



QUARTERLY STATEMENT

As of March 31, 2014
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

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
Thomas Abdo Barefield	Executive Vice President, Distribution	Howard Charles Becker	Executive Vice President & CAO
Christopher Allen Carlson	Executive Vice President & CIO	Diane Sue Hagenbuch	Senior Vice President
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Michael Francis Haverkamp	Senior Vice President
Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary	Arthur James Roberts	Senior Vice President & CFO
Barbara Ann Turner	Senior Vice President & CCO; President & CEO, ONESCO		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Ronald John Dolan	Michael Francis Haverkamp	Gary Thomas Huffman
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State of..... Ohio
County of..... Hamilton

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

_____ (Signature) Gary Thomas Huffman _____ (Printed Name) President, Chairman, & CEO _____ (Title)	_____ (Signature) Therese Susan McDonough _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Joseph Richard Sander _____ (Printed Name) Treasurer _____ (Title)
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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			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,275,553,966	0	2,275,553,966	2,265,214,051
2. Stocks:				
2.1 Preferred stocks.....	11,257,902	0	11,257,902	11,257,641
2.2 Common stocks.....	212,263	0	212,263	116,188
3. Mortgage loans on real estate:				
3.1 First liens.....	389,759,109	0	389,759,109	391,901,955
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(11,147,240)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(11,147,240)	0	(11,147,240)	(4,531,710)
6. Contract loans (including \$.....0 premium notes).....	98,215,185	0	98,215,185	97,720,944
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	128,652	0	128,652	200,040
9. Receivables for securities.....	112,429	0	112,429	338,729
10. Securities lending reinvested collateral assets.....	73,847,823	0	73,847,823	78,790,310
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,837,940,089	0	2,837,940,089	2,841,008,148
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	29,363,972	0	29,363,972	26,840,472
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	10,779,277	0	10,779,277	14,336,130
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	111,585,411	0	111,585,411	116,557,362
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	15,397,973	0	15,397,973	7,791,154
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	20,273	0	20,273	75,995
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	491,469
18.2 Net deferred tax asset.....	91,284,254	46,087,344	45,196,910	47,729,908
19. Guaranty funds receivable or on deposit.....	2,464,095	0	2,464,095	2,524,439
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	67,747,650	0	67,747,650	76,294,176
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	319,273	0	319,273	317,216
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,166,902,267	46,087,344	3,120,814,923	3,133,966,469
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	271,702,579	0	271,702,579	274,181,686
28. Total (Lines 26 and 27).....	3,438,604,846	46,087,344	3,392,517,502	3,408,148,155

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Miscellaneous assets.....	226,556	0	226,556	226,556
2502. Fund revenue receivable.....	76,611	0	76,611	74,554
2503. State taxes recoverable.....	16,106	0	16,106	16,106
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	319,273	0	319,273	317,216

OHIO NATIONAL LIFE ASSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,615,158,431 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,615,158,431	2,594,629,494
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	44,527,723	44,325,380
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,313,431	1,130,558
4. Contract claims:		
4.1 Life.....	12,319,860	9,753,431
4.2 Accident and health.....	278,000	217,484
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	1,083,270	521,512
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.....	9,901,499	10,145,475
10. Commissions to agents due or accrued - life and annuity contracts \$.....2,496,484, accident and health \$.....156,528 and deposit-type contract funds \$.....0.....	2,653,012	3,796,495
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	430,551	431,417
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(12,287,713) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(12,287,713)	(12,599,555)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,504,967	6,178,566
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	552,959	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,529,694	3,513,280
17. Amounts withheld or retained by company as agent or trustee.....	1,939,693	1,937,255
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	25,798,331	44,399,904
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.....	26,991,727	25,773,165
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	355,907	4,038,158
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	2,073,750	0
24.10 Payable for securities lending.....	73,847,823	78,790,310
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	203,624	208,012
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,814,176,539	2,817,190,341
27. From Separate Accounts statement.....	271,702,579	274,181,686
28. Total liabilities (Lines 26 and 27).....	3,085,879,118	3,091,372,027
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	209,062,094	219,199,837
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).....	297,038,380	307,176,123
38. Totals of Lines 29, 30 and 37.....	306,638,385	316,776,128
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,392,517,503	3,408,148,155

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	203,624	208,012
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	203,624	208,012
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	41,096,226	66,446,551	278,605,701
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	38,161,352	38,849,150	153,757,196
4. Amortization of Interest Maintenance Reserve (IMR).....	549,073	599,720	2,505,183
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	9,910,791	9,402,781	63,584,618
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.....	357,706	351,648	2,427,044
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	4,782,029	5,140,043	18,681,088
9. Totals (Lines 1 to 8.3).....	94,857,177	120,789,893	519,560,830
10. Death benefits.....	11,093,403	15,150,559	52,762,130
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	10,000	36,928
12. Annuity benefits.....	1,361,040	1,309,558	4,135,492
13. Disability benefits and benefits under accident and health contracts.....	917,268	1,110,929	3,355,058
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	21,469,570	18,976,416	71,312,036
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	274,748	331,774	1,345,143
18. Payments on supplementary contracts with life contingencies.....	38,893	43,953	163,627
19. Increase in aggregate reserves for life and accident and health contracts.....	20,833,881	45,058,946	258,570,849
20. Totals (Lines 10 to 19).....	55,988,803	81,992,135	391,681,263
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	12,321,570	14,614,447	53,402,044
22. Commissions and expense allowances on reinsurance assumed.....	13,098	17,372	113,675
23. General insurance expenses.....	13,493,165	13,523,430	50,718,849
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,647,474	3,103,914	13,160,186
25. Increase in loading on deferred and uncollected premiums.....	6,198,977	2,971,975	(497,853)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,069,254)	(1,462,687)	(9,815,215)
27. Aggregate write-ins for deductions.....	907,684	766,838	3,604,003
28. Totals (Lines 20 to 27).....	89,501,517	115,527,424	502,366,952
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	5,355,660	5,262,469	17,193,878
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	5,355,660	5,262,469	17,193,878
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	803,651	2,453,015	9,280,325
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).....	4,552,009	2,809,454	7,913,552
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....76,504 (excluding taxes of \$.....164,283 transferred to the IMR).....	(340,988)	(280,822)	5,