01/2021	1
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		09/15/2013	Paydown		45,737	45,737	45,466	45,736	0	1	0	1	0	45,737	0	0	0	2,773	11/15/2019	1FE
40405T AA 1	H & P INV PARTNERS-CARM 8.700% 02/15/21		08/15/2013	Various		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	37,323	02/15/2021	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		09/01/2013	Paydown		60,894	60,894	55,415	58,312	0	2,582	0	2,582	0	60,894	0	0	0	2,418	09/25/2037	1FM
42710T AA 7	HERCULES CAPITAL FUNDIN 3.320% 12/16/17		09/16/2013	Paydown		301,447	301,447	301,447	301,447	0	0	0	0	0	301,447	0	0	0	6,683	12/16/2017	1FE
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		09/01/2013	Paydown		128,222	128,222	117,323	125,101	0	3,120	0	3,120	0	128,222	0	0	0	4,959	02/25/2036	4FM
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		09/01/2013	Paydown		17,907	17,907	17,902	17,877	0	30	0	30	0	17,907	0	0	0	860	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.179% 07/25/33		09/25/2013	Paydown		17,176	17,176	14,772	15,524	0	1,652	0	1,652	0	17,176	0	0	0	134	07/25/2033	1FM
45254T PM 0	IMPAC SECURED ASSETS CM 5.740% 08/25/34		09/01/2013	Paydown		132,257	132,257	130,025	130,069	0	2,188	0	2,188	0	132,257	0	0	0	4,177	08/25/2034	1FM
465685 AA 3	ITC HOLDINGS CORP 144A 5.250% 07/15/13		07/15/2013	Maturity		9,925,000	9,925,000	9,883,779	9,922,191	0	2,809	0	2,809	0	9,925,000	0	0	0	521,063	07/15/2013	2FE
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		09/15/2013	Paydown		55,679	55,679	55,668	55,669	0	10	0	10	0	55,679	0	0	0	1,422	12/15/2048	1FE
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		09/15/2013	Redemption 100.0000		212,930	212,930	212,930	212,930	0	0	0	0	0	212,930	0	0	0	10,083	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 20 3.000% 03/01/43		09/01/2013	Paydown		104,470	104,470	106,857	0	0	(10,602)	0	(10,602)	0	104,470	0	0	0	(9,367)	03/01/2043	1FE
46640B AC 8	JP MORGAN MORTGAGE TRUS 3.500% 05/25/43.		09/01/2013	Paydown		36,927	36,927	36,281	0	0	646	0	646	0	36,927	0	0	0	142	05/25/2043	1FE
46640L AD 4	JPMBB COMM MORTG SEC TR 4.133% 08/15/46		08/05/2013	J P Morgan & Co.		5,150,000	5,000,000	5,149,980	0	0	0	0	0	0	5,149,980	0	20	20	10,332	08/15/2046	1Z
48203@ AA 0	JUNIPER CAPITAL LP LESS 5.030% 08/15/13		08/15/2013	Maturity		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	204,344	08/15/2013	2
482439 AA 4	KCT INTERMODAL 6.884% 08/01/18		08/01/2013	Redemption 100.0000		198,400	198,400	198,400	198,400	0	0	0	0	0	198,400	0	0	0	13,658	08/01/2018	1FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		09/30/2013	Redemption 100.0000		73,529	73,529	72,621	73,177	0	62	0	62	0	73,239	0	290	290	3,282	07/31/2016	1FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		09/15/2013	Redemption 100.0000		3,880	3,880	3,880	3,880	0	0	0	0	0	3,880	0	0	0	192	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21		09/08/2013	Redemption 100.0000		53,373	53,373	53,373	53,373	0	0	0	0	0	53,373	0	0	0	2,593	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		09/01/2013	Paydown		4,024	4,024	3,876	3,124	773	127	0	900	0	4,024	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 5.500% 11/25/35		09/01/2013	Paydown		214,940	214,940	201,733	201,733	0	13,207	0	13,207	0	214,940	0	0	0	8,631	11/25/2035	2FM
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		07/25/2013	Paydown		262,485	262,485	247,570	258,447	0	4,038	0	4,038	0	262,485	0	0	0	13,682	01/26/2032	2AM
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		09/01/2013	Paydown		79,613	79,613	79,912	79,558	0	55	0	55	0	79,613	0	0	0	2,648	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE 3.510% 01/15/30		09/15/2013	Paydown		273,884	273,884	273,832	273,866	0	17	0	17	0	273,884	0	0	0	6,257	01/15/2030	1FE
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		09/20/2013	Paydown		80,895	80,895	80,894	80,895	0	1	0	1	0	80,895	0	0	0	2,593	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB 2.510% 05/20/30		09/20/2013	Paydown		151,909	151,909	151,888	151,889	0	19	0	19	0	151,909	0	0	0	2,536	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB 3.500% 05/20/30		09/20/2013	Paydown		101,272	101,272	101,265	101,266	0	6	0	6	0	101,272	0	0	0	2,358	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		09/20/2013	Paydown		167,169	167,169	167,150	167,155	0	13	0	13	0	167,169	0	0	0	3,933	10/20/2032	1FE
574599 AN 6	MASCO CORP 7.125% 08/15/13		08/15/2013	Various		2,925,000	2,925,000	2,906,719	2,923,968	0	1,032	0	1,032	0	2,925,000	0	0	0	208,406	08/15/2013	3FE
574754 AC 1	MASHANTUCKET WESTERN PE 5.912% 09/01/21		07/01/2013	Tax Free Exchange		1,200,000	2,000,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0	09/01/2021	6

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57643M JK 1	MASTR ASSET SEC TRUST 5.750% 12/25/34		07/01/2013	Paydown		143,080	143,080	115,895	122,457	0	20,623	0	20,623	0	143,080	0	0	0	4,793	12/25/2034	1FM
58526# BE 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2013	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	10,762	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2013	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	9,417	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2013	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	8,616	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		07/01/2013	Paydown		18,587	18,587	18,584	18,587	0	0	0	0	0	18,587	0	0	0	1,161	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		09/15/2013	Paydown		36,856	36,856	34,921	35,309	0	1,547	0	1,547	0	36,856	0	0	0	1,213	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		09/15/2013	Paydown		36,856	36,856	36,855	36,855	0	1	0	1	0	36,856	0	0	0	1,213	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		09/01/2013	Paydown		28,046	28,046	28,699	28,635	0	(589)	0	(589)	0	28,046	0	0	0	1,124	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		09/01/2013	Paydown		70,008	70,008	69,959	69,956	0	51	0	51	0	70,008	0	0	0	2,429	12/15/2045	1FM
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		08/11/2013	Redemption 100.0000		53,729	53,729	53,729	53,729	0	0	0	0	0	53,729	0	0	0	2,269	11/11/2023	1
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		09/01/2013	Paydown		190,145	190,145	189,893	189,586	0	559	0	559	0	190,145	0	0	0	5,982	11/25/2033	1FM
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		09/01/2013	Paydown		6,747	6,747	6,747	6,747	0	0	0	0	0	6,747	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 06/15/32		09/01/2013	Paydown		42,630	42,630	42,630	42,630	0	0	0	0	0	42,630	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS I 6.950% 02/15/28		09/01/2013	Paydown		118,618	118,618	120,397	118,618	0	0	0	0	0	118,618	0	0	0	5,548	02/15/2028	3AM
676220 AF 3	OFFICE DEPOT INC 6.250% 08/15/13		08/15/2013	Maturity		130,000	130,000	129,642	129,972	0	28	0	28	0	130,000	0	0	0	8,125	08/15/2013	5FE
677415 CJ 8	OHIO POWER CO SENIOR NO 6.375% 07/15/33		08/12/2013	Call 100.0000		125,000	125,000	128,243	125,255	0	(255)	0	(255)	0	125,000	0	0	0	8,566	07/15/2033	2FE
68213K AD 7	OAKWOOD MORTGAGE INV 6.810% 12/15/31		09/01/2013	Paydown		144,850	144,850	144,850	144,850	0	0	0	0	0	144,850	0	0	0	6,061	12/15/2031	4AM
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22.		09/15/2013	Redemption 100.0000		39,375	39,375	39,375	39,375	0	0	0	0	0	39,375	0	0	0	2,414	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		09/01/2013	Paydown		126,396	126,396	126,013	126,022	0	373	0	373	0	126,396	0	0	0	6,158	05/15/2032	1FE
69144X AA 7	OXFORD FINANCE FUNDING 3.900% 03/15/17		09/15/2013	Paydown		1,873,488	1,873,488	1,876,058	1,876,102	0	(2,614)	0	(2,614)	0	1,873,488	0	0	0	50,436	03/15/2017	1FE
69352B AC 8	PPL MONTANA LLC PASS 8.903% 07/02/20		07/02/2013	Redemption 100.0000		514,024	514,024	514,024	514,024	0	0	0	0	0	514,024	0	0	0	45,764	07/02/2020	2FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		07/01/2013	Various		318	318	335	1,685	0	(1,364)	0	(1,364)	0	321	0	(3)	(3)	14,440	12/30/2015	2FE
73316P EZ 9	POPULAR ABS MORTGAGE 5.537% 09/25/35		09/01/2013	Paydown		126,498	126,498	127,446	126,891	0	(394)	0	(394)	0	126,498	0	0	0	4,692	09/25/2035	1FM
73651E AA 6	PORTLAND GENERAL ELEC C 5.625% 08/01/13		08/01/2013	Maturity		4,925,000	4,925,000	4,889,786	4,922,353	0	2,647	0	2,647	0	4,925,000	0	0	0	277,031	08/01/2013	1FE
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		09/30/2013	Redemption 100.0000		94,440	94,440	94,440	94,440	0	0	0	0	0	94,440	0	0	0	4,179	12/31/2018	2
73932# AA 4	POWER MINN 9090 LLC SER 7.170% 07/15/27		07/15/2013	Redemption 100.0000		33,637	33,637	33,637	33,637	0	0	0	0	0	33,637	0	0	0	1,809	07/15/2027	5Z
74432Q AB 1	PRUDENTIAL FINANCIAL IN 4.500% 07/15/13		07/15/2013	Maturity		125,000	125,000	119,304	124,568	0	432	0	432	0	125,000	0	0	0	5,625	07/15/2013	2FE
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15		09/01/2013	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015	3
74842@ AA 3	QUIKRETE HOLDINGS INC 5.830% 12/17/19		09/26/2013	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	562,450	12/17/2019	2
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		09/01/2013	Paydown		54,068	54,068	53,201	54,068	0	866	866	0	0	54,068	0	0	0	2,099	02/26/2036	1FM
74928H BQ 8	RBSCF TRUST 2010-RR3 MS 4.970% 04/14/40		09/01/2013	Paydown		756,558	756,558	781,264	762,639	0	(6,081)	0	(6,081)	0	756,558	0	0	0	22,052	04/14/2040	1FE
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		09/01/2013	Paydown		324,110	324,110	326,744	323,776	0	334	0	334	0	324,110	0	0	0	8,540	06/27/2032	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		09/01/2013	Paydown		100,204	100,204	95,257	97,478	0	2,726	0	2,726	0	100,204	0	0	0	3,691	10/25/2021	1FM
754427 AA 0	RAVENSWOOD UNIT 04 TRST 5.996% 01/15/19		07/15/2013	Redemption 100.0000		247,662	247,662	247,662	247,662	0	0	0	0	0	247,662	0	0	0	14,850	01/15/2019	1
75952A AF 4	RELIANT ENERGY MID-ATLA 9.237% 07/02/17		07/02/2013	Redemption 100.0000		1,177,886	1,177,886	1,231,972	1,195,014	0	(3,286)	0	(3,286)	0	1,191,728	0	(13,842)	(13,842)	108,801	07/02/2017	4FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 5B 3	RESIDENTIAL FDG SEC COR 5.900% 06/25/34		09/01/2013	Paydown		144,249	144,249	140,354	141,583	0	2,666	0	2,666	0	144,249	0	0	0	5,823	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC COR 6.040% 10/25/33		09/01/2013	Paydown		108,965	108,965	108,453	108,843	0	122	0	122	0	108,965	0	0	0	4,471	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		09/01/2013	Paydown		202,394	202,394	192,496	200,695	0	1,700	0	1,700	0	202,394	0	0	0	5,938	05/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC COR 6.200% 08/25/33		09/01/2013	Paydown		351,869	351,869	351,354	350,744	0	1,125	0	1,125	0	351,869	0	0	0	13,722	08/25/2033	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LO 5.500% 08/25/33		09/01/2013	Paydown		706,977	706,977	682,638	697,664	0	9,313	0	9,313	0	706,977	0	0	0	25,582	08/25/2033	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LO 4.000% 07/25/33		09/01/2013	Paydown		694,481	694,481	672,453	690,064	0	4,417	0	4,417	0	694,481	0	0	0	18,805	07/25/2033	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LO 6.000% 05/01/34		09/01/2013	Paydown		564,620	564,620	549,622	553,902	0	10,718	0	10,718	0	564,620	0	0	0	22,721	05/01/2034	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		09/01/2013	Paydown		12,458	12,458	12,453	12,402	0	56	0	56	0	12,458	0	0	0	630	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		09/01/2013	Paydown		58,986	58,986	59,478	59,177	0	(191)	0	(191)	0	58,986	0	0	0	1,823	05/25/2019	1FM
76111X QK 2	RESIDENTIAL FUNDING MTG 5.500% 12/25/34		09/01/2013	Paydown		563,677	563,677	558,040	561,146	0	2,530	0	2,530	0	563,677	0	0	0	20,256	12/25/2034	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		09/01/2013	Paydown		30,591	30,591	31,050	30,753	0	(162)	0	(162)	0	30,591	0	0	0	942	02/25/2020	1FM
76112B AE 0	RESIDENTIAL ASSET MTG 5.980% 08/25/34		09/01/2013	Paydown		119,821	119,821	119,809	119,485	0	336	0	336	0	119,821	0	0	0	5,253	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG 5.550% 10/25/34		09/01/2013	Paydown		161,228	161,228	161,219	160,771	0	457	0	457	0	161,228	0	0	0	5,960	10/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144 6.735% 07/15/21		07/15/2013	Redemption 100.0000		129,085	129,085	149,897	139,509	0	(655)	0	(655)	0	138,854	0	(9,769)	(9,769)	8,694	07/15/2021	1FE
78392N AA 9	SNAAC AUTO REC TRUST 1.140% 07/16/18		09/15/2013	Paydown		349,295	349,295	349,283	0	0	13	0	13	0	349,295	0	0	0	1,428	07/16/2018	1FE
78442F AX 6	SLM CORP MTN SERIES A 5.000% 06/15/18		09/26/2013	Goldman Sachs & Co.		1,970,000	2,000,000	1,954,200	1,979,118	0	2,534	0	2,534	0	1,981,652	0	(11,652)	(11,652)	79,444	06/15/2018	3FE
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		09/01/2013	Paydown		64,770	64,770	64,770	64,714	0	56	0	56	0	64,770	0	0	0	1,582	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2.000% 09/20/29		09/01/2013	Paydown		127,524	127,524	127,509	127,510	0	13	0	13	0	127,524	0	0	0	1,692	09/20/2029	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 3.000% 05/25/43		09/01/2013	Paydown		105,164	105,164	106,992	0	0	(1,828)	0	(1,828)	0	105,164	0	0	0	1,049	05/25/2043	1FE
81745C AB 9	SEQUOIA MORTGAGE TRUST 3.000% 06/25/43		09/25/2013	Paydown		26,497	26,497	26,671	0	0	(174)	0	(174)	0	26,497	0	0	0	192	06/25/2043	1FE
822804 AA 8	SHELLPOINT ASSET FUNDIN 3.750% 07/25/43		09/25/2013	Paydown		143,523	143,523	140,378	0	0	3,145	0	3,145	0	143,523	0	0	0	770	07/25/2043	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		09/20/2013	Paydown		64,579	64,579	64,567	64,573	0	7	0	7	0	64,579	0	0	0	1,938	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		09/20/2013	Paydown		210,943	210,943	211,143	211,073	0	(130)	0	(130)	0	210,943	0	0	0	4,923	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		09/20/2013	Paydown		50,976	50,976	50,971	50,973	0	3	0	3	0	50,976	0	0	0	1,302	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		09/20/2013	Paydown		76,628	76,628	76,620	76,623	0	5	0	5	0	76,628	0	0	0	1,711	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUND 3.420% 03/20/29		09/20/2013	Paydown		418,920	418,920	418,888	418,890	0	30	0	30	0	418,920	0	0	0	9,492	03/20/2029	2AM
82651Y AA 3	SIERRA RECEIVABLES FUND 1.590% 11/20/29		09/20/2013	Paydown		618,726	618,726	618,595	0	0	130	0	130	0	618,726	0	0	0	4,100	11/20/2029	1FE
82652A AA 4	SIERRA RECEIVABLES FUND 2.840% 11/20/28		09/20/2013	Paydown		62,996	62,996	62,983	62,985	0	11	0	11	0	62,996	0	0	0	1,189	11/20/2028	1FE
82838U AA 7	SILVERLEAF FINANCE LLC 3.000% 03/17/25		09/15/2013	Paydown		223,140	223,140	222,534	222,548	0	592	0	592	0	223,140	0	0	0	4,460	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 4.450% 03/17/25		09/15/2013	Paydown		89,256	89,256	89,237	89,237	0	19	0	19	0	89,256	0	0	0	2,646	03/17/2025	2AM
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		09/01/2013	Paydown		145,619	145,619	145,537	145,496	0	122	0	122	0	145,619	0	0	0	5,804	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		09/01/2013	Paydown		36,405	36,405	36,387	36,372	0	33	0	33	0	36,405	0	0	0	2,049	05/16/2022	2AM
85171W AA 1	SPRINGLEAF MORTGAGE LOA 2.220% 10/25/57		09/01/2013	Paydown		169,958	169,958	169,939	169,907	0	51	0	51	0	169,958	0	0	0	2,526	10/25/2057	1FM
855707 AB 1	STATE AUTO FINANCIAL CO 6.250% 11/15/13		07/18/2013	Various		5,532,360	5,425,000	5,397,817	5,421,910	0	1,917	0	1,917	0	5,423,827	0	108,533	108,533	226,042	11/15/2013	2FE
859245 AA 0	STERLING BANK TRUST FSB 1.885% 04/26/26		09/26/2013	Paydown		0	0	18,019	17,088	0	(17,088)	0	(17,088)	0	0	0	0	0	3,888	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 7.299% 03/25/31		09/01/2013	Paydown		81,461	81,461	62,079	62,079	0	19,382	0	19,382	0	81,461	0	0	0	4,929	03/25/2031	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		09/01/2013	Paydown		73,558	73,558	73,523	73,523	0	35	0	35	0	73,558	0	0	0	3,149	03/25/2032	1FM
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		09/01/2013	Paydown		582,920	582,920	596,583	590,878	0	(7,958)	0	(7,958)	0	582,920	0	0	0	27,552	11/25/2032	1FM
86359A KD 4	STRUCTURED ASSET SECURI 5.230% 01/25/33		09/01/2013	Paydown		38,109	38,109	37,942	37,955	0	154	0	154	0	38,109	0	0	0	1,276	01/25/2033	1FM
86359A PD 9	STRUCTURED ASSET SECURI 5.000% 02/25/33		07/01/2013	Paydown		12,959,000	12,959,000	12,724,161	12,747,745	0	211,255	0	211,255	0	12,959,000	0	0	0	377,971	02/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		09/01/2013	Paydown		52,993	52,993	50,211	51,130	0	1,863	0	1,863	0	52,993	0	0	0	2,089	02/25/2020	1FM
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35		09/01/2013	Paydown		85,214	85,214	84,894	84,930	0	284	0	284	0	85,214	0	0	0	2,672	03/25/2035	1FM
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		09/01/2013	Paydown		134,604	134,604	117,442	125,500	0	9,104	0	9,104	0	134,604	0	0	0	5,037	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURI 5.250% 12/25/34		09/01/2013	Paydown		272,008	272,008	263,401	269,326	0	2,681	0	2,681	0	272,008	0	0	0	9,538	12/25/2034	1FM
871928 AX 5	CORP BOND BACKED CTF 8.125% 09/15/17		09/15/2013	Redemption 100.0000		223,070	223,070	268,844	239,484	0	(2,871)	0	(2,871)	0	236,613	0	(13,543)	(13,543)	13,026	09/15/2017	2FE
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		09/20/2013	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,455	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		09/23/2013	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,946	01/20/2026	1FE
88031J AB 2	TENASKA GEORGIA PARTNER 9.500% 02/01/30		08/01/2013	Redemption 100.0000		56,255	56,255	59,677	58,602	0	(59)	0	(59)	0	58,543	0	(2,289)	(2,289)	5,344	02/01/2030	2FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		09/15/2013	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,363	06/15/2026	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		09/12/2013	Redemption 100.0000		109,031	109,031	109,031	109,031	0	0	0	0	0	109,031	0	0	0	4,007	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		09/16/2013	Paydown		40,863	40,863	40,863	40,863	0	0	0	0	0	40,863	0	0	0	1,416	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2.266% 01/15/43		09/15/2013	Paydown		47,373	47,373	47,373	47,373	0	0	0	0	0	47,373	0	0	0	704	01/15/2043	1FE
89678D AA 3	TRITON CONTAINER FINANC 4.210% 05/14/27		09/14/2013	Paydown		75,000	75,000	74,991	74,991	0	9	0	9	0	75,000	0	0	0	2,105	05/14/2027	1FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		09/10/2013	Redemption 100.0000		35,439	35,439	35,439	35,439	0	0	0	0	0	35,439	0	0	0	1,418	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2.368% 11/08/27		09/25/2013	Paydown		0	0	42,433	0	0	0	0	0	0	0	0	0	0	37,711	11/08/2027	1FE
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		09/23/2013	Redemption 100.0000		57,574	57,574	57,574	57,574	0	0	0	0	0	57,574	0	0	0	2,016	09/23/2030	1
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.460% 10/25/33		09/01/2013	Paydown		13,178	13,178	9,523	9,523	0	3,655	0	3,655	0	13,178	0	0	0	217	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		09/01/2013	Paydown		65,935	65,935	66,718	66,088	0	(153)	0	(153)	0	65,935	0	0	0	2,143	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003- 2.486% 02/25/34		09/01/2013	Paydown		23,491	23,491	16,253	16,253	0	7,238	0	7,238	0	23,491	0	0	0	391	02/25/2034	1FM
92922F LW 6	WASHINGTON MUTUAL 2004- 5.500% 03/25/34		09/01/2013	Paydown		1,289,669	1,289,669	1,280,045	1,282,496	0	7,172	0	7,172	0	1,289,669	0	0	0	49,162	03/25/2034	1FM
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		09/01/2013	Paydown		126,514	126,514	126,909	126,211	0	303	0	303	0	126,514	0	0	0	4,711	07/25/2034	1FM
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		09/10/2013	Redemption 100.0000		55,251	55,251	55,251	55,251	0	0	0	0	0	55,251	0	0	0	2,766	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		09/05/2013	Redemption 100.0000		36,602	36,602	36,602	36,602	0	0	0	0	0	36,602	0	0	0	1,812	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		09/10/2013	Redemption 100.0000		43,603	43,603	43,603	43,603	0	0	0	0	0	43,603	0	0	0	1,530	05/10/2019	1
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		09/01/2013	Paydown		160,344	160,344	148,945	158,210	0	2,134	0	2,134	0	160,344	0	0	0	5,705	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		09/01/2013	Paydown		3,724	3,724	3,536	3,642	0	82	0	82	0	3,724	0	0	0	141	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED 6.000% 07/25/36.		09/01/2013	Paydown		293,327	293,327	257,395	271,405	0	21,922	0	21,922	0	293,327	0	0	0	8,426	07/25/2036	2FM
96032T AA 4	WESTGATE RESORTS 2012-2 3.000% 01/20/25	E	09/01/2013	Paydown		144,389	144,389	144,389	144,389	0	0	0	0	0	144,389	0	0	0	2,884	01/20/2025	1FE
13643E AC 9	CANADIAN OIL SANDS LTD 5.800% 08/15/13	I	08/15/2013	Maturity		5,000,000	5,000,000	4,994,250	4,999,549	0	452	0	452	0	5,000,000	0	0	0	290,000	08/15/2013	2FE
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	09/12/2013	Paydown		23,094	23,094	15,855	11,902	899	10,293	0	11,192	0	23,094	0	0	0	2,687	08/09/2016	6FE
C6573# AC 1	NORTH ATLANTIC REFINING 6.700% 08/12/14	I	08/12/2013	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	53,600	08/12/2014	2
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/27	F	09/25/2013	Paydown		75,000	75,000	74,984	74,984	0	16	0	16	0	75,000	0	0	0	1,730	10/25/2027	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
227170 AC 1	CRONOS CONTAINERS PROGR 4.210% 05/18/27	F...	09/18/2013	Paydown....................................	....	75,000	75,000	74,991	74,991	0	9	0	9	0	75,000	0	0	0	2,105	05/18/2027	1FE......
37952U AA 1	SEACO CONTAINER 2012-1A 4.110% 07/17/27.....	F...	09/17/2013	Paydown....................................	....	125,000	125,000	124,975	124,976	0	24	0	24	0	125,000	0	0	0	3,425	07/17/2027	1FE......
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16...	R..	07/12/2013	Redemption 100.0000...........	....	15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	715	07/12/2016	1..........
69319H AA 1	PCCW-HKTC CAPITAL LTD 1 6.000% 07/15/13......	R..	07/15/2013	Maturity....................................	....	9,500,000	9,500,000	9,512,235	9,500,842	0	...........(842)	0	.............(842)	0	9,500,000	0	0	0	570,000	07/15/2013	2FE......
71656L AP 6	PETROLEOS MEXICANOS 144 3.500% 01/30/23...	F...	08/29/2013	Tax Free Exchange...................	....	1,994,751	2,000,000	1,994,480	0	0	271	0	271	0	1,994,751	0	0	0	35,000	01/30/2023	2FE......
96008Y AB 1	WESTFIELD CAPITAL CORP 5.125% 11/15/14......	R..	07/16/2013	Redemption 106.1980...........	....	10,540,152	9,925,000	9,909,319	9,921,499	0	975	0	975	0	9,922,475	0	617,677	617,677	340,517	11/15/2014	1FE......
F9731# AB 3	VICAT SA SERIES B 5.510% 08/05/13..................	R..	08/05/2013	Maturity....................................	....	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	551,000	08/05/2013	2..........
G3651@ AA 5	QUINN MANUFACTURING GRO 0.000% 12/02/16.	F...	09/26/2013	Redemption 100.0000...........	....	19,291	19,291	2,767	2,767	3	0	0	3	0	2,770	0	16,521	16,521	24	12/02/2016	6..........
3899999.	Total - Bonds - Industrial & Miscellaneous..............					136,263,683	136,212,600	134,705,315	125,589,927	1,675	516,176	2,637	515,214	0	135,566,317	0	697,365	697,365	..5,924,596	......XXX...	..XXX....
8399997.	Total - Bonds - Part 4..............					149,913,170	149,862,087	148,643,528	138,867,457	1,675	75,937	125,082	.........(47,470)	0	149,221,637	0	691,532	691,532	..6,742,294	......XXX...	..XXX....
8399999.	Total - Bonds..............					149,913,170	149,862,087	148,643,528	138,867,457	1,675	75,937	125,082	.........(47,470)	0	149,221,637	0	691,532	691,532	..6,742,294	......XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks..............					149,913,170	...........XXX........	148,643,528	138,867,457	1,675	75,937	125,082	.........(47,470)	0	149,221,637	0	691,532	691,532	..6,742,294	......XXX...	..XXX....

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658	0	0	2,687		2,687	(1,936)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,582	1,183.0000	6,185	0	0	3,663		3,663	(2,556)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,125	1,181.0000	11,122	0	0	6,614		6,614	(4,581)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	2/28/2020	65	89,700	1,380.0000	21,385	0	0	12,854		12,854	(7,727)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,747	1,258.0000	17,796	0	0	11,025		11,025	(7,271)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,459	1,286.0000	21,324	0	0	13,437		13,437	(8,661)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	13,208		13,208	(12,009)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,086	1,327.0000	28,446	0	0	18,232		18,232	(11,557)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864	0	0	11,700		11,700	(8,213)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1,257.6000	42,517	0	0	20,784		20,784	(12,835)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	22,802		22,802	(13,466)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	13,255		13,255	(9,406)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348	0	0	13,521		13,521	(9,383)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,633	1,364.0000	37,620	0	0	24,666		24,666	(15,152)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	14,748		14,748	(10,592)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	28,564		28,564	(19,633)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,504	1,326.0000	46,387	0	0	29,856		29,856	(18,808)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	15,960		15,960	(14,750)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	37,411		37,411	(22,350)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	48,998		48,998	(32,037)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	53,464		53,464	(35,536)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1,257.6000	75,313	0	0	36,560		36,560	(22,875)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1,257.6000	78,819	0	0	38,618		38,618	(23,729)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	63,781		63,781	23,539	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	21,655		21,655	(82,702)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1,257.6000	83,041	0	0	40,470		40,470	(25,142)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1,257.6000	88,085	0	0	43,269		43,269	(26,486)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	45,007		45,007	(31,558)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010	0	0	29,514		29,514	(20,831)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	26,361		26,361	(30,070)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

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S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	43,556		43,556	(37,448)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	82,104		82,104	(51,645)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	38,010		38,010	(36,954)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	34,294		34,294	(26,574)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568	0	0	60,055		60,055	(46,197)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	57,562		57,562	30,103	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	8,648		8,648	(88,907)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410	0	0	36,896		36,896	(26,315)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	93,947		93,947	(61,082)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	53,992		53,992	(49,528)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	48,599		48,599	(46,455)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	46,575		46,575	(52,538)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	45,414		45,414	(34,133)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	01/25/2012	05/28/2021	393	494,237	1,257.6000	145,214	0	0	70,037		70,037	(44,415)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607	0	0	83,260		83,260	(62,519)	0	0	0	N/A		N/A

Statement as of September 30, 2013 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

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S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	73,988		73,988	(60,879)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	43,001		43,001	(37,491)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	120,402		120,402	(79,237)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank 7LTWFZYICNSX8D621K86	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	27,618		27,618	(47,980)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	64,847		64,847	(65,866)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1,257.6000	194,165	0	0	95,662		95,662	(58,229)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705	0	0	110,975		110,975	(87,273)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	57,886		57,886	(64,424)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756	0	0	112,517		112,517	(84,702)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	70,909		70,909	(73,835)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	780,970	1,257.6000	230,056	0	0	111,343		111,343	(70,143)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	77,322		77,322	(77,894)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	55,423		55,423	(75,028)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	62,309		62,309	(55,119)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606	0	0	31,935		31,935	(59,104)	0	0	0	N/A		N/A

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S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	09/28/2018	655	739,495	1,129.0000	252,601	0	0	66,860		66,860	(56,655)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	57,279		57,279	(77,689)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	169,520		169,520	(113,588)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	12/31/2013	735	726,327	988.2000	220,437	0	0	177		177	(12,119)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	117,906		117,906	(104,531)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	42,900		42,900	(45,360)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	118,516		118,516	(121,205)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	53,923		53,923	(88,684)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	110,438		110,438	(138,562)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298	0	0	11,961		11,961	(70,020)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	146,635		146,635	(133,126)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394	0	0	5,744		5,744	(68,862)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	80,431		80,431	(90,139)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	127,933		127,933	(216,828)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	81,095		81,095	(181,235)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	69,696		69,696	(184,150)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095	0	0	59,949		59,949	(198,516)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										18,374,526	0	0	4,002,733	XXX	4,002,733	(4,051,393)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										18,374,526	0	0	4,002,733	XXX	4,002,733	(4,051,393)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										18,374,526	0	0	4,002,733	XXX	4,002,733	(4,051,393)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										18,374,526	0	0	4,002,733	XXX	4,002,733	(4,051,393)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										18,374,526	0	0	4,002,733	XXX	4,002,733	(4,051,393)	0	0	0	0	XXX	XXX
1449999. TOTAL										18,374,526	0	0	4,002,733	XXX	4,002,733	(4,051,393)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPZ3	(794)	(496,250)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/18/2013	CME SNZ2OJLFK8MNNCLQOF39	09/10/2013	156.9394	161.7700	(2,397,200)	(2,397,200)	0	0	0	(2,397,200)	(2,397,200)	(1,310,100)	n/a	(625)
VGZ3	(974)	(13,185)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	09/23/2013	EUR	09/16/2013	2,875.1961	2,879.0000	(50,153)	(50,153)	0	0	0	(50,153)	(50,153)	(2,930,926)	n/a	(14)
ECZ3	(224)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/18/2013	CME SNZ2OJLFK8MNNCLQOF39	09/10/2013	1.3267	1.3527	(729,288)	(729,288)	0	0	0	(729,288)	(729,288)	(560,000)	n/a	(125,000)
ZZ3	(760)	(12,307)	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	09/23/2013	LIF	09/16/2013	6,590.1882	6,429.5000	1,977,660	1,977,660	0	0	0	1,977,660	1,977,660	(4,196,837)	n/a	(16)
JYZ3	(110)	(137,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/18/2013	CME SNZ2OJLFK8MNNCLQOF39	09/10/2013	100.4895	101.8600	(188,438)	(188,438)	0	0	0	(188,438)	(188,438)	(385,000)	n/a	(1,250)
NQZ3	(426)	(8,520)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	09/20/2013	CME SNZ2OJLFK8MNNCLQOF39	09/16/2013	3,171.4567	3,209.0000	(319,869)	(319,869)	0	0	0	(319,869)	(319,869)	(1,022,400)	n/a	(20)
NKZ3	(94)	(958)	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	09/13/2013	OSE	09/12/2013	14,469.3720	14,460.0000	8,978	8,978	0	0	0	8,978	8,978	(574,777)	n/a	(10)
TAZ3	(1,098)	(109,800)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	09/20/2013	NYF	09/16/2013	1,050.0792	1,071.4000	(2,341,020)	(2,341,020)	0	0	0	(2,341,020)	(2,341,020)	(4,721,400)	n/a	(100)
ESZ3	(1,167)	(58,350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	09/20/2013	CME SNZ2OJLFK8MNNCLQOF39	09/16/2013	1,682.2404	1,674.3000	463,323	463,323	0	0	0	463,323	463,323	(4,434,600)	n/a	(50)
13429999. Total-Short Futures-Hedging Other												(3,576,006)	(3,576,006)	0	0	0	(3,576,006)	(3,576,006)	(20,136,040)	XXX	XXX
1389999. Total-Short Futures												(3,576,006)	(3,576,006)	0	0	0	(3,576,006)	(3,576,006)	(20,136,040)	XXX	XXX
1409999. Total-Hedging Other												(3,576,006)	(3,576,006)	0	0	0	(3,576,006)	(3,576,006)	(20,136,040)	XXX	XXX
1449999. TOTAL												(3,576,006)	(3,576,006)	0	0	0	(3,576,006)	(3,576,006)	(20,136,040)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Goldman Sachs	(6,992,860)	3,416,854	(3,576,006)
Total Net Cash Deposits	(6,992,860)	3,416,854	(3,576,006)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	2,450,267	(6,026,273)	2,450,267	2,450,267	(6,026,273)	2,450,267	(20,136,040)	2,450,267
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	0	1,291,844	0	1,291,844	1,291,844	0	1,291,844	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	1,109,486	0	1,109,486	1,109,486	0	1,109,486	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	776,495	0	776,495	776,495	0	776,495	0	0
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Y	Y	0	36,266	0	36,266	36,266	0	36,266	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	0	678,462	0	678,462	678,462	0	678,462	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	0	110,180	0	110,180	110,180	0	110,180	0	0
0299999. Total NAIC 1 Designation			0	4,002,733	0	4,002,733	4,002,733	0	4,002,733	0	0
0999999. Totals			0	6,453,000	(6,026,273)	6,453,000	6,453,000	(6,026,273)	6,453,000	(20,136,040)	2,450,267

Sch. DB-Pt D-Sn 2
NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	92,531,474	92,531,474	
7499999.	Total - Common Stocks - Money Market Mutual Funds			92,531,474	92,531,474	XXX
7599999.	Total - Common Stock			92,531,474	92,531,474	XXX
7699999.	Total - Preferred and Common Stock			92,531,474	92,531,474	XXX
9999999.	Totals			92,531,474	92,531,474	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....92,531,474 Book/Adjusted Carrying Value $.....92,531,474
2. Average balance for the year to date: Fair Value $.....122,916,586 Book/Adjusted Carrying Value $.....122,916,586
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....92,531,474 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of	Amount of	6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank........ Cincinnati, OH........	....	..........0.000	0	0	95,103,408	184,351,064	159,310,463	XXX..
Goldman Sachs........ New York, NY........	....	..........0.000	0	0	40,945,614	41,329,215	28,295,301	XXX..
Northern Trust........ Chicago, IL........	....	..........0.000	0	0	98,764	150,001	150,002	XXX..
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories........	....XXX.......	......XXX.......	0	0	170,459	170,459	170,459	XXX..
0199999. Total Open Depositories........	....XXX.......	......XXX.......	0	0	136,318,245	226,000,739	187,926,225	XXX..
0399999. Total Cash on Deposit........	....XXX.......	......XXX.......	0	0	136,318,245	226,000,739	187,926,225	XXX..
0499999. Cash in Company's Office........	....XXX.......	......XXX.......	.........XXX..............	.........XXX..............	4,498	4,498	4,498	XXX..
0599999. Total Cash........	....XXX.......	......XXX.......	0	0	136,322,744	226,005,237	187,930,723	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE