* 6 7 1 7 2 2 0 1 4 2 0 1 0 0 1 0 1 *

QUARTERLY STATEMENT

As of March 31, 2014

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 #	Vice Chairman & Chief Distribution Officer	Howard Charles Becker	Executive Vice President & CAO
Christopher Allen Carlson #	Vice Chairman & Chief Investment Officer	Diane Sue Hagenbuch	Senior Vice President
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Michael Francis Haverkamp	Senior Vice President
Arthur James Roberts	Senior Vice President & CFO	Dennis Lee Schoff #	Senior Vice President & General Counsel
Barbara Ann Turner	Senior Vice President & CCO; President & CEO, ONESCO	Peter Edward Whipple	Senior Vice President & Chief Corporate Actuary

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 May, 2014

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

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	4,558,652,775	0	4,558,652,775	4,543,335,693
2. Stocks:				
2.1 Preferred stocks	25,038,132	0	25,038,132	25,032,037
2.2 Common stocks	387,663,943	0	387,663,943	396,251,938
3. Mortgage loans on real estate:				
3.1 First liens	824,327,900	0	824,327,900	844,874,399
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)	20,756,539	0	20,756,539	20,865,152
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	3,346,666
5. Cash ($.....195,687,913), cash equivalents ($..........0) and short-term investments ($.....71,398,039)	267,085,952	0	267,085,952	321,569,001
6. Contract loans (including $..........0 premium notes)	306,238,143	0	306,238,143	291,699,230
7. Derivatives	5,492,142	0	5,492,142	3,131,761
8. Other invested assets	109,148,019	66,604,418	42,543,601	42,505,121
9. Receivables for securities	571,194	0	571,194	986,086
10. Securities lending reinvested collateral assets	123,386,342	0	123,386,342	118,711,341
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,628,361,081	66,604,418	6,561,756,663	6,612,308,425
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	60,003,448	0	60,003,448	52,451,853
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,400,544	0	4,400,544	7,167,957
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	34,870,624	0	34,870,624	35,679,926
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,104,751	0	9,104,751	5,875,014
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	772	0	772	4,432
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,476,193	0	1,476,193	39,968,509
18.2 Net deferred tax asset	164,713,485	82,406,991	82,306,494	83,371,412
19. Guaranty funds receivable or on deposit	2,325,024	0	2,325,024	2,329,861
20. Electronic data processing equipment and software	4,797,883	0	4,797,883	4,564,158
21. Furniture and equipment, including health care delivery assets ($..........0)	3,716,059	3,716,059	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	13,775,541	0	13,775,541	36,186,732
24. Health care ($..........0) and other amounts receivable	17,298,262	17,298,262	0	0
25. Aggregate write-ins for other than invested assets	118,935,272	2,354,638	116,580,634	110,680,656
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,063,778,939	172,380,368	6,891,398,571	6,990,588,935
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,888,463,652	0	18,888,463,652	18,394,288,720
28. Total (Lines 26 and 27)	25,952,242,591	172,380,368	25,779,862,223	25,384,877,655

DETAILS OF WRITE-INS

	1	2	3	4
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	98,519,960	0	98,519,960	93,308,014
2502. Keyman insurance	9,379,577	0	9,379,577	8,269,237
2503. Fund revenue receivable	7,888,590	0	7,888,590	7,699,608
2598. Summary of remaining write-ins for Line 25 from overflow page	3,147,145	2,354,638	792,507	1,403,797
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	118,935,272	2,354,638	116,580,634	110,680,656

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....4,904,004,989 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,904,004,989	4,884,881,239
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	83,354,837	81,902,923
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	582,120,462	569,533,897
4.	Contract claims:		
	4.1 Life	15,983,755	11,312,371
	4.2 Accident and health	1,234,086	1,153,210
5.	Policyholders' dividends $.....1,090,826 and coupons $..........0 due and unpaid	1,090,826	1,612,907
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	56,104,291	54,333,414
	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	1,283,029	771,469
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	46,031,262	47,376,217
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,402,342, accident and health $.....463,956 and deposit-type contract funds $..........0	3,866,298	6,649,235
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	14,589,943	16,818,221
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(270,789,228) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(270,789,228)	(271,494,123)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,666,706	4,213,574
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	2,185,164	3,066,801
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	5,165,032	4,998,655
17.	Amounts withheld or retained by company as agent or trustee	93,771,571	101,557,602
18.	Amounts held for agents' account, including $.....1,921,226 agents' credit balances	2,962,341	3,254,177
19.	Remittances and items not allocated	24,487,286	29,905,228
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	20,997,162	22,182,597
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	25,250,589	29,566,301
	24.04 Payable to parent, subsidiaries and affiliates	138,352,263	246,537,382
	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	1,969,273	14,003,740
	24.09 Payable for securities	498,870	0
	24.10 Payable for securities lending	123,386,342	118,711,341
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	5,162,777	4,996,370
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,886,729,926	5,987,844,748
27.	From Separate Accounts statement	18,888,463,652	18,394,288,720
28.	Total liabilities (Lines 26 and 27)	24,775,193,578	24,382,133,468
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	309,336,121	309,317,048
33.	Gross paid in and contributed surplus	283,297,154	283,297,154
34.	Aggregate write-ins for special surplus funds	(3,497,067)	(4,793,551)
35.	Unassigned funds (surplus)	405,532,436	404,923,534
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	994,668,644	992,744,185
38.	Totals of Lines 29, 30 and 37	1,004,668,644	1,002,744,185
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,779,862,222	25,384,877,653

DETAILS OF WRITE-INS

2501.	Liability for plan benefits	2,656,546	2,370,920
2502.	Unclaimed funds	2,506,231	2,625,450
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)	5,162,777	4,996,370
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Voluntary Reserve	(3,497,067)	(4,793,551)
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)	(3,497,067)	(4,793,551)

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	652,993,731	793,811,842	2,830,632,899
2. Considerations for supplementary contracts with life contingencies	20,709	74,483	205,055
3. Net investment income	87,656,166	88,033,593	322,053,801
4. Amortization of Interest Maintenance Reserve (IMR)	1,347,452	1,458,890	6,494,707
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	1,214,800	972,944	4,949,011
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	58,718,242	47,320,409	212,623,863
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	63,311,512	53,407,886	235,547,341
9. Totals (Lines 1 to 8.3)	865,262,612	985,080,047	3,612,506,677
10. Death benefits	22,246,725	18,143,083	76,744,312
11. Matured endowments (excluding guaranteed annual pure endowments)	182,710	224,519	696,858
12. Annuity benefits	110,098,408	97,929,704	428,552,083
13. Disability benefits and benefits under accident and health contracts	2,333,921	2,288,984	9,220,489
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	298,697,861	242,398,066	1,002,942,253
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,847,529	5,862,769	20,910,288
18. Payments on supplementary contracts with life contingencies	117,697	126,380	532,137
19. Increase in aggregate reserves for life and accident and health contracts	20,807,803	85,428,758	169,843,871
20. Totals (Lines 10 to 19)	458,332,654	452,402,263	1,709,442,291
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	67,339,820	65,635,672	263,096,997
22. Commissions and expense allowances on reinsurance assumed	2,051,424	4,402,949	11,719,841
23. General insurance expenses	25,335,899	23,944,620	91,495,210
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,210,897	3,216,229	9,634,089
25. Increase in loading on deferred and uncollected premiums	198,221	(616,147)	1,506,566
26. Net transfers to or (from) Separate Accounts net of reinsurance	262,061,618	388,416,579	1,349,562,212
27. Aggregate write-ins for deductions	203,104	2,669,153	3,858,952
28. Totals (Lines 20 to 27)	819,733,637	940,071,318	3,440,316,158
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	45,528,975	45,008,729	172,190,519
30. Dividends to policyholders	14,604,014	9,807,915	56,928,138
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	30,924,961	35,200,814	115,262,381
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,604,095	5,671,801	13,132,416
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	29,320,866	29,529,013	102,129,965
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(114,757) (excluding taxes of $.....1,345 transferred to the IMR)	(4,765,727)	(8,988,343)	(40,521,978)
35. Net income (Line 33 plus Line 34)	24,555,139	20,540,670	61,607,987
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,002,744,186	1,048,315,579	1,048,315,579
37. Net income (Line 35)	24,555,139	20,540,670	61,607,987
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....5,316,638	(11,278,965)	(10,823,935)	(107,664,669)
39. Change in net unrealized foreign exchange capital gain (loss)	(52,940)	(861,941)	276,029
40. Change in net deferred income tax	8,517,710	10,739,830	23,795,243
41. Change in nonadmitted assets	(5,970,000)	(6,391,316)	(65,251,097)
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	1,185,435	1,561,676	3,061,302
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	19,073	19,073	76,291
49. Cumulative effect of changes in accounting principles	0	0	(19,553,022)
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	100,000,000
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	1,731,130
52. Dividends to stockholders	(15,000,000)	(20,000,000)	(40,000,000)
53. Aggregate write-ins for gains and losses in surplus	(50,993)	(212,836)	(3,650,587)
54. Net change in capital and surplus (Lines 37 through 53)	1,924,459	(5,428,779)	(45,571,393)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,004,668,645	1,042,886,801	1,002,744,186

DETAILS OF WRITE-INS

08.301.	Policy charges	49,681,846	34,981,051	183,784,859
08.302.	Fee income	13,512,154	12,097,432	51,840,833
08.303.	Miscellaneous gains/(losses)	117,246	(142,928)	(80,685)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	266	6,472,331	2,334
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	63,311,512	53,407,886	235,547,341
2701.	Health surrender benefits	202,752	2,668,140	3,859,294
2702.	Expenses related to surplus note issuance	352	0	0
2703.	Reserve adjustment on reinsurance assumed	0	1,013	(342)
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)	203,104	2,669,153	3,858,952
5301.	Benefit Plan Adjustment	280,032	0	1,347,476
5302.	Voluntary Reserve	(331,025)	0	(4,793,551)
5303.	Prior period adjustment	0	(212,836)	(204,512)
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)	(50,993)	(212,836)	(3,650,587)

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	656,904,494	799,031,826	2,829,580,543
2.	Net investment income	80,580,228	81,153,409	322,262,011
3.	Miscellaneous income	123,244,554	100,382,537	451,801,513
4.	Total (Lines 1 through 3)	860,729,276	980,567,772	3,603,644,067
5.	Benefit and loss related payments	432,213,286	359,705,555	1,508,913,099
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	261,356,723	402,171,445	1,380,288,294
7.	Commissions, expenses paid and aggregate write-ins for deductions	104,527,983	103,520,200	366,516,701
8.	Dividends paid to policyholders	13,355,218	11,058,773	50,637,425
9.	Federal and foreign income taxes paid (recovered) net of $.....5,316,638 tax on capital gains (losses)	(41,436,634)	(8,181,792)	61,059,398
10.	Total (Lines 5 through 9)	770,016,576	868,274,181	3,367,414,917
11.	Net cash from operations (Line 4 minus Line 10)	90,712,700	112,293,591	236,229,150
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	77,810,781	121,093,668	585,633,446
	12.2 Stocks	0	0	1,144,616
	12.3 Mortgage loans	28,977,492	40,610,597	150,903,306
	12.4 Real estate	3,417,900	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	913,762	17,700,637	22,991,584
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	111,119,935	179,404,902	760,672,952
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	93,822,667	169,008,018	917,092,264
	13.2 Stocks	0	8,252,200	13,252,200
	13.3 Mortgage loans	8,575,000	20,310,000	143,412,250
	13.4 Real estate	0	0	20,833,652
	13.5 Other invested assets	8	0	0
	13.6 Miscellaneous applications	7,035,382	22,048,403	4,652,796
	13.7 Total investments acquired (Lines 13.1 to 13.6)	109,433,057	219,618,621	1,099,243,162
14.	Net increase or (decrease) in contract loans and premium notes	14,538,913	8,947,521	24,466,620
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(12,852,035)	(49,161,240)	(363,036,830)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	19,073	19,073	76,291
	16.2 Capital and paid in surplus, less treasury stock	0	0	100,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	14,286,387	(60,317,669)
	16.5 Dividends to stockholders	15,000,000	85,000,000	105,000,000
	16.6 Other cash provided (applied)	(117,362,787)	(46,398,215)	139,778,434
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(132,343,714)	(117,092,755)	74,537,056
	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)	(54,483,049)	(53,960,404)	(52,270,624)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	321,569,001	373,839,626	373,839,626
	19.2 End of period (Line 18 plus Line 19.1)	267,085,952	319,879,221	321,569,001

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	82,251,619	72,882,282	329,732,905
3. Ordinary individual annuities	526,379,793	640,105,228	2,320,159,497
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	56,063,531	48,600,885	169,164,338
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	3,640,152	3,802,505	15,200,732
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	668,335,095	765,390,900	2,834,257,472
12. Deposit-type contracts	0	0	74,641,634
13. Total	668,335,095	765,390,900	2,908,899,106

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 March 31, 2014, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

The Company's March 31, 2014 financial statements reflect a prior period adjustment relating to the calculation and recording of the deferred tax asset (DTA) on investment futures. The net DTA as of December 31, 2013 was understated by $4,901,309. The events contributing to the adjustment impact surplus as follows:

Change in net deferred income tax (P4, L40, C1)	$ (4,901,309)
Increase in surplus (P4, L40, C1)	$ 4,901,309

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:

NONE

(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	$	(10,802,623)
(2)	12 Months or Longer	$	(3,916,415)

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

(1)	Less than 12 Months	$	219,088,260
(2)	12 Months or Longer	$	57,823,629

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 re-pledged is $119,368,723.

I. Working Capital Finance Investments - NONE

6 - 9. No significant change

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $10,000,000, $0, $1,500,000 and $0 as of March 31, 2014 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 2014 are summarized below:

	2014
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	15,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 15,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2014, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ 63,728,749
Suffolk Capital Management LLC	649,941
ONFS	16,663,795
Sycamore Re, LTD.	41,267,627
ONII	38,367
Montgomery	(10,486,756)
Ohio National Mutual Holdings, Inc.	673,101
ONFlight Inc	1,899,903
ON Global Holdings Inc	37,015
Financial Way Realty, Inc.	2,174,914
Kenwood Re	12,669,555
Total	$ 129,316,211

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $150,000,000 as of March 31, 2014. It is part of the Company’s strategy to utilize these funds as additional liquidity. The company has determined the maximum borrowing capacity as $427,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 3/31/14

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 6,000,000	$ 6,000,000	$ -
(d) Excess Stock	$ 5,552,300	$ 5,552,300	$ -
(e) Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 427,615,000	$ 427,615,000	$ -

2. Prior Year – 12/31/13

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 6,000,000	$ 6,000,000	$ -
(d) Excess Stock	$ 5,552,300	$ 5,552,300	$ -
(e) Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 427,615,000	$ 427,615,000	$ -

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible for Redemption

	Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ -	$ -	$ -	$ -	$ -	$ -
2	Class B	$ -	$ -	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

a. Amount Pledged as pf Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 195,556,579	$ 199,651,283	$ 150,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 195,556,579	$ 199,651,283	$ 150,000,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ -	$ -	$ -

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-retirement Benefit Plans

A.

(4) Components of net periodic benefit cost at March 31, 2014

		Pension Benefits	Postretirement Benefits	Postemployment & Compensated Absence Benefits
(a)	Service Cost	$ 503,633	$ 10,540	$ -
(b)	Interest Cost	904,878	57,228	-
(c)	Expected return on plan assets	(952,353)	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-
(e)	Amount of recognized gains and losses	305,553	(87,531)	-
(f)	Amount of prior services cost recognized	64,893	(2,973)	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-
(h)	Total net periodic benefit cost	$ 826,604	$ (22,736)	$ -

13 - 16. No significant change

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2014 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	$ 195,687,913	$ -	$ -	$ 195,687,913
	Short term	51,398,039	20,000,000		71,398,039
	Securities lending collateral	-	123,386,342	-	123,386,342
	Perpetual Preferred stock				
	Industrial and Misc.	-	184,698	-	184,698
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	184,698	-	184,698
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	49,603	3,999,558	4,049,161
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	49,603	3,999,558	4,049,161
	Common Stock				
	Industrial and Misc	-	38,200,775	-	38,200,775
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,200,775	-	38,200,775
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	2,319,524	-	2,319,524
	Credit contracts	-	-	-	-
	Futures contracts	3,172,618	-	-	3,172,618
	Commodity forward contracts	-	-	-	-
	Total Derivatives	3,172,618	2,319,524	-	5,492,142
	Separate account assets	18,888,463,652	-	-	18,888,463,652
	Total assets at fair value	$ 19,138,722,222	$ 184,140,942	$ 3,999,558	$ 19,326,862,722
b.	Liabilities at fair value				
	Derivative liabilities	$ 1,969,273	$ -	$ -	$ 1,969,273
	Total liabilities at fair value	$ 1,969,273	$ -	$ -	$ 1,969,273

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

	Balance at 12/31/2013	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 3/31/2014
a. Assets:										
Loan-backed & structured	$ 187,374	$ -	$ -	$ -	$ 35,641	$ -	$ -	$ -	$ (35,641)	$ 187,374
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	1,298,732	2,545,092	-	-	(15,246)	-	-	-	(16,394)	3,812,184
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 1,486,106	$ 2,545,092	$ -	$ -	$ 20,395	$ -	$ -	$ -	$ (52,035)	$ 3,999,558
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of March 31, 2014, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $3,999,558. The loan-backed security is a subordinate tranche in a securitization trust with a coupon rate of 8.16% and maturity of 3 months. The underlying loans for these securities are franchise/equipment loans originated in 2000. The private placement securities have a weighted-average coupon rate of 7.55% and weighted-average maturity of 9 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.

Transfers into level 3 were due to NAIC 6 rated bonds (lower of cost or fair value) with amortized cost exceeding fair value.

B. Other Fair Value disclosures – NONE

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	4,855,249,387	4,558,652,775	-	4,851,249,829	3,999,558	-
Common stock non-affiliate	38,200,775	38,200,775	-	38,200,775	-	-
Preferred stock	22,074,800	25,038,132	-	22,074,800	-	-
Mortgage loans	820,989,372	824,327,900	-	-	820,989,372	-
Derivatives- equity put options	2,319,524	2,319,524	-	2,319,524	-	-
Derivatives- futures contracts	3,172,618	3,172,618	3,172,618		-	-
Derivatives- futures contracts	(1,969,273)	-	(1,969,273)	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

As of March 31, 2014, the Company holds $2,319,524 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 2014, the Company has recognized $15,610,682 in losses in the statement of operations of which $11,993,465 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $3,617,217 which represented as part of the Summary of Operations line 34.

H. Offsetting and Netting of Assets and Liabilities - NONE

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2013 were $61,844,950. As of March 31, 2014, $2,247,111 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 $61,159,116. 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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Added two non-life companies, ONSV do Brasil Participações Ltda. and Ohio do Brasil Participações Ltda.

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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: $............................6,023,095

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	$ 358,164,870	$ 349,463,168
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)	$ 358,164,870	$ 349,463,168
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: $.............123,386,342
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.............123,386,342
16.3 Total payable for securities lending reported on the liability page: $.............123,386,342

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

PART 1 - INVESTMENT

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	$820,227,900
1.14	Total mortgages in good standing	$820,227,900
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	$4,100,000
1.44	Total mortgages in process of foreclosure	$4,100,000
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$824,327,900
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	145.4
2.2	A&H cost containment percent	2.4
2.3	A&H expense percent excluding cost containment expenses	36.6

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating

NONE

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	Accident and Health Insurance Premiums,		Total	
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Including Policy, Membership and Other Fees	Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,891,957	4,012,953	36,430	436,765	6,378,105	2,470
2.	Alaska AK	N	13,011	210,000	387	727	224,125	104,637
3.	Arizona AZ	L	1,516,858	12,381,517	32,312	188,617	14,119,304	5,229
4.	Arkansas AR	L	1,016,314	4,208,850	26,381	523,799	5,775,344	1,458
5.	California CA	L	4,382,983	47,186,327	234,073	1,484,635	53,288,018	241,430
6.	Colorado CO	L	2,888,796	4,379,228	152,399	175,509	7,595,932	5,925
7.	Connecticut CT	L	399,975	4,312,639	46,060	235,399	4,994,073	16,000,249
8.	Delaware DE	L	496,036	3,033,267	12,697	3,215	3,545,215	40
9.	District of Columbia DC	L	158,914	3,090,825	8,293	54,031	3,312,063	15
10.	Florida FL	L	3,669,637	60,813,581	151,319	2,966,923	67,601,460	395,348
11.	Georgia GA	L	891,576	8,261,375	80,568	2,464,259	11,697,778	1,112
12.	Hawaii HI	N	23,831	2,875	3,245	0	29,951	147
13.	Idaho ID	L	236,126	1,893,051	25,728	783,026	2,937,931	2,550
14.	Illinois IL	L	6,239,097	24,112,235	217,181	1,548,111	32,116,624	12,962
15.	Indiana IN	L	1,429,619	4,074,890	46,823	516,457	6,067,789	46,241
16.	Iowa IA	L	417,944	5,246,166	42,459	1,081,218	6,787,787	4,842
17.	Kansas KS	L	1,869,179	7,313,280	78,352	533,544	9,794,355	2,623
18.	Kentucky KY	L	515,417	5,584,670	36,573	212,417	6,349,077	2,418
19.	Louisiana LA	L	1,583,946	3,134,748	13,164	226,217	4,958,075	4,375
20.	Maine ME	L	89,859	1,243,725	12,665	37,820	1,384,069	318
21.	Maryland MD	L	1,196,404	21,518,993	62,188	279,044	23,056,629	5,003,469
22.	Massachusetts MA	L	666,624	14,089,862	137,871	1,200,048	16,094,405	334
23.	Michigan MI	L	3,768,065	21,781,874	108,269	1,399,418	27,057,626	228,286
24.	Minnesota MN	L	1,199,241	4,714,944	56,745	1,068,453	7,039,383	34,541
25.	Mississippi MS	L	373,510	3,701,793	31,503	115,928	4,222,734	91,601
26.	Missouri MO	L	1,237,320	10,445,157	37,969	707,891	12,428,337	62,285
27.	Montana MT	L	95,026	2,100,117	9,131	305,557	2,509,831	3,265
28.	Nebraska NE	L	784,861	4,337,572	24,214	364,185	5,510,832	22,715
29.	Nevada NV	L	423,272	1,090,158	23,099	257,785	1,794,314	1,163
30.	New Hampshire NH	L	367,086	1,915,096	14,709	2,817	2,299,708	3,050
31.	New Jersey NJ	L	2,340,929	24,895,146	55,460	1,017,979	28,309,514	1,486,997
32.	New Mexico NM	L	67,632	1,038,044	3,188	44,577	1,153,441	312
33.	New York NY	N	202,552	1,919,384	11,232	81,957	2,215,125	1,089
34.	North Carolina NC	L	1,788,364	28,030,993	62,394	1,699,385	31,581,136	1,924
35.	North Dakota ND	L	453,547	556,086	26,005	144,991	1,180,629	228
36.	Ohio OH	L	6,762,442	36,443,981	354,612	14,537,108	58,098,143	3,964,135
37.	Oklahoma OK	L	1,084,658	8,796,737	39,462	5,510,662	15,431,519	1,146
38.	Oregon OR	L	622,705	5,871,573	55,548	218,427	6,768,253	4,522
39.	Pennsylvania PA	L	5,778,499	32,529,713	198,852	1,216,827	39,723,891	262,930
40.	Rhode Island RI	L	101,366	2,377,959	13,719	107,082	2,600,126	0
41.	South Carolina SC	L	592,150	11,141,047	28,664	1,268,424	13,030,285	520
42.	South Dakota SD	L	93,793	272,075	4,334	9,575	379,777	1,082
43.	Tennessee TN	L	1,564,813	9,378,602	132,625	1,118,116	12,194,156	90,384
44.	Texas TX	L	5,291,782	19,927,207	195,835	5,580,497	30,995,321	482,023
45.	Utah UT	L	983,484	1,306,011	14,028	30,490	2,334,013	337
46.	Vermont VT	L	24,480	1,026,994	1,275	1,859	1,054,608	0
47.	Virginia VA	L	2,150,293	26,167,452	76,912	2,711,892	31,106,549	1,578
48.	Washington WA	L	915,875	8,367,457	36,303	277,173	9,596,808	4,267
49.	West Virginia WV	L	225,312	1,305,269	26,045	208,865	1,765,491	352
50.	Wisconsin WI	L	2,784,734	11,401,284	188,870	1,097,869	15,472,757	27,163
51.	Wyoming WY	L	240,734	214,946	17,463	5,961	479,104	1,385
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	11,246	380,459	313,525	0	705,230	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	6,257	0	6,406	0	12,663	15
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 49	73,930,131	523,540,187	3,625,564	56,063,531	657,159,413	28,617,487
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	11,169,198	193	0	0	11,169,391	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	124,658	2,839,972	54,930	0	3,019,560	0
94.	Aggregate other amounts not allocable by State	XXX	869,869	0	0	0	869,869	0
95.	Totals (Direct Business)	XXX	86,093,856	526,380,352	3,680,494	56,063,531	672,218,233	28,617,487
96.	Plus Reinsurance Assumed	XXX	40,816,644	583,784	879,449	0	42,279,877	0
97.	Totals (All Business)	XXX	126,910,500	526,964,136	4,559,943	56,063,531	714,498,110	28,617,487
98.	Less Reinsurance Ceded	XXX	8,121,016	47,668,692	1,824,618	0	57,614,326	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	118,789,484	479,295,444	2,735,325	56,063,531	656,883,784	28,617,487

DETAILS OF WRITE-INS

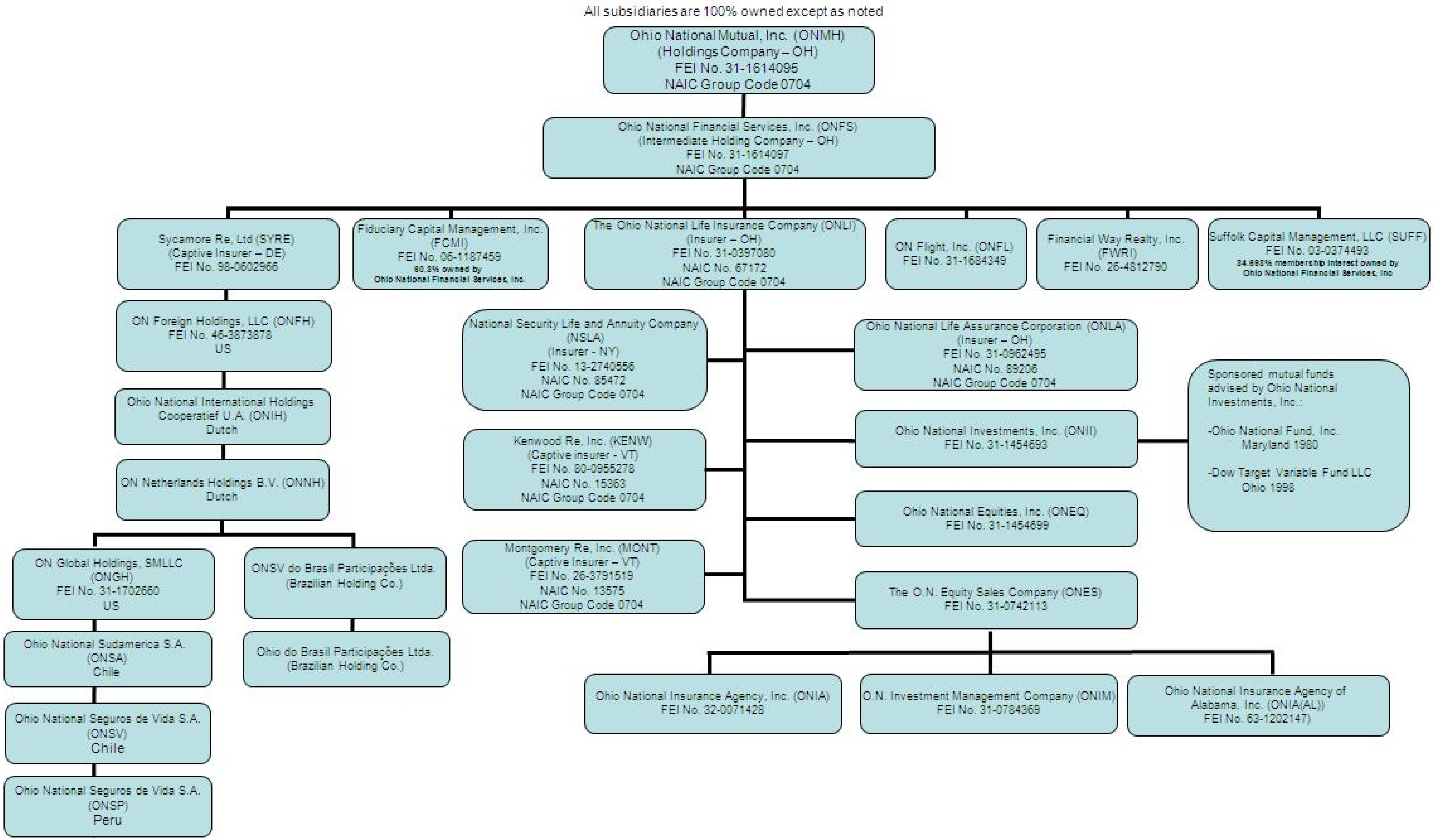
58001.		XXX	0	0	0	0	0	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	Dividends accums used to purchase paid-up additions	XXX	864,628	0	0	0	864,628	0
9402.	Dividends accums used to shorten endow or prem pay	XXX	5,241	0	0	0	5,241	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	869,869	0	0	0	869,869	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	DE	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	46-3873878	0	0		Ohio National Foreign 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 International Holdings Cooperatief U.A. (ONIH)	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0		0	0		ON Netherlands Holdings B.V. (ONNH)	NLD	NIA	Ohio National International Holdings Cooperatief U.A. (ONIH)	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	ON Netherlands Holdings B.V. (ONNH)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	0	0	0		Ohio National Sudamerica S.A. (ONSA)	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	0		Ohio National Seguros de Vida S.A. (ONSV)	CHL	NIA	Ohio National Sudamerica S.A. (ONSA)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A. (ONSP)	PER	IA	Ohio National Seguros de Vida S.A. (ONSV)	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.............	0.................	0.................	0.................	....	ONSV do Brasil Participações Ltda. (Brazil Holding Co.)	BRA..........	NIA...............	ON Netherlands Holdings B.V. (ONNH).............	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc..................................	0...........
0704......	Ohio National Mutual, Inc................	0.............	0.................	0.................	0.................	....	Ohio do Brasil Participações Ltda. (Brazil Holding Co.)	BRA..........	NIA...............	ONSV do Brasil Participações Ltda. (Brazil Holding Co.)	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...........
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................	15363......	80-0955278	0.................	0.................	....	Kenwood 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...........

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	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
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	84.698	Ohio National Mutual, Inc.	0

Asterisk	Explanation
0	

NONE

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:

* 6 7 1 7 2 2 0 1 4 4 9 0 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 4 3 6 5 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 4 4 4 5 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 4 4 4 6 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 4 4 4 7 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 4 4 4 8 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 4 4 4 9 0 0 0 0 1 *

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	764,517	0	764,517	762,650
2505. NSCC deposit	20,000	0	20,000	20,000
2506. Pension fee income recoverable	7,990	0	7,990	93,014
2507. State Taxes Recoverable	0	0	0	528,133
2508. Prepaid expenses	2,241,133	2,241,133	0	0
2509. Surplus note issuance costs	113,505	113,505	0	0
2597. Summary of remaining write-ins for Line 25	3,147,145	2,354,638	792,507	1,403,797

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	266	874	2,334
08.305. Rider Fees	0	6,471,457	0
08.397. Summary of remaining write-ins for Line 8.3	266	6,472,331	2,334

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	24,211,819	3,450,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	20,833,652
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	71,234	0
5. Deduct amounts received on disposals	3,417,900	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	108,613	71,833
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	20,756,540	24,211,819
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	20,756,540	24,211,819

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	844,874,396	854,363,975
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8,575,000	143,292,250
2.2 Additional investment made after acquisition	0	120,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	1,592	4,374
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	28,977,492	150,903,306
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	145,599	2,002,897
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	824,327,897	844,874,396
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	824,327,897	844,874,396
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	824,327,897	844,874,396

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	109,255,194	109,680,252
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(107,183)	(425,058)
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)	109,148,019	109,255,194
12. Deduct total nonadmitted amounts	66,604,418	66,750,073
13. Statement value at end of current period (Line 11 minus Line 12)	42,543,601	42,505,121

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	4,964,619,656	4,733,911,033
2. Cost of bonds and stocks acquired	93,822,667	930,344,464
3. Accrual of discount	1,385,019	5,282,348
4. Unrealized valuation increase (decrease)	1,010,581	(110,126,574)
5. Total gain (loss) on disposals	(25,839)	2,774,535
6. Deduct consideration for bonds and stocks disposed of	77,810,785	586,778,062
7. Deduct amortization of premium	1,587,278	7,153,595
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	506,110	3,634,493
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,980,907,911	4,964,619,656
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,980,907,911	4,964,619,656

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	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. NAIC 1 (a)	2,827,888,912	62,759,800	56,398,346	(21,309,477)	2,812,940,889	0	0	2,827,888,912
2. NAIC 2 (a)	1,592,956,529	31,031,406	15,369,251	12,479,662	1,621,098,346	0	0	1,592,956,529
3. NAIC 3 (a)	138,534,072	0	1,690,866	5,022,564	141,865,770	0	0	138,534,072
4. NAIC 4 (a)	37,443,839	31,462	4,117,866	(4,446,849)	28,910,586	0	0	37,443,839
5. NAIC 5 (a)	9,688,747	0	14,916	27,060	9,700,891	0	0	9,688,747
6. NAIC 6 (a)	11,220,782	0	245,374	4,558,924	15,534,332	0	0	11,220,782
7. Total Bonds	4,617,732,881	93,822,668	77,836,619	(3,668,116)	4,630,050,814	0	0	4,617,732,881
PREFERRED STOCK								
8. NAIC 1	5,000,000	0	0	0	5,000,000	0	0	5,000,000
9. NAIC 2	16,853,434	0	0	0	16,853,434	0	0	16,853,434
10. NAIC 3	3,000,000	0	0	0	3,000,000	0	0	3,000,000
11. NAIC 4	178,603	0	0	6,095	184,698	0	0	178,603
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	25,032,037	0	0	6,095	25,038,132	0	0	25,032,037
15. Total Bonds and Preferred Stock	4,642,764,918	93,822,668	77,836,619	(3,662,021)	4,655,088,946	0	0	4,642,764,918

(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	71,398,037	XXX	71,397,954	6,122	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	74,397,187	254,396,395
2. Cost of short-term investments acquired	3,967,995,321	20,994,974,201
3. Accrual of discount	5,529	26,591
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	21,175,000,000
7. Deduct amortization of premium	3,971,000,000	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)	71,398,037	74,397,187
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	71,398,037	74,397,187

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)	2,821,536
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	(501,434)
4.	Total gain (loss) on termination recognized	(578)
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)	2,319,524
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,319,524

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(13,693,515)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				14,896,860
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	1,203,345			
3.14	Section 1, Column 18, prior year	(13,693,515)	14,896,860	14,896,860	
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	1,203,345			
3.24	Section 1, Column 19, prior year	(13,693,515)	14,896,860	14,896,860	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(15,610,682)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(15,610,682)	(15,610,682)		
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)				1,203,345
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				1,203,345

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	2,319,524	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,203,345	
3. Total (Line 1 plus Line 2)		3,522,869
4. Part D, Section 1, Column 5	5,492,142	
5. Part D, Section 1, Column 6	(1,969,273)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	2,319,524	
8. Part B, Section 1, Column 13	1,203,345	
9. Total (Line 7 plus Line 8)		3,522,869
10. Part D, Section 1, Column 8	5,492,142	
11. Part D, Section 1, Column 9	(1,969,273)	
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	(22,720,531)	
15. Part D, Section 1, Column 11	(22,720,531)	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	0	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	0
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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
RE 1347 Retail	Columbus	OH.	01/15/2014	DFG-SAWMILL LLC	3,859,582	0	3,081,666	0	0	0	0	0	3,081,666	3,196,000	0	114,334	114,334	15,492	130,218
RE 1356 Residence	Batavia	OH.	01/24/2014	LAUREN AND SETH JAEGER	265,000	0	265,000	0	0	0	0	0	265,000	221,900	0	(43,100)	(43,100)	0	4,999
0199999. Totals					4,124,582	0	3,346,666	0	0	0	0	0	3,346,666	3,417,900	0	71,234	71,234	15,492	135,217
0399999. Totals					4,124,582	0	3,346,666	0	0	0	0	0	3,346,666	3,417,900	0	71,234	71,234	15,492	135,217

SCHEDULE B - PART 2

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

1	Location 2	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								
2325678	INDEPENDENCE TWP	MI		03/07/2014	5.379	3,500,000	0	7,100,000
3425676	KILL DEVIL HILLS	NC		02/04/2014	5.170	3,500,000	0	8,250,000
3625680	HUDSON	OH		03/21/2014	5.063	1,575,000	0	2,625,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	8,575,000	0	17,975,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	8,575,000	0	17,975,000
3399999. Total Mortgages				XXX	XXX	8,575,000	0	17,975,000

SCHEDULE B - PART 3

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

1	Location 2	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																	
0024821	RALEIGH	NC		12/16/1998	01/07/2014	12,366	0	0	0	0	0	0	12,366	12,366	0	0	0
0024839	LAREDO	TX		03/09/1999	01/02/2014	34,976	0	0	0	0	0	0	34,976	34,976	0	0	0
0024843	LOUISVILLE	KY		03/23/1999	02/26/2014	7,163	0	0	0	0	0	0	3,594	3,594	0	0	0
0024847	EL PASO	TX		03/31/1999	01/31/2014	98,862	0	0	0	0	0	0	74,331	74,331	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999	02/12/2014	42,289	0	0	0	0	0	0	21,092	21,092	0	0	0
1525061	FISHERS	IN		03/15/2004	01/17/2014	579,844	0	0	0	0	0	0	574,737	574,737	0	0	0
1625063	URBANDALE	IA		03/17/2004	03/27/2014	2,889,351	0	0	0	0	0	0	2,861,144	2,861,144	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003	03/07/2014	3,442,745	0	0	0	0	0	0	3,411,488	3,411,488	0	0	0
3425039	CHARLOTTE	NC		11/14/2003	03/31/2014	1,049,313	0	0	0	0	0	0	1,032,457	1,032,457	0	0	0
3925016	CECIL TOWNSHIP	PA		08/06/2003	03/12/2014	1,855,021	0	0	0	0	0	0	1,799,032	1,799,032	0	0	0
4325056	FARRAGUT	TN		02/23/2004	01/14/2014	1,281,076	0	0	0	0	0	0	1,273,510	1,273,510	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004	03/28/2014	2,019,243	0	0	0	0	0	0	1,998,641	1,998,641	0	0	0
0199999. Total - Mortgages Closed by Repayment						13,312,249	0	0	0	0	0	0	13,097,368	13,097,368	0	0	0
Mortgages With Partial Repayments																	
0024509	NASHVILLE	TN		05/11/1994		148,365	0	0	0	0	0	0	0	88,469	0	0	0
0024520	MC DONOUGH	GA		09/28/1994		191,474	0	0	0	0	0	0	0	114,213	0	0	0
0024586	BESSEMER	AL		12/20/1995		628,842	0	0	0	0	0	0	0	53,740	0	0	0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,236,561	0	0	0	0	0	0	0	65,412	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		395,386	0	0	0	0	0	0	0	42,283	0	0	0
0024627	MACOMB	IL		06/11/1996		9,299	0	0	0	0	0	0	0	2,739	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		897,159	0	0	0	0	0	0	0	78,758	0	0	0
0024652	VERNON TWP	PA		09/19/1996		1,219,412	0	0	0	0	0	0	0	96,218	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		1,358,797	0	0	0	0	0	0	0	104,881	0	0	0
0024667	MIAMI TWP	OH		12/19/1996		3,057,353	0	0	0	0	0	0	0	121,144	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		887,682	0	0	0	0	0	0	0	63,930	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
0024673	CAPITOL HEIGHTS	MD		12/26/1996		298,979	0	0	0	0	0	0	0	21,526	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,524,980	0	0	0	0	0	0	0	121,175	0	0	0
0024696	COLUMBUS	OH		03/25/1997		4,770,247	0	0	0	0	0	0	0	68,226	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		1,838,125	0	0	0	0	0	0	0	114,897	0	0	0
0024723	FARRAGUT	TN		06/17/1997		220,343	0	0	0	0	0	0	0	32,967	0	0	0
0024731	HAVELOCK	NC		07/11/1997		560,395	0	0	0	0	0	0	0	39,088	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,780,624	0	0	0	0	0	0	0	54,512	0	0	0
0024757	FORT DODGE	IA		10/10/1997		925,138	0	0	0	0	0	0	0	50,844	0	0	0
0024764	SYOSSET	NY		11/20/1997		2,344,890	0	0	0	0	0	0	0	122,514	0	0	0
0024768	BEREA	SC		01/05/1998		1,774,261	0	0	0	0	0	0	0	92,136	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		2,727,144	0	0	0	0	0	0	0	134,177	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		218,697	0	0	0	0	0	0	0	10,832	0	0	0
0024789	ANDERSON	SC		07/22/1998		113,236	0	0	0	0	0	0	0	4,679	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,219,665	0	0	0	0	0	0	0	92,873	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		217,589	0	0	0	0	0	0	0	9,141	0	0	0
0024819	MADISON	WI		12/10/1998		70,358	0	0	0	0	0	0	0	2,890	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		912,979	0	0	0	0	0	0	0	45,613	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,245,930	0	0	0	0	0	0	0	52,691	0	0	0
0024828	LYTLE	TX		01/21/1999		61,494	0	0	0	0	0	0	0	4,394	0	0	0
0024834	STANLEY	VA		02/24/1999		994,345	0	0	0	0	0	0	0	39,441	0	0	0
0024840	WESTLAKE	OH		03/11/1999		4,435	0	0	0	0	0	0	0	3,317	0	0	0
0024843	LOUISVILLE	KY		03/23/1999		7,163	0	0	0	0	0	0	0	3,569	0	0	0
0024847	EL PASO	TX		03/31/1999		98,862	0	0	0	0	0	0	0	24,532	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		180,109	0	0	0	0	0	0	0	37,409	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		37,097	0	0	0	0	0	0	0	3,417	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,140,210	0	0	0	0	0	0	0	37,160	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		365,239	0	0	0	0	0	0	0	20,158	0	0	0
0024890	LAWRENCE	KS		08/07/2000		4,848,515	0	0	0	0	0	0	0	65,597	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		866,351	0	0	0	0	0	0	0	18,287	0	0	0
0024920	SALINE	MI		03/20/2002		858,183	0	0	0	0	0	0	0	18,942	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		2,999,549	0	0	0	0	0	0	0	41,094	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		821,354	0	0	0	0	0	0	0	16,984	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		311,963	0	0	0	0	0	0	0	18,105	0	0	0
0024938	PORT HURON	MI		08/21/2002		949,957	0	0	0	0	0	0	0	19,407	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,378,199	0	0	0	0	0	0	0	78,178	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,398,448	0	0	0	0	0	0	0	33,437	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		809,900	0	0	0	0	0	0	0	16,335	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,141,498	0	0	0	0	0	0	0	22,644	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,323,144	0	0	0	0	0	0	0	26,624	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,229,394	0	0	0	0	0	0	0	18,741	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,351,880	0	0	0	0	0	0	0	46,824	0	0	0
0024958	OGDEN	UT		11/26/2002		1,806,716	0	0	0	0	0	0	0	19,973	0	0	0
0024960	BISBEE	AZ		12/06/2002		279,715	0	0	0	0	0	0	0	15,154	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
0024961	LAREDO	TX		12/12/2002		1,586,097	0	0	0	0	0	0	0	84,883	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,582,655	0	0	0	0	0	0	0	30,874	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,733,158	0	0	0	0	0	0	0	54,688	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,395,617	0	761	0	0	761	0	0	44,947	0	0	0
0024971	VISALIA	CA		12/23/2002		3,163,700	0	831	0	0	831	0	0	43,854	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,428,493	0	0	0	0	0	0	0	6,577	0	0	0
0125442	MONTGOMERY	AL		01/27/2010		817,217	0	0	0	0	0	0	0	7,858	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,026,303	0	0	0	0	0	0	0	56,430	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,189,615	0	0	0	0	0	0	0	24,219	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,272,991	0	0	0	0	0	0	0	30,168	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		713,850	0	0	0	0	0	0	0	9,094	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,266,271	0	0	0	0	0	0	0	17,151	0	0	0
0325093	SUN CITY	AZ		09/17/2004		381,455	0	0	0	0	0	0	0	13,511	0	0	0
0325094	PHOENIX	AZ		09/17/2004		593,418	0	0	0	0	0	0	0	20,995	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,273,777	0	0	0	0	0	0	0	29,113	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,123,879	0	0	0	0	0	0	0	16,024	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,201,394	0	0	0	0	0	0	0	17,128	0	0	0
0325410	TUCSON	AZ		08/29/2008		4,881,866	0	0	0	0	0	0	0	62,177	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,478,965	0	0	0	0	0	0	0	30,476	0	0	0
0325559	PHOENIX	AZ		05/22/2012		918,668	0	0	0	0	0	0	0	13,440	0	0	0
0425045	ROGERS	AR		12/05/2003		4,993,874	0	0	0	0	0	0	0	53,108	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,113,449	0	0	0	0	0	0	0	13,371	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,547,746	0	0	0	0	0	0	0	39,254	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		920,899	0	0	0	0	0	0	0	17,593	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,556,116	0	0	0	0	0	0	0	134,300	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		2,919,987	0	0	0	0	0	0	0	47,870	0	0	0
0525147	TEMECULA	CA		06/15/2005		712,499	0	0	0	0	0	0	0	8,506	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,314,198	0	0	0	0	0	0	0	39,767	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,281,282	0	0	0	0	0	0	0	28,453	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,149,654	0	0	0	0	0	0	0	30,296	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,669,607	0	0	0	0	0	0	0	41,509	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		815,136	0	0	0	0	0	0	0	19,530	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,399,244	0	0	0	0	0	0	0	25,074	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,199,686	0	0	0	0	0	0	0	14,922	0	0	0
0525394	FRESNO	CA		05/19/2008		2,408,609	0	0	0	0	0	0	0	15,802	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,605,029	0	0	0	0	0	0	0	21,228	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,517,106	0	0	0	0	0	0	0	27,806	0	0	0
0525414	BREA	CA		09/22/2008		3,154,923	0	0	0	0	0	0	0	19,789	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,853,070	0	0	0	0	0	0	0	61,251	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,216,943	0	0	0	0	0	0	0	32,670	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,441,055	0	0	0	0	0	0	0	48,084	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,802,351	0	0	0	0	0	0	0	24,355	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,446,406	0	0	0	0	0	0	0	32,472	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,535,809	0	0	0	0	0	0	0	63,461	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,561,245	0	0	0	0	0	0	0	18,391	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,280,296	0	0	0	0	0	0	0	28,555	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		2,229,650	0	0	0	0	0	0	0	55,404	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,910,273	0	0	0	0	0	0	0	27,617	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,305,902	0	0	0	0	0	0	0	26,846	0	0	0
0525639	CARLSBAD	CA		08/01/2013		3,067,415	0	0	0	0	0	0	0	24,752	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,850,000	0	0	0	0	0	0	0	39,820	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		539,442	0	0	0	0	0	0	0	27,359	0	0	0
0625177	AURORA	CO		09/30/2005		931,171	0	0	0	0	0	0	0	28,174	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,232,263	0	0	0	0	0	0	0	63,195	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,654,277	0	0	0	0	0	0	0	49,378	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,022,759	0	0	0	0	0	0	0	29,878	0	0	0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		42,289	0	0	0	0	0	0	0	21,198	0	0	0
0R24373	ST PAUL	MN		06/08/2000		163,548	0	0	0	0	0	0	0	17,214	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,727,618	0	0	0	0	0	0	0	42,341	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		245,170	0	0	0	0	0	0	0	3,805	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		695,009	0	0	0	0	0	0	0	4,865	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		595,673	0	0	0	0	0	0	0	12,152	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		878,036	0	0	0	0	0	0	0	6,143	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,409,501	0	0	0	0	0	0	0	22,234	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		857,085	0	0	0	0	0	0	0	6,320	0	0	0
1025317	DORAL	FL		04/24/2007		2,927,246	0	0	0	0	0	0	0	21,898	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,987,816	0	0	0	0	0	0	0	32,144	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,021,136	0	0	0	0	0	0	0	13,612	0	0	0
1025399	TAMPA	FL		06/02/2008		1,078,836	0	0	0	0	0	0	0	50,894	0	0	0
1025400	ODESSA	FL		06/09/2008		2,840,055	0	0	0	0	0	0	0	20,158	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,611,953	0	0	0	0	0	0	0	32,461	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,234,269	0	0	0	0	0	0	0	51,392	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,727,189	0	0	0	0	0	0	0	10,021	0	0	0
1025549	APOPKA	FL		03/28/2012		952,046	0	0	0	0	0	0	0	12,306	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,451,136	0	0	0	0	0	0	0	19,334	0	0	0
1025653	TAMPA	FL		10/11/2013		3,785,818	0	0	0	0	0	0	0	42,903	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,770,360	0	0	0	0	0	0	0	14,021	0	0	0
1025668	DESTIN	FL		12/16/2013		2,300,000	0	0	0	0	0	0	0	35,308	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,110,215	0	0	0	0	0	0	0	19,986	0	0	0
1125178	CANTON	GA		10/05/2005		1,189,302	0	0	0	0	0	0	0	12,260	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,275,056	0	0	0	0	0	0	0	32,254	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,617,165	0	0	0	0	0	0	0	67,748	0	0	0
1325086	POCATELLO	ID		07/30/2004		696,978	0	0	0	0	0	0	0	26,225	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		539,113	0	0	0	0	0	0	0	18,831	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,293,188	0	0	0	0	0	0	0	35,796	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,903,967	0	0	0	0	0	0	0	24,156	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
1325570	COEUR D'ALENE	ID		08/16/2012		1,886,649	0	0	0	0	0	0	0	23,575	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,285,050	0	0	0	0	0	0	0	11,572	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,771,985	0	0	0	0	0	0	0	14,331	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,369,786	0	0	0	0	0	0	0	17,031	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,344,184	0	0	0	0	0	0	0	56,247	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,808,714	0	0	0	0	0	0	0	53,705	0	0	0
1525053	LAWRENCE	IN		02/02/2004		749,565	0	0	0	0	0	0	0	12,554	0	0	0
1525061	FISHERS	IN		03/15/2004		579,844	0	0	0	0	0	0	0	5,107	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		673,267	0	0	0	0	0	0	0	24,070	0	0	0
1525125	CARMEL	IN		03/09/2005		1,598,158	0	0	0	0	0	0	0	14,835	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,460,241	0	0	0	0	0	0	0	23,036	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,474,305	0	0	0	0	0	0	0	23,255	0	0	0
1525174	FISHERS	IN		09/29/2005		1,424,036	0	0	0	0	0	0	0	21,793	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		505,447	0	0	0	0	0	0	0	12,952	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		188,299	0	0	0	0	0	0	0	13,423	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,539,388	0	0	0	0	0	0	0	19,118	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,880,445	0	0	0	0	0	0	0	14,287	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,864,363	0	0	0	0	0	0	0	17,853	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,324,211	0	0	0	0	0	0	0	18,167	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,189,380	0	0	0	0	0	0	0	8,000	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,248,158	0	0	0	0	0	0	0	77,682	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,353,174	0	0	0	0	0	0	0	35,215	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,424,519	0	0	0	0	0	0	0	34,063	0	0	0
1525500	CARMEL	IN		04/28/2011		2,305,873	0	0	0	0	0	0	0	25,644	0	0	0
1525586	FISHERS	IN		11/29/2012		1,260,076	0	0	0	0	0	0	0	10,280	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		2,008,202	0	0	0	0	0	0	0	25,699	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,630,621	0	0	0	0	0	0	0	19,598	0	0	0
1525663	FISHERS	IN		11/13/2013		1,140,000	0	0	0	0	0	0	0	7,769	0	0	0
1625051	MASON CITY	IA		01/07/2004		2,082,929	0	0	0	0	0	0	0	86,653	0	0	0
1625063	URBANDALE	IA		03/17/2004		2,889,351	0	0	0	0	0	0	0	28,206	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,383,581	0	0	0	0	0	0	0	11,511	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,481,420	0	0	0	0	0	0	0	20,963	0	0	0
1725590	WITITA	KS		12/13/2012		2,283,969	0	0	0	0	0	0	0	18,512	0	0	0
1825019	FERN CREEK	KY		08/27/2003		472,970	0	0	0	0	0	0	0	21,440	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,157,019	0	0	0	0	0	0	0	86,069	0	0	0
1825215	OWENSBORO	KY		02/23/2006		905,779	0	0	0	0	0	0	0	12,583	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,872,498	0	0	0	0	0	0	0	32,192	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,389,291	0	0	0	0	0	0	0	18,985	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,123,182	0	0	0	0	0	0	0	77,248	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,888,631	0	0	0	0	0	0	0	57,099	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,878,376	0	0	0	0	0	0	0	38,535	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,611,067	0	0	0	0	0	0	0	14,927	0	0	0
1825624	LEXINGTON	KY		05/17/2013		3,167,810	0	0	0	0	0	0	0	67,217	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
1825635	LOUISVILLE	KY		06/27/2013		2,005,757	0	0	0	0	0	0	0	26,946	0	0	0
1925041	BROSSARD	LA		11/21/2003		1,737,071	0	0	0	0	0	0	0	75,539	0	0	0
1925270	BROUSSARD	LA		09/29/2006		530,886	0	0	0	0	0	0	0	20,838	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,018,411	0	0	0	0	0	0	0	17,646	0	0	0
1925561	KENNER	LA		06/11/2012		2,902,806	0	0	0	0	0	0	0	34,325	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,447,917	0	0	0	0	0	0	0	29,793	0	0	0
2125430	LAUREL	MD		12/02/2008		2,409,187	0	0	0	0	0	0	0	23,470	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,652,239	0	0	0	0	0	0	0	50,029	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,103,328	0	0	0	0	0	0	0	17,744	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,921,382	0	0	0	0	0	0	0	24,165	0	0	0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,442,745	0	0	0	0	0	0	0	31,257	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,182,219	0	0	0	0	0	0	0	10,424	0	0	0
2325216	NOVI	MI		03/01/2006		5,241,332	0	0	0	0	0	0	0	43,192	0	0	0
2325533	WYOMING	MI		10/26/2011		1,811,807	0	0	0	0	0	0	0	24,091	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,837,962	0	0	0	0	0	0	0	39,337	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,909,221	0	0	0	0	0	0	0	32,871	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,394,362	0	0	0	0	0	0	0	10,517	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		4,394,775	0	0	0	0	0	0	0	53,530	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,731,785	0	0	0	0	0	0	0	47,300	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,815,705	0	0	0	0	0	0	0	79,521	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,866,507	0	0	0	0	0	0	0	19,680	0	0	0
2425638	MINNETONKA	MN		07/16/2013		3,424,308	0	0	0	0	0	0	0	57,455	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,626,059	0	0	0	0	0	0	0	75,502	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,668,508	0	0	0	0	0	0	0	55,008	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,929,850	0	0	0	0	0	0	0	35,687	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,341,270	0	0	0	0	0	0	0	60,659	0	0	0
2825214	RALSTON	NE		02/16/2006		1,153,801	0	0	0	0	0	0	0	14,166	0	0	0
2825220	OMAHA	NE		03/09/2006		1,881,269	0	0	0	0	0	0	0	15,977	0	0	0
2825301	OMAHA	NE		01/29/2007		117,845	0	0	0	0	0	0	0	1,457	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,501,939	0	0	0	0	0	0	0	38,993	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		1,977,181	0	0	0	0	0	0	0	28,833	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		2,573,438	0	0	0	0	0	0	0	534,519	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		3,990,466	0	0	0	0	0	0	0	34,983	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,121,895	0	0	0	0	0	0	0	49,413	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		2,047,923	0	0	0	0	0	0	0	26,500	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,835,430	0	0	0	0	0	0	0	22,066	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,292,647	0	0	0	0	0	0	0	22,248	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		1,835,733	0	0	0	0	0	0	0	45,880	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		3,915,499	0	0	0	0	0	0	0	59,835	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,785,446	0	0	0	0	0	0	0	24,935	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,668,024	0	0	0	0	0	0	0	17,802	0	0	0
3325219	CLAY	NY		12/01/2010		1,961,189	0	0	0	0	0	0	0	26,428	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,754,094	0	0	0	0	0	0	0	12,238	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	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
3325409	CARLE PLACE	NY		08/21/2008		3,583,885	0	0	0	0	0	0	0	21,049	0	0	0
3325538	LATHAM	NY		11/28/2011		2,354,737	0	0	0	0	0	0	0	19,305	0	0	0
3425039	CHARLOTTE	NC		11/14/2003		1,049,313	0	0	0	0	0	0	0	16,856	0	0	0
3425105	MATTHEWS	NC		11/08/2004		730,759	0	0	0	0	0	0	0	11,668	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		746,670	0	0	0	0	0	0	0	11,752	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,099,606	0	0	0	0	0	0	0	57,838	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,595,652	0	0	0	0	0	0	0	9,175	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,513,267	0	0	0	0	0	0	0	68,328	0	0	0
3425504	CARY	NC		05/31/2011		2,403,100	0	0	0	0	0	0	0	38,329	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,729,202	0	0	0	0	0	0	0	38,297	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		1,859,099	0	0	0	0	0	0	0	24,499	0	0	0
3425579	DURHAM	NC		10/19/2012		2,492,787	0	0	0	0	0	0	0	56,493	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,326,482	0	0	0	0	0	0	0	42,105	0	0	0
3425591	MONROE	NC		12/18/2012		1,685,803	0	0	0	0	0	0	0	17,972	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,662,050	0	0	0	0	0	0	0	21,282	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		4,167,744	0	0	0	0	0	0	0	32,628	0	0	0
3425649	CHARLOTTE	NC		09/06/2013		1,726,500	0	0	0	0	0	0	0	35,563	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,793,597	0	0	0	0	0	0	0	14,949	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		553,619	0	0	0	0	0	0	0	26,859	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,197,173	0	0	0	0	0	0	0	53,531	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		539,232	0	0	0	0	0	0	0	23,005	0	0	0
3625044	COLUMBUS	OH		11/24/2003		472,430	0	0	0	0	0	0	0	20,035	0	0	0
3625081	WELLINGTON	OH		07/07/2004		528,539	0	0	0	0	0	0	0	5,692	0	0	0
3625100	DAYTON	OH		10/14/2004		400,277	0	0	0	0	0	0	0	9,558	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,720,920	0	0	0	0	0	0	0	56,749	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		938,881	0	0	0	0	0	0	0	13,397	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,455,040	0	0	0	0	0	0	0	11,820	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,383,774	0	0	0	0	0	0	0	12,510	0	0	0
3625341	ELIDA	OH		08/24/2007		1,224,584	0	0	0	0	0	0	0	11,109	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,171,839	0	0	0	0	0	0	0	19,194	0	0	0
3625423	ELYRIA	OH		10/29/2008		130,088	0	0	0	0	0	0	0	34,710	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,341,599	0	0	0	0	0	0	0	68,118	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,852,371	0	0	0	0	0	0	0	27,684	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,770,594	0	0	0	0	0	0	0	19,868	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,010,006	0	0	0	0	0	0	0	69,112	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,867,228	0	0	0	0	0	0	0	15,879	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,754,987	0	0	0	0	0	0	0	36,872	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,896,228	0	0	0	0	0	0	0	68,724	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,528,898	0	0	0	0	0	0	0	27,279	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		4,138,376	0	0	0	0	0	0	0	54,212	0	0	0
3625614	CINCINNATI	OH		04/29/2013		3,160,267	0	0	0	0	0	0	0	39,183	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,470,580	0	0	0	0	0	0	0	14,932	0	0	0
3625626	WESTLAKE	OH		05/29/2013		2,051,271	0	0	0	0	0	0	0	24,798	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
3625671	MONTGOMERY	OH		12/26/2013		26,700,000	0	0	0	0	0	0	0	156,319	0	0	0
3724985	TULSA	OK		03/03/2003		180,041	0	0	0	0	0	0	0	32,660	0	0	0
3725043	TULSA	OK		11/24/2003		2,585,756	0	0	0	0	0	0	0	26,008	0	0	0
3725098	EDMOND	OK		09/29/2004		2,855,312	0	0	0	0	0	0	0	26,749	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,418,725	0	0	0	0	0	0	0	11,582	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,270,120	0	0	0	0	0	0	0	15,877	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,945,503	0	0	0	0	0	0	0	22,441	0	0	0
3825076	PORTLAND	OR		05/27/2004		302,600	0	0	0	0	0	0	0	17,713	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,702,589	0	0	0	0	0	0	0	34,518	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,041,162	0	0	0	0	0	0	0	37,983	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,847,119	0	0	0	0	0	0	0	65,752	0	0	0
3925016	CECIL TOWNSHIP	PA		08/06/2003		1,855,021	0	0	0	0	0	0	0	55,989	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		353,838	0	0	0	0	0	0	0	22,735	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,477,032	0	0	0	0	0	0	0	10,955	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,443,223	0	0	0	0	0	0	0	21,077	0	0	0
4124976	LEXINGTON	SC		01/14/2003		830,269	0	0	0	0	0	0	0	16,110	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,143,480	0	0	0	0	0	0	0	86,000	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,931,680	0	0	0	0	0	0	0	63,745	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,486,739	0	0	0	0	0	0	0	36,902	0	0	0
4125480	CHARLESTON	SC		12/14/2010		725,519	0	0	0	0	0	0	0	16,548	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,723,626	0	0	0	0	0	0	0	14,026	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,284,902	0	0	0	0	0	0	0	32,609	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,827,589	0	0	0	0	0	0	0	47,417	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,417,572	0	0	0	0	0	0	0	25,584	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		922,511	0	0	0	0	0	0	0	17,685	0	0	0
4325001	KINGSPORT	TN		05/30/2003		505,313	0	0	0	0	0	0	0	24,515	0	0	0
4325031	MEMPHIS	TN		09/30/2003		398,119	0	0	0	0	0	0	0	17,797	0	0	0
4325056	FARRAGUT	TN		02/23/2004		1,281,076	0	0	0	0	0	0	0	7,566	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,159,174	0	0	0	0	0	0	0	43,797	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,061,987	0	0	0	0	0	0	0	9,229	0	0	0
4325217	FARRAGUT	TN		03/01/2006		747,853	0	0	0	0	0	0	0	10,306	0	0	0
4325537	COLUMBIA	TN		11/21/2011		725,975	0	0	0	0	0	0	0	9,810	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,275,544	0	0	0	0	0	0	0	29,591	0	0	0
4424980	BOERNE	TX		02/04/2003		677,610	0	0	0	0	0	0	0	34,912	0	0	0
4425029	EL PASO	TX		09/30/2003		445,059	0	0	0	0	0	0	0	20,007	0	0	0
4425033	EL PASO	TX		10/08/2003		2,896,063	0	0	0	0	0	0	0	128,386	0	0	0
4425064	SAN ANTONIO	TX		03/31/2004		2,019,243	0	0	0	0	0	0	0	20,602	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		610,194	0	0	0	0	0	0	0	23,104	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,328,370	0	0	0	0	0	0	0	26,872	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,778,918	0	0	0	0	0	0	0	18,902	0	0	0
4425121	BEE CAVE	TX		02/07/2005		979,646	0	0	0	0	0	0	0	9,298	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,068,761	0	0	0	0	0	0	0	9,414	0	0	0
4425170	LAREDO	TX		09/16/2005		2,738,438	0	0	0	0	0	0	0	25,098	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
4425173	EL PASO	TX		09/28/2005		1,399,167	0	0	0	0	0	0	0	42,483	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,046,270	0	0	0	0	0	0	0	27,238	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		876,627	0	0	0	0	0	0	0	7,115	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,334,941	0	0	0	0	0	0	0	16,395	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,088,452	0	0	0	0	0	0	0	25,570	0	0	0
4425309	EL PASO	TX		03/14/2007		2,174,999	0	0	0	0	0	0	0	26,499	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,145,935	0	0	0	0	0	0	0	11,814	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,409,690	0	0	0	0	0	0	0	38,950	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,742,255	0	0	0	0	0	0	0	29,746	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,243,603	0	0	0	0	0	0	0	18,557	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,543,672	0	0	0	0	0	0	0	74,543	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,279,432	0	0	0	0	0	0	0	42,526	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		1,889,734	0	0	0	0	0	0	0	29,121	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,554,619	0	0	0	0	0	0	0	48,533	0	0	0
4425463	EL PASO	TX		09/16/2010		1,712,944	0	0	0	0	0	0	0	25,065	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		4,035,603	0	0	0	0	0	0	0	86,275	0	0	0
4425478	EL PASO	TX		12/06/2010		2,426,186	0	0	0	0	0	0	0	35,047	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		888,998	0	0	0	0	0	0	0	12,346	0	0	0
4425535	CONROE	TX		10/31/2011		894,848	0	0	0	0	0	0	0	13,438	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,561,426	0	0	0	0	0	0	0	46,845	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,797,402	0	0	0	0	0	0	0	49,214	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,629,673	0	0	0	0	0	0	0	19,813	0	0	0
4425612	MCALLEN	TX		04/15/2013		2,287,624	0	0	0	0	0	0	0	49,070	0	0	0
4425633	KATY	TX		06/26/2013		2,450,883	0	0	0	0	0	0	0	29,914	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		3,000,130	0	0	0	0	0	0	0	25,118	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013		1,770,902	0	0	0	0	0	0	0	29,401	0	0	0
4425652	CONROE	TX		09/30/2013		1,054,855	0	0	0	0	0	0	0	7,798	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,321,204	0	0	0	0	0	0	0	26,588	0	0	0
4425660	EL PASO	TX		10/31/2013		1,942,332	0	0	0	0	0	0	0	23,173	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		7,500,000	0	0	0	0	0	0	0	56,942	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,600,000	0	0	0	0	0	0	0	34,178	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		993,692	0	0	0	0	0	0	0	16,346	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,487,345	0	0	0	0	0	0	0	72,567	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,260,815	0	0	0	0	0	0	0	21,929	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		3,162,760	0	0	0	0	0	0	0	38,149	0	0	0
4625460	BARRE	VT		08/26/2010		3,714,359	0	0	0	0	0	0	0	74,352	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,342,656	0	0	0	0	0	0	0	20,809	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,160,393	0	0	0	0	0	0	0	12,996	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,171,968	0	0	0	0	0	0	0	49,319	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,677,151	0	0	0	0	0	0	0	17,676	0	0	0
4725407	CHESTER	VA		07/29/2008		5,434,352	0	0	0	0	0	0	0	30,063	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,051,186	0	0	0	0	0	0	0	96,861	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,500,853	0	0	0	0	0	0	0	15,588	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
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,982,617	0	0	0	0	0	0	0	22,719	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,772,561	0	0	0	0	0	0	0	23,391	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		4,250,000	0	0	0	0	0	0	0	46,750	0	0	0
4825342	TACOMA	WA		08/30/2007		1,211,732	0	0	0	0	0	0	0	14,032	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,893,524	0	0	0	0	0	0	0	56,991	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,327,741	0	0	0	0	0	0	0	13,557	0	0	0
4925073	CHARLESTON	WV		05/04/2004		4,858,522	0	0	0	0	0	0	0	77,973	0	0	0
4925347	LEWISBURG	WV		09/20/2007		1,486,450	0	0	0	0	0	0	0	38,813	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,738,244	0	0	0	0	0	0	0	26,421	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		981,811	0	0	0	0	0	0	0	10,036	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,775,355	0	0	0	0	0	0	0	61,948	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,088,978	0	0	0	0	0	0	0	49,806	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,305,130	0	0	0	0	0	0	0	12,378	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		746,500	0	0	0	0	0	0	0	22,594	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		899,132	0	0	0	0	0	0	0	15,929	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,588,314	0	0	0	0	0	0	0	40,346	0	0	0
5325337	OMAHA	NE		08/03/2007		2,162,375	0	0	0	0	0	0	0	35,795	0	0	0
5325360	DETROIT	MI		12/06/2007		7,288,318	0	0	0	0	0	0	0	165,647	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,772,744	0	0	0	0	0	0	0	49,409	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,146,472	0	0	0	0	0	0	0	17,040	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,384,488	0	0	0	0	0	0	0	33,956	0	0	0
0299999. Total - Mortgages With Partial Repayments						838,081,463	0	1,592	0	0	1,592	0	0	13,380,127	0	0	0
Mortgages Disposed																	
4425049	SAN ANTONIO	TX		12/30/2003	01/27/2014	2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0
0399999. Total - Mortgages Disposed						2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0
0599999. Total Mortgages						853,893,712	0	1,592	0	0	1,592	0	15,597,368	28,977,495	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	CHOCTAW GENERATION LIMITED PARTNERSHIP	SYRACUSE	NY	CHOCTAW GENERATION LIMITED PARTNERSHIP		03/31/2013	1	8	0	0	0	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								8	0	0	0	XXX
4499999. Subtotal - Unaffiliated								8	0	0	0	XXX
4699999. Totals								8	0	0	0	XXX

QE03

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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									
79742G AF 8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE		02/06/2014	Siebert Brandford Shank & Co.		3,000,000	3,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS 4.810%		01/30/2014	Morgan Stanley & Co.		3,524,625	3,250,000	27,357	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,524,625	3,250,000	27,357	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		02/07/2014	Wells Fargo Securities		5,142,188	5,000,000	6,111	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		03/01/2014	Interest Capitalization		20,439	20,439	0	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		03/26/2014	Barclays Capital Inc.		3,139,791	3,139,791	9,158	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						8,302,418	8,160,230	15,269	XXX
Bonds - Industrial and Miscellaneous									
00751Y AC 0	ADVANCE AUTO PARTS INC 4.500% 12/01/23		01/29/2014	Suntrust		2,042,300	2,000,000	15,000	2FE
008252 AM 0	AFFILIATED MANAGERS GROUP INC 4.250% 0		02/07/2014	Various		4,499,500	4,500,000	413	2FE
03076C AF 3	AMERIPRISE FINANCIAL INC 4.000% 10/15/		02/05/2014	FTN Financial		1,027,270	1,000,000	17,111	1FE
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H 4.580		02/27/2014	Bank of America Merrill Lynch		4,000,000	4,000,000	0	2Z
04364B AD 9	ASCENTIUM EQUIPMNT RECEIVABLES 2014-1A C		03/03/2014	Bank of America		1,999,862	2,000,000	0	1FE
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.5		02/10/2014	Deutsche Bank Securities		3,089,870	3,000,000	5,393	1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5		03/01/2014	Interest Capitalization		68,773	68,773	0	1FM
17029R AA 9	CHOCTAW GENERATION SERIES 2 PASS THRU CE		12/15/2013	Interest Capitalization		31,462	31,462	0	4
18055# AM 4	CLARION LION PROPERITES FUND 4.600% 02		02/14/2014	Bank of America		4,000,000	4,000,000	0	2Z
205363 AN 4	COMPUTER SCIENCE CORP 4.450% 09/15/22		01/24/2014	Seaport Group		2,016,180	2,000,000	33,128	2FE
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		02/05/2014	Credit Suisse		5,075,000	5,000,000	56,111	1FE
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B		01/29/2014	Deutsche Bank Securities		1,499,930	1,500,000	0	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		03/05/2014	Citi Global Markets Inc.		10,000,000	10,000,000	0	1Z
500255 AT 1	KOHLS CORPORATION 4.750% 12/15/23		02/26/2014	William Blair		2,088,200	2,000,000	20,583	2FE
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4		01/31/2014	Morgan Stanley & Co.		4,039,801	4,000,000	5,470	1FE
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3		02/06/2014	Bank of America		3,113,320	3,000,000	3,306	1FE
628530 BD 8	MYLAN INC 4.200% 11/29/23		01/30/2014	Goldman Sachs & Co.		3,020,910	3,000,000	22,750	2FE
694308 HG 5	PACIFIC GAS & ELECTRIC 3.750% 02/15/24		02/18/2014	J P Morgan & Co.		1,998,020	2,000,000	0	1FE
74151# AK 4	PRICEWATERHOUSECOOPERS LLP SERIES M 4		02/10/2014	US Bancorp		5,000,000	5,000,000	0	1Z
86765B AN 9	SUNOCO LOGISTICS PARTNER 4.250% 04/01/		03/31/2014	RBS Securities Corp.		498,870	500,000	0	2FE
871503 AK 4	SYMANTEC CORP 3.950% 06/15/22		01/17/2014	Bank of America		888,201	900,000	3,753	2FE
96950F AM 6	WILLIAMS PARTNER LP 4.300% 03/04/24		02/28/2014	Various		2,998,390	3,000,000	119	2FE
05565E G@ 8	BMW US CAPITAL LLC SERIES G 3.880% 02/	F	02/13/2014	Morgan Stanley & Co.		7,000,000	7,000,000	0	1Z
05565Q CP 1	BP CAPITAL MARKETS PLC 3.814% 02/10/24	F	02/05/2014	RBS Securities Corp.		1,000,000	1,000,000	0	1FE
71656L AX 9	PETROLEOS MEXICANOS 144A 4.875% 01/18/	F	01/16/2014	Deutsche Bank Securities		999,765	1,000,000	339	2FE
Q0458* AB 5	AQUASURE FINANCE PTY LTD SERIES 2014A	F	02/27/2014	HSBC Securities		7,000,000	7,000,000	0	2Z
3899999. Total Bonds - Industrial and Miscellaneous						78,995,624	78,500,235	183,476	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						93,822,667	92,910,465	226,102	XXX
8399999. Total Bonds						93,822,667	92,910,465	226,102	XXX
9999999. Total Bonds, Preferred and Common Stocks						93,822,667	XXX	226,102	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 INTL GUARANTOR-U.S		02/01/2014	Various		180,475	180,475	180,475	180,475	0	0	0	0	0	180,475	0	0	0	9,362	02/01/2014	1
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03...		03/01/2014	Paydown		33,693	33,693	35,962	35,920	0	(2,227)	0	(2,227)	0	33,693	0	0	0	197	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		03/01/2014	Paydown		48,553	48,553	50,009	49,752	0	(1,199)	0	(1,199)	0	48,553	0	0	0	243	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		03/01/2014	Paydown		18,315	18,315	17,762	17,763	0	552	0	552	0	18,315	0	0	0	92	02/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		03/01/2014	Paydown		232	232	230	231	0	1	0	1	0	232	0	0	0	3	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		03/15/2014	Redemption 100.0000		97,804	97,804	97,804	97,804	0	0	0	0	0	97,804	0	0	0	772	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 0.953% 04/16/50		03/01/2014	Paydown		0	0	20,485	19,962	0	(19,962)	0	(19,962)	0	0	0	0	0	685	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.563% 10/16/48		03/01/2014	Paydown		0	0	1,876	1,843	0	(1,843)	0	(1,843)	0	0	0	0	0	44	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.973% 05/16/49		03/01/2014	Paydown		0	0	29,723	29,148	0	(29,148)	0	(29,148)	0	0	0	0	0	2,132	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2014	Paydown		741,107	741,107	724,687	734,213	0	6,895	0	6,895	0	741,107	0	0	0	6,341	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		03/01/2014	Paydown		284,808	284,808	295,755	287,808	0	(3,000)	0	(3,000)	0	284,808	0	0	0	2,650	07/20/2032	1
38374N JX 6	GNMA 2006-42 B 5.112% 08/16/46		03/01/2014	Paydown		162,780	162,780	178,130	177,145	0	(14,365)	0	(14,365)	0	162,780	0	0	0	766	08/16/2046	1
38375C BD 1	GNMA 2012-57 DA 5.512% 04/20/42		03/01/2014	Paydown		799,895	799,895	875,386	849,151	0	(49,256)	0	(49,256)	0	799,895	0	0	0	6,857	04/20/2042	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		03/01/2014	Paydown		19,085	19,085	19,109	19,102	0	(17)	0	(17)	0	19,085	0	0	0	113	03/16/2035	1
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39		03/01/2014	Paydown		40,807	40,807	41,419	41,352	0	(545)	0	(545)	0	40,807	0	0	0	259	08/16/2039	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		02/10/2014	Redemption 100.0000		18,039	18,039	18,039	18,039	0	0	0	0	0	18,039	0	0	0	277	08/10/2018	1
0599999. Total Bonds - U.S Government						2,445,593	2,445,593	2,586,851	2,559,708	0	(114,114)	0	(114,114)	0	2,445,593	0	0	0	30,793	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		03/01/2014	Redemption 100.0000		69,599	69,599	69,599	69,599	0	0	0	0	0	69,599	0	0	0	271	02/01/2042	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		03/01/2014	Redemption 100.0000		154,846	154,846	143,529	143,529	0	31	0	31	0	143,560	0	11,285	11,285	712	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		03/01/2014	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	875	11/01/2041	1FE
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-.		03/01/2014	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	196	11/15/2024	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2014	Redemption 100.0000		155,000	155,000	155,388	155,311	0	0	0	0	0	155,311	0	(311)	(311)	4,263	07/01/2026	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2014	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,205	07/01/2028	1FE
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157.		03/01/2014	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	59	12/01/2027	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		01/01/2014	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	111	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		03/01/2014	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	199	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		03/01/2014	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	398	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		03/01/2014	Redemption 100.0000		132,651	132,651	118,953	118,953	0	34	0	34	0	118,987	0	13,665	13,665	532	10/01/2034	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.		03/01/2014	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,331	09/01/2032	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3.		02/01/2014	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,134	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES.		03/01/2014	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	510	11/01/2041	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND.		03/01/2014	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,035	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1		03/01/2014	Redemption 100.0000		70,000	70,000	70,000	69,998	0	2	0	2	0	70,000	0	0	0	1,234	03/01/2017	1FE
762315 MD 8	RHODE ISLAND ST STUDENT LOAN 2012 A 4		01/01/2014	Redemption 100.0000		750,000	750,000	750,083	750,083	0	0	0	0	0	750,083	0	(83)	(83)	2,583	12/01/2026	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		03/01/2014	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	443	01/01/2041	1FE
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI		03/14/2014	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	623	05/01/2033	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		03/01/2014	Various		135,000	135,000	135,159	135,159	0	(2)	0	(2)	0	135,157	0	(157)	(157)	3,356	01/01/2030	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		03/25/2014	Redemption 100.0000		46,819	46,819	46,819	46,819	0	0	0	0	0	46,819	0	0	0	225	04/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		03/01/2014	Redemption 100.0000		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	3,563	10/01/2031	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						2,788,915	2,788,915	2,764,530	2,764,451	0	65	0	65	0	2,764,516	0	24,399	24,399	26,858	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2014	Paydown		93,474	93,474	94,271	93,471	0	2	0	2	0	93,474	0	0	0	692	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2014	Paydown		247,212	247,212	241,928	245,566	0	1,645	0	1,645	0	247,212	0	0	0	3,199	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2014	Paydown		132,638	132,638	133,191	132,479	0	159	0	159	0	132,638	0	0	0	1,313	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2014	Paydown		252,510	252,510	238,571	249,525	0	2,985	0	2,985	0	252,510	0	0	0	1,721	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2014	Paydown		12,390	12,390	11,389	12,103	0	287	0	287	0	12,390	0	0	0	114	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2014	Paydown		278,318	278,318	268,611	275,391	0	2,926	0	2,926	0	278,318	0	0	0	2,437	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2014	Paydown		65,782	65,782	59,522	64,128	0	1,654	0	1,654	0	65,782	0	0	0	666	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2014	Paydown		118,166	118,166	112,132	116,458	0	1,708	0	1,708	0	118,166	0	0	0	1,141	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2014	Paydown		143,140	143,140	137,137	141,730	0	1,410	0	1,410	0	143,140	0	0	0	1,452	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		03/01/2014	Paydown		66	66	65	66	0	1	0	1	0	66	0	0	0	1	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2014	Paydown		31,022	31,022	29,423	30,602	0	420	0	420	0	31,022	0	0	0	306	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2014	Paydown		77,865	77,865	74,215	76,687	0	1,178	0	1,178	0	77,865	0	0	0	820	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		03/01/2014	Paydown		8,656	8,656	8,656	8,656	0	0	0	0	0	8,656	0	0	0	84	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2014	Paydown		47,356	47,356	51,293	50,688	0	(3,332)	0	(3,332)	0	47,356	0	0	0	277	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		03/01/2014	Paydown		55,860	55,860	61,403	60,593	0	(4,733)	0	(4,733)	0	55,860	0	0	0	326	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		03/01/2014	Paydown		75,334	75,334	77,947	77,846	0	(2,512)	0	(2,512)	0	75,334	0	0	0	437	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/25/2014	Paydown		44,392	44,392	44,113	44,118	0	274	0	274	0	44,392	0	0	0	259	07/25/2033	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		03/01/2014	Paydown		36,170	36,170	39,131	38,520	0	(2,351)	0	(2,351)	0	36,170	0	0	0	211	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		03/01/2014	Paydown		58,414	58,414	61,545	61,035	0	(2,620)	0	(2,620)	0	58,414	0	0	0	292	12/15/2035	1
3137B3 4W 5	FHLMC MULTIFAM STRU PASS THRU 4215 LV		03/15/2014	Paydown		62,512	62,512	62,248	62,252	0	260	0	260	0	62,512	0	0	0	365	04/15/2033	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2014	Paydown		31,598	31,598	30,553	31,221	0	377	0	377	0	31,598	0	0	0	347	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2014	Paydown		132,262	132,262	126,213	129,602	0	2,660	0	2,660	0	132,262	0	0	0	1,011	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2014	Paydown		55,164	55,164	54,116	54,811	0	353	0	353	0	55,164	0	0	0	728	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/01/2014	Paydown		66,732	66,732	64,377	66,125	0	607	0	607	0	66,732	0	0	0	728	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2014	Paydown		156,403	156,403	155,397	155,871	0	532	0	532	0	156,403	0	0	0	1,847	06/15/2032	1

Statement as of March 31, 2014 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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)
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2014	Paydown		148,102	148,102	136,136	144,449	0	3,653	0	3,653	0	148,102	0	0	0	1,120	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2014	Paydown		374,392	374,392	360,754	370,600	0	3,792	0	3,792	0	374,392	0	0	0	3,662	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2014	Paydown		144,551	144,551	130,425	142,110	0	2,441	0	2,441	0	144,551	0	0	0	1,052	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2014	Paydown		63,224	63,224	60,916	62,654	0	570	0	570	0	63,224	0	0	0	730	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2014	Paydown		317,615	317,615	311,986	315,337	0	2,278	0	2,278	0	317,615	0	0	0	2,562	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2014	Paydown		82,502	82,502	78,796	81,475	0	1,027	0	1,027	0	82,502	0	0	0	802	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2014	Paydown		85,791	85,791	81,314	85,211	0	580	0	580	0	85,791	0	0	0	747	04/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2014	Paydown		157,990	157,990	158,903	157,903	0	87	0	87	0	157,990	0	0	0	1,559	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2014	Paydown		44,146	44,146	44,408	44,190	0	(44)	0	(44)	0	44,146	0	0	0	366	01/01/2020	1
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		03/01/2014	Paydown		410,134	410,134	420,022	419,771	0	(9,638)	0	(9,638)	0	410,134	0	0	0	1,821	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		01/15/2014	Various		219,037	219,037	219,037	219,037	0	0	0	0	0	219,037	0	0	0	8,761	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		03/01/2014	Various		26,733	26,733	26,733	26,733	0	0	0	0	0	26,733	0	0	0	333	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						4,357,653	4,357,653	4,266,877	4,349,014	0	8,636	0	8,636	0	4,357,653	0	0	0	44,289	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1 4.50.		02/01/2014	Paydown		229,856	229,856	231,437	229,841	0	16	0	16	0	229,856	0	0	0	1,665	08/25/2018	1FM
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50		03/01/2014	Paydown		28,962	28,962	28,383	28,769	0	194	0	194	0	28,962	0	0	0	109	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A1 1.905% 12/15/		03/15/2014	Paydown		72,644	72,644	72,644	72,644	0	0	0	0	0	72,644	0	0	0	238	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		03/15/2014	Redemption 100.0000		98,568	98,568	101,196	99,921	0	(21)	0	(21)	0	99,900	0	(1,332)	(1,332)	1,226	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4...		03/01/2014	Paydown		83,507	83,507	63,048	71,454	0	12,053	0	12,053	0	83,507	0	0	0	643	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%		03/01/2014	Paydown		112,920	112,920	119,271	114,668	0	(1,749)	0	(1,749)	0	112,920	0	0	0	1,119	08/15/2030	3AM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.		03/25/2014	Paydown		55,856	55,856	53,430	53,457	0	2,399	0	2,399	0	55,856	0	0	0	285	07/25/2043	1FM
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		03/20/2014	Paydown		298,541	298,541	271,938	298,541	0	0	0	0	0	298,541	0	0	0	9,635	09/20/2022	3AM
02640C AF 2	AMERICAN GENERAL MORTG LOAN TR 2009-1 A6		02/01/2014	Paydown		556,283	556,283	545,157	553,523	0	2,760	0	2,760	0	556,283	0	0	0	3,536	09/25/2048	1FM
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1		03/01/2014	Paydown		170,219	170,219	170,178	169,671	0	548	0	548	0	170,219	0	0	0	1,442	03/25/2058	1FM
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C 3.		03/08/2014	Paydown		1,701	1,701	1,700	1,701	0	0	0	0	0	1,701	0	0	0	14	04/08/2016	1FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5.		03/01/2014	Paydown		92,923	92,923	86,070	88,849	0	4,074	0	4,074	0	92,923	0	0	0	669	02/25/2028	1FM
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		03/01/2014	Paydown		94,570	94,570	94,341	94,610	0	(39)	0	(39)	0	94,570	0	0	0	830	06/25/2035	1FM
04621X AC 2	ASSURANT INC 5.625% 02/15/14		02/15/2014	Maturity		7,500,000	7,500,000	7,626,691	7,502,025	0	(2,025)	0	(2,025)	0	7,500,000	0	0	0	210,938	02/15/2014	2FE
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A 5.		03/03/2014	Redemption 100.0000		122,539	122,539	122,539	122,539	0	0	0	0	0	122,539	0	0	0	1,160	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/1		03/03/2014	Redemption 100.0000		104,012	104,012	97,132	100,285	0	58	0	58	0	100,343	0	3,669	3,669	1,262	01/02/2019	3
05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A 1.250		01/20/2014	Paydown		57,467	57,467	55,978	57,375	0	92	0	92	0	57,467	0	0	0	60	03/20/2015	1FE
05463S AG 2	AXIS EQUIPMENT FIN REC 2012-1I B 4.150		03/20/2014	Paydown		1,433,000	1,433,000	1,376,869	1,428,859	0	4,141	0	4,141	0	1,433,000	0	0	0	10,253	05/20/2015	1FE
05464F AD 6	AXIS EQUIPMENT FINANCE REC LLC 2013-1A C.		02/20/2014	Paydown		224	224	224	224	0	0	0	0	0	224	0	0	0	1	04/20/2018	1FE
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05		03/01/2014	Paydown		118,843	118,843	119,660	118,593	0	250	0	250	0	118,843	0	0	0	1,118	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.	E	03/02/2014	Paydown		77,940	77,940	77,880	77,819	0	120	0	120	0	77,940	0	0	0	656	03/02/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		03/02/2014	Paydown		85,725	85,725	85,725	85,725	0	0	0	0	0	85,725	0	0	0	392	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3		03/04/2014	Paydown		169,701	169,701	169,666	169,672	0	29	0	29	0	169,701	0	0	0	891	12/04/2028	1FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3.		03/01/2014	Paydown		74,379	74,379	73,356	73,905	0	474	0	474	0	74,379	0	0	0	616	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5		03/01/2014	Paydown		29,647	29,647	29,146	29,415	0	231	0	231	0	29,647	0	0	0	206	10/25/2020	1FM
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A		03/01/2014	Paydown		47,715	47,715	47,297	47,541	0	173	0	173	0	47,715	0	0	0	230	06/26/2021	1FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		03/01/2014	Paydown		161,450	161,450	162,257	161,222	0	228	0	228	0	161,450	0	0	0	2,039	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		03/01/2014	Paydown		15,196	15,196	16,042	15,974	0	(778)	0	(778)	0	15,196	0	0	0	132	01/25/2042	1FM
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2		03/01/2014	Paydown		807,589	807,589	773,267	793,886	0	13,703	0	13,703	0	807,589	0	0	0	9,550	08/26/2036	1FM
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1.		03/01/2014	Paydown		16,216	16,216	9,532	9,532	0	6,684	0	6,684	0	16,216	0	0	0	0	10/25/2029	1FM
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A 5.000		03/01/2014	Paydown		105,181	105,181	104,933	104,883	0	298	0	298	0	105,181	0	0	0	839	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.586% 01/01/29		03/01/2014	Paydown		14,054	14,054	13,794	13,885	0	169	0	169	0	14,054	0	0	0	149	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		03/01/2014	Paydown		13,133	13,133	12,618	12,618	0	516	0	516	0	13,133	0	0	0	114	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 4.890% 08/25/35		03/01/2014	Paydown		126,197	126,197	125,881	125,793	0	404	0	404	0	126,197	0	0	0	969	08/25/2035	1FM
1248P8 AC 3	CREDIT-BASED ASSET SER & SECUR 2006-MH1.		03/01/2014	Paydown		189,033	189,033	195,177	188,614	0	419	0	419	0	189,033	0	0	0	1,885	10/25/2036	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		03/15/2014	Paydown		86,425	86,425	86,414	86,420	0	6	0	6	0	86,425	0	0	0	404	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		03/16/2014	Paydown		93,461	93,461	93,448	93,458	0	3	0	3	0	93,461	0	0	0	440	04/16/2018	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/1		03/15/2014	Paydown		142,495	142,495	142,478	142,490	0	6	0	6	0	142,495	0	0	0	873	09/17/2018	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2		03/15/2014	Paydown		116,500	116,500	116,484	116,493	0	7	0	7	0	116,500	0	0	0	378	03/16/2020	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2		03/15/2014	Paydown		259,981	259,981	259,962	259,967	0	14	0	14	0	259,981	0	0	0	833	06/15/2020	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		01/01/2014	Paydown		37,002	37,002	37,419	37,001	0	1	0	1	0	37,002	0	0	0	200	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.		03/01/2014	Paydown		22,504	22,504	22,877	22,806	0	(303)	0	(303)	0	22,504	0	0	0	105	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3.		03/01/2014	Paydown		29,382	29,382	29,760	29,742	0	(360)	0	(360)	0	29,382	0	0	0	168	05/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		03/01/2014	Paydown		134,467	134,467	131,610	133,328	0	1,139	0	1,139	0	134,467	0	0	0	1,042	08/25/2035	1FM
12667F KH 7	COUNTRYWIDE ALTERNATIVE LOAN 2004-13CB A		03/01/2014	Paydown		653,203	653,203	652,489	650,648	0	2,555	0	2,555	0	653,203	0	0	0	6,412	07/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		03/01/2014	Paydown		3,376	3,376	2,749	2,839	0	538	0	538	0	3,376	0	0	0	20	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		03/01/2014	Paydown		17,173	17,173	16,121	16,952	0	221	0	221	0	17,173	0	0	0	123	10/25/2035	3FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50		03/01/2014	Paydown		20,592	20,592	20,692	20,593	0	(1)	0	(1)	0	20,592	0	0	0	222	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB		03/01/2014	Paydown		67,343	67,343	64,902	65,497	0	1,846	0	1,846	0	67,343	0	0	0	589	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		02/01/2014	Paydown		228,158	228,158	227,451	227,442	0	717	0	717	0	228,158	0	0	0	1,209	05/25/2033	1FM
12669E LA 2	COUNTRYWIDE ALTERNATIVE LOAN 2003-24 A4.		03/01/2014	Paydown		563,182	563,182	541,227	557,314	0	5,868	0	5,868	0	563,182	0	0	0	4,296	07/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12		03/01/2014	Paydown		162,778	162,778	158,200	161,921	0	857	0	857	0	162,778	0	0	0	1,262	10/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		03/01/2014	Paydown		173,940	173,940	168,722	172,993	0	947	0	947	0	173,940	0	0	0	1,858	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25 5.25		03/01/2014	Paydown		260,960	260,960	256,067	259,965	0	994	0	994	0	260,960	0	0	0	2,034	05/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8 5.25..		03/01/2014	Paydown		255,157	255,157	239,209	253,448	0	1,709	0	1,709	0	255,157	0	0	0	2,385	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50..		03/01/2014	Paydown		185,124	185,124	180,786	180,786	0	4,338	0	4,338	0	185,124	0	0	0	1,871	06/25/2035	1FM
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2 5.5..		03/01/2014	Paydown		250,082	250,082	246,417	248,558	0	1,524	0	1,524	0	250,082	0	0	0	1,630	08/25/2033	1FM
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14....		03/01/2014	Paydown		35,640	35,640	35,640	35,640	0	0	0	0	0	35,640	0	0	0	0	06/25/2014	6FE
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B		02/15/2014	Paydown		208,116	208,116	208,106	208,115	0	1	0	1	0	208,116	0	0	0	700	03/15/2016	1FE
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C		03/15/2014	Paydown		489,055	489,055	488,971	489,042	0	13	0	13	0	489,055	0	0	0	5,239	03/15/2016	2AM
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5		03/01/2014	Paydown		177,254	177,254	177,254	176,623	0	632	0	632	0	177,254	0	0	0	1,831	11/25/2035	1FM
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16		03/05/2014	Paydown		158,660	158,660	158,660	158,660	0	0	0	0	0	158,660	0	0	0	2,455	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5...		03/01/2014	Paydown		2,150	2,150	2,053	2,053	0	97	0	97	0	2,150	0	0	0	14	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1...		03/01/2014	Paydown		29,864	29,864	29,286	29,570	0	294	0	294	0	29,864	0	0	0	305	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4....		03/01/2014	Paydown		56,415	56,415	51,056	54,589	0	1,826	0	1,826	0	56,415	0	0	0	586	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1...		03/01/2014	Paydown		25,283	25,283	22,502	24,217	0	1,066	0	1,066	0	25,283	0	0	0	231	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3...		03/01/2014	Paydown		70,894	70,894	70,540	70,573	0	321	0	321	0	70,894	0	0	0	776	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A..		03/25/2014	Paydown		18,584	18,584	18,205	18,208	0	376	0	376	0	18,584	0	0	0	107	10/25/2043	1FM
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6...		02/01/2014	Paydown		714	714	60	0	60	653	0	713	0	714	0	0	0	6	05/25/2028	6FE
178779 BV 5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6...		02/28/2014	Security Withdraw		0	406,283	34,401	0	34,401	0	0	34,401	0	34,401	0	(34,401)	(34,401)	5,356	05/25/2028	6FE
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		03/01/2014	Paydown		15,249	15,249	15,249	15,249	0	0	0	0	0	15,249	0	0	0	0	.05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700		03/01/2014	Paydown		12,401	12,401	9,850	9,850	0	2,551	0	2,551	0	12,401	0	0	0	149	06/15/2025	4FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 3.858		03/01/2014	Paydown		49,082	49,082	37,371	37,371	0	11,711	0	11,711	0	49,082	0	0	0	321	03/15/2027	4FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		03/01/2014	Paydown		14,917	14,917	14,477	14,477	0	440	0	440	0	14,917	0	0	0	175	03/15/2027	5FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 6.307		03/01/2014	Paydown		30,283	30,283	30,279	30,283	0	0	0	0	0	30,283	0	0	0	334	04/15/2028	1FM
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.		03/15/2014	Paydown		264,802	264,802	241,218	254,993	0	9,810	0	9,810	0	264,802	0	0	0	3,121	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1 7.650% 07/2		02/01/2014	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2032	1FM
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/3		01/01/2014	Paydown		4,000	4,000	800	800	0	3,200	0	3,200	0	4,000	0	0	0	0	08/25/2032	1FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		03/01/2014	Paydown		147,750	147,750	121,886	121,886	0	25,865	0	25,865	0	147,750	0	0	0	2,154	02/25/2032	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5....		03/01/2014	Paydown		71,275	71,275	72,879	71,837	0	(562)	0	(562)	0	71,275	0	0	0	570	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30..		03/30/2014	Redemption 100.0000		53,993	53,993	53,993	53,993	0	0	0	0	0	53,993	0	0	0	792	03/30/2025	2FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/.		03/31/2014	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043	1
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A 4...		03/02/2014	Redemption 100.0000		129,469	129,469	129,469	129,469	0	0	0	0	0	129,469	0	0	0	1,016	09/02/2014	2FE
291701 CD 0	EMPIRE FDG HOME LN OWNER TRUST 1998-1 A5		02/28/2014	Security Withdraw		0	133,120	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2024	6Z
29476Y AN 9	EQUIVANTAGE HOME EQ 1996-3 A3 7.700% 0....		03/01/2014	Paydown		5,079	5,079	5,092	5,079	0	0	0	0	0	5,079	0	0	0	127	09/25/2027	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5....		03/01/2014	Paydown		47,732	47,732	48,016	47,924	0	(192)	0	(192)	0	47,732	0	0	0	177	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00....		03/25/2014	Paydown		16,555	16,555	16,420	16,422	0	133	0	133	0	16,555	0	0	0	88	06/25/2043	1FM
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A....		03/15/2014	Paydown		259,177	259,177	259,166	259,169	0	8	0	8	0	259,177	0	0	0	561	10/16/2017	1FE
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS THROUGH CERTI		03/16/2014	Redemption 100.0000		545,406	545,406	545,406	545,406	0	0	0	0	0	545,406	0	0	0	10,049	03/16/2015	3
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A 8.080% 0		01/05/2014	Redemption 100.0000		530,753	530,753	530,753	530,753	0	0	0	0	0	530,753	0	0	0	21,442	01/05/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A 7.590%...		01/10/2014	Redemption 100.0000		89,882	89,882	89,882	89,882	0	0	0	0	0	89,882	0	0	0	3,411	07/10/2018	2FE
31331F AF 8	FED EXPRESS CORP C2 7.960% 03/28/17		03/01/2014	Redemption 100.0000		898,014	898,014	848,956	884,212	0	605	0	605	0	884,817	0	13,197	13,197	0	03/28/2017	2FE
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B...		01/15/2014	Redemption 100.0000		118,136	118,136	118,136	118,136	0	0	0	0	0	118,136	0	0	0	4,666	01/15/2020	2FE
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3		03/01/2014	Paydown		696,904	696,904	672,186	694,252	0	2,652	0	2,652	0	696,904	0	0	0	5,768	09/25/2034	1FM
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7		03/01/2014	Paydown		254,927	254,927	252,378	253,892	0	1,035	0	1,035	0	254,927	0	0	0	2,277	05/25/2034	1FM
33632* TH 0	FIRST SECURITY BANK NA LESSEE: AMERADA H		01/01/2014	Redemption 100.0000		148,308	148,308	148,308	148,308	0	0	0	0	0	148,308	0	0	0	4,553	01/01/2014	2
33632* TP 2	FIRST SECURITY BANK NA LESSEE: AMERADA H		01/01/2014	Redemption 100.0000		168,362	168,362	168,362	168,362	0	0	0	0	0	168,362	0	0	0	6,170	01/01/2014	2
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3		03/15/2014	Paydown		390,608	390,608	390,600	390,605	0	3	0	3	0	390,608	0	0	0	2,133	10/16/2017	1FE
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A 1		03/15/2014	Paydown		269,293	269,293	269,261	269,269	0	25	0	25	0	269,293	0	0	0	592	04/16/2018	1FE
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE		03/31/2014	Redemption 100.0000		63,530	63,530	63,530	63,530	0	0	0	0	0	63,530	0	0	0	1,032	06/30/2025	2FE
361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING COR		01/15/2014	Redemption 100.0000		834,716	834,716	834,716	834,716	0	0	0	0	0	834,716	0	0	0	21,406	01/15/2014	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		03/01/2014	Paydown		103,605	103,605	104,382	104,074	0	(468)	0	(468)	0	103,605	0	0	0	928	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		03/01/2014	Paydown		34,565	34,565	32,699	32,936	0	1,629	0	1,629	0	34,565	0	0	0	309	04/25/2029	2FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		03/01/2014	Paydown		174,286	174,286	170,266	172,113	0	2,173	0	2,173	0	174,286	0	0	0	1,710	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500..		02/01/2014	Paydown		153,617	153,617	157,841	155,180	0	(1,563)	0	(1,563)	0	153,617	0	0	0	845	01/25/2020	1FM
393505 DH 2	GREEN TREE FINANCIAL CORP 1994-5 A5 8		01/15/2014	Paydown		15,155	15,155	15,065	15,155	0	0	0	0	0	15,155	0	0	0	105	11/15/2019	1FE
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE..		02/15/2014	Various		447,000	447,000	447,000	447,000	0	0	0	0	0	447,000	0	0	0	19,445	02/15/2021	1
404119 AL 3	HCA INC 5.750% 03/15/14		03/15/2014	Maturity		4,000,000	4,000,000	3,717,600	3,992,221	0	7,779	0	7,779	0	4,000,000	0	0	0	115,000	03/15/2014	4FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		03/01/2014	Paydown		39,296	39,296	35,760	37,474	0	1,822	0	1,822	0	39,296	0	0	0	287	09/25/2037	1FM
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A		03/16/2014	Paydown		996,714	996,714	996,714	996,714	0	0	0	0	0	996,714	0	0	0	5,322	12/16/2017	1FE
437185 AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2 A.		03/01/2014	Paydown		386,713	386,713	353,842	381,378	0	5,335	0	5,335	0	386,713	0	0	0	2,389	02/25/2036	1FM
438516 AY 2	HONEYWELL INTL 3.875% 02/15/14		02/15/2014	Maturity		1,750,000	1,750,000	1,780,380	1,750,848	0	(848)	0	(848)	0	1,750,000	0	0	0	33,906	02/15/2014	1FE
44643T AC 1	HUNTINGTON NATIONAL BANK SUB NOTES 4.9		01/15/2014	Maturity		125,000	125,000	122,386	124,987	0	13	0	13	0	125,000	0	0	0	3,063	01/15/2014	2FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		03/01/2014	Paydown		10,406	10,406	10,403	10,387	0	19	0	19	0	10,406	0	0	0	142	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.154% 07/2		03/25/2014	Paydown		12,405	12,405	10,668	11,322	0	1,083	0	1,083	0	12,405	0	0	0	25	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		03/01/2014	Paydown		200,100	200,100	184,692	184,692	0	15,408	0	15,408	0	200,100	0	0	0	2,008	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2014	Paydown		91,691	91,691	90,144	90,496	0	1,195	0	1,195	0	91,691	0	0	0	782	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		03/15/2014	Paydown		49,962	49,962	49,952	49,954	0	8	0	8	0	49,962	0	0	0	296	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4		03/15/2014	Paydown		55,173	55,173	58,674	58,680	0	(3,507)	0	(3,507)	0	55,173	0	0	0	400	10/15/2056	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T.		03/17/2014	Redemption 100.0000		220,659	220,659	220,659	220,659	0	0	0	0	0	220,659	0	0	0	2,616	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%...		03/01/2014	Paydown		58,089	58,089	59,416	58,997	0	(908)	0	(908)	0	58,089	0	0	0	280	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5..		03/01/2014	Paydown		18,230	18,230	17,911	17,990	0	240	0	240	0	18,230	0	0	0	118	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		03/15/2014	Paydown		83,712	83,712	84,968	84,964	0	(1,252)	0	(1,252)	0	83,712	0	0	0	570	08/26/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		03/01/2014	Redemption 100.0000		203,873	203,873	203,873	203,873	0	0	0	0	0	203,873	0	0	0	0	03/29/2021	2FE
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN R		03/31/2014	Redemption 100.0000		73,529	73,529	72,621	73,253	0	26	0	26	0	73,279	0	250	250	818	07/31/2016	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		03/30/2014	Redemption 100.0000		400,390	400,390	401,501	400,770	0	(26)	0	(26)	0	400,744	0	(355)	(355)	5,743	03/30/2021	2FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		03/01/2014	Redemption 100.0000		7,190	7,190	7,190	7,190	0	0	0	0	0	7,190	0	0	0	0	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		03/08/2014	Redemption 100.0000		53,619	53,619	53,619	53,619	0	0	0	0	0	53,619	0	0	0	647	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-		03/01/2014	Paydown		3,343	3,343	3,220	2,540	716	87	0	803	0	3,343	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		03/01/2014	Paydown		94,660	94,660	88,844	88,844	0	5,816	0	5,816	0	94,660	0	0	0	824	11/25/2035	1FM
53079E AC 8	LIBERTY MUTUAL GROUP 144A 5.750% 03/15		03/15/2014	Maturity		1,000,000	1,000,000	994,390	999,831	0	169	0	169	0	1,000,000	0	0	0	28,750	03/15/2014	2FE
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST		01/25/2014	Paydown		269,436	269,436	254,126	266,561	0	2,876	0	2,876	0	269,436	0	0	0	4,681	01/26/2032	2AM
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5		03/01/2014	Paydown		48,402	48,402	48,584	48,314	0	88	0	88	0	48,402	0	0	0	458	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		03/15/2014	Paydown		349,121	349,121	349,055	349,107	0	14	0	14	0	349,121	0	0	0	1,857	01/15/2030	1FE
57164N AA 9	MARRIOTT VACATION CLUB OWNR TR 2007-2A A		03/01/2014	Paydown		25,574	25,574	26,469	26,472	0	(898)	0	(898)	0	25,574	0	0	0	245	10/20/2029	1FE
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A		03/20/2014	Paydown		74,901	74,901	74,900	74,900	0	0	0	0	0	74,901	0	0	0	595	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		03/20/2014	Paydown		132,685	132,685	132,666	132,672	0	13	0	13	0	132,685	0	0	0	542	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		03/20/2014	Paydown		88,456	88,456	88,450	88,452	0	4	0	4	0	88,456	0	0	0	504	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		03/20/2014	Paydown		135,902	135,902	135,887	135,893	0	9	0	9	0	135,902	0	0	0	806	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		03/01/2014	Paydown		168,425	168,425	136,424	158,458	0	9,967	0	9,967	0	168,425	0	0	0	917	12/25/2034	1FM
585055 AP 1	MEDTRONIC INC 4.500% 03/15/14		03/15/2014	Maturity		6,000,000	6,000,000	6,269,100	6,012,130	0	(12,130)	0	(12,130)	0	6,000,000	0	0	0	135,000	03/15/2014	1FE
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		01/01/2014	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	5,381	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		01/01/2014	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	4,708	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		01/01/2014	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	4,308	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		01/01/2014	Paydown		19,245	19,245	19,242	19,245	0	0	0	0	0	19,245	0	0	0	401	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		03/15/2014	Paydown		46,870	46,870	44,409	45,093	0	1,777	0	1,777	0	46,870	0	0	0	332	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		03/15/2014	Paydown		46,870	46,870	46,869	46,869	0	1	0	1	0	46,870	0	0	0	332	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		03/01/2014	Paydown		18,972	18,972	19,414	19,344	0	(372)	0	(372)	0	18,972	0	0	0	180	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		03/01/2014	Paydown		60,798	60,798	60,756	60,753	0	46	0	46	0	60,798	0	0	0	504	12/15/2045	1FM
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		02/11/2014	Redemption 100.0000		55,252	55,252	55,252	55,252	0	0	0	0	0	55,252	0	0	0	778	11/11/2023	1
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5		03/01/2014	Paydown		48,836	48,836	48,771	48,679	0	157	0	157	0	48,836	0	0	0	213	11/25/2033	1FM
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		03/01/2014	Paydown		23,309	23,309	22,213	22,945	0	363	0	363	0	23,309	0	0	0	301	11/25/2033	1FM
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7		03/01/2014	Paydown		65,808	65,808	64,199	64,803	0	1,005	0	1,005	0	65,808	0	0	0	764	11/25/2031	1FM
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		03/01/2014	Paydown		5,944	5,944	5,944	5,944	0	0	0	0	0	5,944	0	0	0	0	12/15/2026	6FE
67087T CY 5	OAKWOOD MORTGAGE INVESTORS 2001-D M1 7	E	02/28/2014	Security Withdraw		0	5,033,599	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2031	6FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		03/01/2014	Paydown		42,134	42,134	42,134	42,134	0	0	0	0	0	42,134	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		03/01/2014	Paydown		128,043	128,043	123,877	123,877	0	4,165	0	4,165	0	128,043	0	0	0	1,491	02/15/2028	3AM
675748 CE 5	OCWEN RESIDENTIAL MBS CO. 1999-R2 CLASS		02/28/2014	Security Withdraw		0	1,837,626	0	0	0	0	0	0	0	0	0	0	0	74,439	06/01/2020	6FE
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2 6		02/28/2014	Security Withdraw		0	1,033,011	839	0	839	0	0	839	0	839	0	(839)	(839)	11,625	06/25/2039	6FE
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6		03/01/2014	Paydown		111,717	111,717	111,717	111,717	0	0	0	0	0	111,717	0	0	0	1,191	12/15/2031	6FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		03/15/2014	Redemption 100.0000		39,375	39,375	39,375	39,375	0	0	0	0	0	39,375	0	0	0	805	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4		03/01/2014	Paydown		110,230	110,230	109,896	109,904	0	326	0	326	0	110,230	0	0	0	1,311	05/15/2032	1FE
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A		03/15/2014	Paydown		997,177	997,177	998,545	998,273	0	(1,096)	0	(1,096)	0	997,177	0	0	0	7,478	03/15/2017	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF		03/01/2014	Paydown		132,512	132,512	133,506	132,608	0	(96)	0	(96)	0	132,512	0	0	0	1,015	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		03/31/2014	Redemption 100.0000		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	1,460	12/31/2018	2
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU		01/15/2014	Redemption 100.0000		7,588	7,588	5,691	5,691	0	7	0	7	0	5,697	0	1,890	1,890	136	07/15/2027	6FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		03/01/2014	Paydown		53,227	53,227	52,375	52,431	0	797	0	797	0	53,227	0	0	0	517	02/26/2036	1FM
74928H BQ 8	RBSCF TRUST 2010-RR3 MS4A 4.970% 04/14		03/01/2014	Paydown		2,744,048	2,744,048	2,833,658	2,747,723	0	(3,675)	0	(3,675)	0	2,744,048	0	0	0	27,822	04/14/2040	1FE
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4		01/01/2014	Paydown		157,763	157,763	159,044	157,763	0	0	0	0	0	157,763	0	0	0	526	06/27/2032	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		03/01/2014	Paydown		52,176	52,176	49,600	51,090	0	1,086	0	1,086	0	52,176	0	0	0	474	10/25/2021	1FM
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR		01/15/2014	Redemption 100.0000		270,625	270,625	270,625	270,625	0	0	0	0	0	270,625	0	0	0	8,113	01/15/2019	1
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5		03/01/2014	Paydown		187,299	187,299	182,242	184,692	0	2,607	0	2,607	0	187,299	0	0	0	1,776	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		03/01/2014	Paydown		42,457	42,457	42,257	42,273	0	183	0	183	0	42,457	0	0	0	380	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3		03/01/2014	Paydown		108,231	108,231	102,938	107,756	0	476	0	476	0	108,231	0	0	0	960	05/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5		03/01/2014	Paydown		196,882	196,882	196,594	196,224	0	658	0	658	0	196,882	0	0	0	1,736	08/25/2033	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15		03/01/2014	Paydown		451,898	451,898	436,341	446,825	0	5,073	0	5,073	0	451,898	0	0	0	4,026	08/25/2033	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24		03/01/2014	Paydown		386,481	386,481	374,223	384,760	0	1,721	0	1,721	0	386,481	0	0	0	2,321	07/25/2033	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		03/01/2014	Paydown		382,834	382,834	372,665	376,559	0	6,276	0	6,276	0	382,834	0	0	0	3,858	05/01/2034	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE		03/01/2014	Paydown		17,313	17,313	17,306	17,233	0	80	0	80	0	17,313	0	0	0	230	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5 2A		03/01/2014	Paydown		57,644	57,644	58,124	57,789	0	(145)	0	(145)	0	57,644	0	0	0	381	05/25/2019	1FM
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A		03/01/2014	Paydown		340,721	340,721	337,314	339,330	0	1,391	0	1,391	0	340,721	0	0	0	2,370	12/25/2034	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1 2A		03/01/2014	Paydown		21,372	21,372	21,693	21,438	0	(66)	0	(66)	0	21,372	0	0	0	148	02/25/2020	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		03/01/2014	Paydown		185,514	185,514	185,496	184,916	0	598	0	598	0	185,514	0	0	0	1,497	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		03/01/2014	Paydown		142,224	142,224	142,215	141,791	0	433	0	433	0	142,224	0	0	0	1,344	10/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		01/15/2014	Redemption 100.0000		133,431	133,431	154,944	143,007	0	(81)	0	(81)	0	142,927	0	(9,496)	(9,496)	4,493	07/15/2021	1FE
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A 1.140%		03/15/2014	Paydown		258,390	258,390	258,380	258,385	0	5	0	5	0	258,390	0	0	0	491	07/16/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%..		03/01/2014	Paydown		54,946	54,946	54,946	54,884	0	62	0	62	0	54,946	0	0	0	328	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%..		03/01/2014	Paydown		96,259	96,259	96,248	96,250	0	9	0	9	0	96,259	0	0	0	311	09/20/2029	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000...		03/01/2014	Paydown		53,022	53,022	53,944	53,928	0	(906)	0	(906)	0	53,022	0	0	0	291	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000...		03/25/2014	Paydown		18,910	18,910	19,035	19,013	0	(103)	0	(103)	0	18,910	0	0	0	95	06/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3....		01/15/2014	Paydown		53,542	53,542	53,542	53,542	0	0	0	0	0	53,542	0	0	0	379	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.		03/25/2014	Paydown		62,867	62,867	61,490	61,531	0	1,336	0	1,336	0	62,867	0	0	0	439	07/25/2043	1FM
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1.		02/20/2014	Paydown		466,081	466,081	465,995	466,042	0	39	0	39	0	466,081	0	0	0	3,414	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A...		03/20/2014	Paydown		129,492	129,492	129,615	129,548	0	(56)	0	(56)	0	129,492	0	0	0	708	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A...		03/20/2014	Paydown		38,149	38,149	38,145	38,147	0	2	0	2	0	38,149	0	0	0	224	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A..		03/20/2014	Paydown		49,107	49,107	49,102	49,105	0	2	0	2	0	49,107	0	0	0	254	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B...		03/20/2014	Paydown		233,430	233,430	233,412	233,418	0	12	0	12	0	233,430	0	0	0	1,265	03/20/2029	2AM
82651Y AA 3	SIERRA RECEIVABLES FUNDING CO 2013-1A A...		03/20/2014	Paydown		380,039	380,039	379,958	379,974	0	64	0	64	0	380,039	0	0	0	941	11/20/2029	1FE
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A...		03/20/2014	Paydown		38,584	38,584	38,576	38,580	0	5	0	5	0	38,584	0	0	0	171	11/20/2028	1FE
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%......		03/15/2014	Paydown		180,144	180,144	179,655	179,739	0	405	0	405	0	180,144	0	0	0	888	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%......		03/15/2014	Paydown		72,058	72,058	72,042	72,045	0	13	0	13	0	72,058	0	0	0	527	03/17/2025	2AM
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A 6.000%......		03/01/2014	Paydown		104,326	104,326	104,267	104,224	0	102	0	102	0	104,326	0	0	0	1,027	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B 8.475%......		03/01/2014	Paydown		26,081	26,081	26,068	26,052	0	29	0	29	0	26,081	0	0	0	363	05/16/2022	2AM
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4...		01/01/2014	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		03/01/2014	Paydown		147,253	147,253	147,236	147,143	0	110	0	110	0	147,253	0	0	0	521	10/25/2057	1FM
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.325.....		03/01/2014	Paydown		9,230	9,230	7,034	7,034	0	2,196	0	2,196	0	9,230	0	0	0	147	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6....		03/01/2014	Paydown		14,883	14,883	14,876	14,872	0	11	0	11	0	14,883	0	0	0	106	03/25/2032	1FM
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7		03/01/2014	Paydown		196,484	196,484	201,089	197,968	0	(1,484)	0	(1,484)	0	196,484	0	0	0	2,156	11/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		01/25/2014	Paydown		602	602	409	409	0	193	0	193	0	602	0	0	0	3	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8..		01/25/2014	Paydown		3,215	3,215	3,201	3,202	0	13	0	13	0	3,215	0	0	0	14	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1....		03/01/2014	Paydown		69,744	69,744	66,083	67,575	0	2,169	0	2,169	0	69,744	0	0	0	881	02/25/2020	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		03/01/2014	Paydown		83,301	83,301	72,680	79,998	0	3,303	0	3,303	0	83,301	0	0	0	759	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.		03/01/2014	Paydown		45,197	45,197	44,235	44,235	0	962	0	962	0	45,197	0	0	0	434	12/25/2034	1FM
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1		03/15/2014	Redemption 100.0000		185,420	185,420	223,468	196,328	0	(1,036)	0	(1,036)	0	195,292	0	(9,872)	(9,872)	7,533	09/15/2017	2FE
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A 4.600% 01/......		03/23/2014	Paydown		1,770,833	1,770,833	1,770,833	1,770,833	0	0	0	0	0	1,770,833	0	0	0	20,136	01/20/2026	1FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/......		03/20/2014	Paydown		62,500	62,500	62,473	62,473	0	27	0	27	0	62,500	0	0	0	370	11/20/2038	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		02/01/2014	Redemption 100.0000		62,509	62,509	66,312	64,997	0	(7)	0	(7)	0	64,990	0	(2,480)	(2,480)	2,969	02/01/2030	2FE
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A......		03/14/2014	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	604	06/15/2026	1FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A......		03/20/2014	Paydown		50,000	50,000	49,744	49,751	0	249	0	249	0	50,000	0	0	0	325	09/20/2038	1FE
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH		01/31/2014	Redemption 100.0000		461,600	461,600	461,600	461,600	0	0	0	0	0	461,600	0	0	0	13,940	01/31/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		03/12/2014	Redemption 100.0000		125,283	125,283	125,283	125,283	0	0	0	0	0	125,283	0	0	0	1,180	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		03/16/2014	Paydown		36,760	36,760	36,760	36,760	0	0	0	0	0	36,760	0	0	0	319	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		03/15/2014	Paydown		46,951	46,951	46,951	46,951	0	0	0	0	0	46,951	0	0	0	176	01/15/2043	1FE
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A		03/14/2014	Paydown		75,000	75,000	74,991	74,992	0	8	0	8	0	75,000	0	0	0	526	05/14/2027	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		03/10/2014	Redemption 100.0000		36,515	36,515	36,515	36,515	0	0	0	0	0	36,515	0	0	0	366	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.519% 1		03/25/2014	Paydown		0	0	16,163	0	0	0	0	0	0	0	0	0	0	2,263	11/08/2027	1FE
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		03/23/2014	Redemption 100.0000		59,102	59,102	59,102	59,102	0	0	0	0	0	59,102	0	0	0	518	09/23/2030	1
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/1		01/02/2014	Redemption 100.0000		224,087	224,087	224,087	224,087	0	0	0	0	0	224,087	0	0	0	9,064	01/02/2017	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.444%		03/01/2014	Paydown		13,322	13,322	9,627	10,367	0	2,955	0	2,955	0	13,322	0	0	0	54	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		03/01/2014	Paydown		32,591	32,591	32,978	32,640	0	(49)	0	(49)	0	32,591	0	0	0	265	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.423%		03/01/2014	Paydown		23,873	23,873	16,517	18,230	0	5,643	0	5,643	0	23,873	0	0	0	97	02/25/2034	1FM
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6 5.500% 0		02/01/2014	Paydown		334,964	334,964	332,464	333,478	0	1,486	0	1,486	0	334,964	0	0	0	2,608	03/25/2034	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		03/15/2014	Paydown		169,605	169,605	169,582	169,583	0	22	0	22	0	169,605	0	0	0	891	03/15/2029	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		03/10/2014	Redemption 100.0000		57,364	57,364	57,364	57,364	0	0	0	0	0	57,364	0	0	0	721	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2		03/05/2014	Redemption 100.0000		37,981	37,981	37,981	37,981	0	0	0	0	0	37,981	0	0	0	471	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5.		03/10/2014	Redemption 100.0000		44,763	44,763	44,763	44,763	0	0	0	0	0	44,763	0	0	0	393	05/10/2019	1
94978# CA 3	HUBER BROKEN BOW FACILITY TR 2004-AMSOUT		01/02/2014	Redemption 100.0000		233,002	233,002	233,002	233,002	0	0	0	0	0	233,002	0	0	0	7,235	01/02/2020	3
94978# CB 1	HUBER BROKEN BOW FACILITY TR 2004-KEY GU		01/02/2014	Redemption 100.0000		229,278	229,278	229,278	229,278	0	0	0	0	0	229,278	0	0	0	7,119	01/02/2020	3
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25		03/01/2014	Paydown		144,313	144,313	134,054	142,529	0	1,784	0	1,784	0	144,313	0	0	0	1,247	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		03/01/2014	Paydown		3,355	3,355	3,186	3,286	0	69	0	69	0	3,355	0	0	0	27	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		03/01/2014	Paydown		150,939	150,939	132,449	142,298	0	8,641	0	8,641	0	150,939	0	0	0	1,060	07/25/2036	2FM
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2	E	03/01/2014	Paydown		133,208	133,208	133,208	133,208	0	0	0	0	0	133,208	0	0	0	665	01/20/2025	1FE
961548 AQ 7	WESTVACO CORP DEBENTURES 7.650% 03/15/		03/15/2014	Redemption 100.0000		993,000	993,000	1,011,619	1,003,590	0	(121)	0	(121)	0	1,003,469	0	(10,469)	(10,469)	37,982	03/15/2027	2FE
97180* YY 8	WILMINGTON TRUST CO GUARANTOR BP CORP N		01/14/2014	Redemption 100.0000		95,888	95,888	95,888	95,888	0	0	0	0	0	95,888	0	0	0	1,977	01/14/2014	2
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	03/12/2014	Paydown		46,080	46,080	31,636	31,641	4,839	9,600	0	14,439	0	46,080	0	0	0	691	08/09/2016	6FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	03/25/2014	Paydown		75,000	75,000	74,984	74,986	0	14	0	14	0	75,000	0	0	0	434	10/25/2027	1FE
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A	F	03/18/2014	Paydown		75,000	75,000	74,991	74,992	0	8	0	8	0	75,000	0	0	0	526	05/18/2027	1FE
23380Y AA 5	DAI-ICHI MUTUAL LIFE INSURANCE 144A SUB	R	03/17/2014	Maturity		6,925,000	6,925,000	6,732,014	6,919,593	0	5,407	0	5,407	0	6,925,000	0	0	0	198,401	03/17/2014	1FE
37952U AA 1	SEACO CONTAINER 2012-1A A 4.110% 07/17	F	03/17/2014	Paydown		125,000	125,000	124,975	124,978	0	22	0	22	0	125,000	0	0	0	856	07/17/2027	1FE
44841S AB 5	HUTCHISON WHAMPOA INTL LTD 144A 6.250%	R	01/24/2014	Maturity		1,000,000	1,000,000	1,050,050	1,000,431	0	(431)	0	(431)	0	1,000,000	0	0	0	31,250	01/24/2014	1FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	01/12/2014	Redemption 100.0000		15,954	15,954	15,954	15,954	0	0	0	0	0	15,954	0	0	0	238	07/12/2016	1
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F	03/31/2014	Redemption 100.0000		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	306	11/30/2033	2
3899999. Total Bonds - Industrial and Miscellaneous						68,218,620	76,662,259	67,820,299	67,996,747	40,855	231,262	0	272,117	0	68,268,857	0	(50,238)	(50,238)	1,338,492	XXX	XXX

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)
8399997. Total Bonds - Part 4						77,810,781	86,254,420	77,438,557	77,669,920	40,855	125,849	0	166,704	0	77,836,619	0	(25,839)	(25,839)	1,440,432	XXX	XXX
8399999. Total Bonds						77,810,781	86,254,420	77,438,557	77,669,920	40,855	125,849	0	166,704	0	77,836,619	0	(25,839)	(25,839)	1,440,432	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						77,810,781	XXX	77,438,557	77,669,920	40,855	125,849	0	166,704	0	77,836,619	0	(25,839)	(25,839)	1,440,432	XXX	XXX

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

Statement as of March 31, 2014 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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	29,763		29,763	(8,202)	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	26,567		26,567	(7,569)	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	54,277		54,277	(9,128)	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	16,019		16,019	(1,674)	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	66,311		66,311	(17,681)	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	78,695		78,695	(13,920)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	9,148		9,148	(944)	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	52,261		52,261	(16,177)	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	35,443		35,443	(6,100)	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	27,858		27,858	(4,652)	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	23,932		23,932	(13,439)	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	7,584		7,584	(2,009)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	25,530		25,530	(6,426)	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	23,449		23,449	(6,603)	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	9,565		9,565	(2,407)	0	0	0	N/A		N/A

Statement as of March 31, 2014 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

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 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	21,988		21,988	(4,462)	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	61,847		61,847	(16,150)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	44,142		44,142	(10,693)	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	67,613		67,613	(13,939)	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	29,255		29,255	(5,835)	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	417		417	(2,236)	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	47,799		47,799	(19,449)	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	13,268		13,268	(3,998)	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	36,735		36,735	(7,182)	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	29,529		29,529	(8,811)	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	11,592		11,592	(5,028)	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	51,542		51,542	(9,821)	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	26,263		26,263	(6,046)	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	34,289		34,289	(9,607)	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	69,928		69,928	(13,266)	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 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	13,314		13,314	(2,999)	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	60,254		60,254	(11,468)	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	8,800		8,800	(11,146)	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	21,925		21,925	(7,445)	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	11,545		11,545	(4,336)	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	37,159		37,159	(10,976)	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	30,444		30,444	(4,782)	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	3,445		3,445	(1,469)	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	41,066		41,066	(11,992)	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	108,085		108,085	(21,250)	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	39,124		39,124	(6,040)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	19,490		19,490	(2,961)	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	25,848		25,848	(7,698)	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	20,478		20,478	(5,891)	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	31,560		31,560	(6,016)	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 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	41,872		41,872	(7,298)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823	0	0	16,059		16,059	(11,954)	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	25,145		25,145	(8,356)	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	50,785		50,785	(9,651)	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	26,220		26,220	(2,771)	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	88,469		88,469	(21,799)	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	37,836		37,836	(8,884)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	41,002		41,002	(9,453)	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	24,933		24,933	(2,356)	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	19,990		19,990	(1,852)	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	9,985		9,985	(771)	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	8,997		8,997	(675)	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	7,960		7,960	(583)	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	9,156		9,156	(724)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658	0	0	1,831		1,831	(258)	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 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	2,526		2,526	(335)	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	4,576		4,576	(600)	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	7,762		7,762	(926)	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	9,539		9,539	(1,089)	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	13,127		13,127	(1,422)	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	21,578		21,578	(2,297)	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	17,999		17,999	(1,814)	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	49,695		49,695	(5,618)	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	79,314		79,314	(8,772)	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	26,148		26,148	(2,828)	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	28,864		28,864	(3,251)	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	14,876		14,876	(1,639)	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	27,746		27,746	(3,002)	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	31,192		31,192	(3,311)	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	69,199		69,199	(7,219)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	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)
0099999. Total-Purchased Options-Hedging Other-Put Options										17,530,695	0	0	2,319,524	XXX	2,319,524	(501,434)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,530,695	0	0	2,319,524	XXX	2,319,524	(501,434)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,530,695	0	0	2,319,524	XXX	2,319,524	(501,434)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,530,695	0	0	2,319,524	XXX	2,319,524	(501,434)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,530,695	0	0	2,319,524	XXX	2,319,524	(501,434)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,530,695	0	0	2,319,524	XXX	2,319,524	(501,434)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
	See Schedule DB part A section 1

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	See Schedule DB part A section 1

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	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																					
BPM4	(847)	(529,375)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	06/18/2014	CME SNZ2OJLFK8MNNCLQOF39	03/25/2014	167.1182	166.6200	(263,738)	(263,738)	0	0	0	(263,738)	(263,738)	(1,270,500)	n/a	625
VGM4	(923)	(12,721)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	06/20/2014	EUR	03/14/2014	3,204.2221	3,100.0000	(1,325,835)	(1,325,835)	0	0	0	(1,325,835)	(1,325,835)	(2,937,336)	n/a	14
ECM4	(225)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	06/18/2014	CME SNZ2OJLFK8MNNCLQOF39	03/27/2014	1.3681	1.3774	262,950	262,950	0	0	0	262,950	262,950	(506,250)	n/a	125,000
ZM4	(805)	(13,421)	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	06/23/2014	LIF	03/25/2014	6,543.8075	6,543.5000	(4,126)	(4,126)	0	0	0	(4,126)	(4,126)	(4,026,167)	n/a	17
JYM4	(139)	(173,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	06/18/2014	CME SNZ2OJLFK8MNNCLQOF39	03/28/2014	96.5471	96.9200	64,788	64,788	0	0	0	64,788	64,788	(437,850)	n/a	1,250
NQM4	(426)	(8,520)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	06/20/2014	CME SNZ2OJLFK8MNNCLQOF39	03/25/2014	3,479.7432	3,586.2500	907,438	907,438	0	0	0	907,438	907,438	(1,256,700)	n/a	20
NKM4	(117)	(1,136)	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	06/13/2014	OSE	03/27/2014	14,689.8120	14,830.0000	159,266	159,266	0	0	0	159,266	159,266	(681,653)	n/a	10
TAM4	(1,133)	(113,300)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	06/20/2014	NYF	03/14/2014	1,154.9158	1,170.5000	1,765,690	1,765,690	0	0	0	1,765,690	1,765,690	(5,778,300)	n/a	100
ESM4	(1,347)	(67,350)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	06/20/2014	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,869.9911	1,864.6000	(363,088)	(363,088)	0	0	0	(363,088)	(363,088)	(5,825,775)	n/a	50
13429999. Total-Short Futures-Hedging Other												1,203,345	1,203,345	0	0	0	1,203,345	1,203,345	(22,720,531)	XXX	XXX
1389999. Total-Short Futures												1,203,345	1,203,345	0	0	0	1,203,345	1,203,345	(22,720,531)	XXX	XXX
1409999. Total-Hedging Other												1,203,345	1,203,345	0	0	0	1,203,345	1,203,345	(22,720,531)	XXX	XXX
1449999. TOTAL												1,203,345	1,203,345	0	0	0	1,203,345	1,203,345	(22,720,531)	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
	See schedule DB part B section 1

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	See schedule DB part B section 1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Golman Sachs	(13,693,515)	14,896,860	1,203,345
Total Net Cash Deposits	(13,693,515)	14,896,860	1,203,345

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	3,172,618	(1,969,273)	3,172,618	3,172,618	(1,969,273)	3,172,618	(22,720,531)	3,172,618
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	0	655,910	0	655,910	655,910	0	655,910	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	627,847	0	627,847	627,847	0	627,847	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	537,318	0	537,318	537,318	0	537,318	0	0
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Y	Y	0	14,989	0	14,989	14,989	0	14,989	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	0	404,522	0	404,522	404,522	0	404,522	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	0	78,938	0	78,938	78,938	0	78,938	0	0
0299999. Total NAIC 1 Designation			0	2,319,524	0	2,319,524	2,319,524	0	2,319,524	0	0
0999999. Totals			0	5,492,142	(1,969,273)	5,492,142	5,492,142	(1,969,273)	5,492,142	(22,720,531)	3,172,618

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	123,386,342	123,386,342	
7499999.	Total - Common Stocks - Money Market Mutual Funds			123,386,342	123,386,342	XXX
7599999.	Total - Common Stock			123,386,342	123,386,342	XXX
7699999.	Total - Preferred and Common Stock			123,386,342	123,386,342	XXX
9999999.	Totals			123,386,342	123,386,342	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....123,386,342 Book/Adjusted Carrying Value $.....123,386,342
2. Average balance for the year to date: Fair Value $.....121,048,842 Book/Adjusted Carrying Value $.....121,048,842
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....123,386,342 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

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

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

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
		Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository	Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank........ Cincinnati, OH........	....	..........0.000	0	0	182,299,742	186,366,270	167,933,365	XXX..
Goldman Sachs........ New York, NY........	....	..........0.000	0	0	40,147,373	40,996,041	27,435,054	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	333,314	333,314	314,995	XXX..
0199999. Total Open Depositories........	....XXX.......	......XXX........	0	0	222,780,428	227,695,625	195,683,414	XXX..
0399999. Total Cash on Deposit........	....XXX.......	......XXX........	0	0	222,780,428	227,695,625	195,683,414	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	222,784,927	227,700,123	195,687,913	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE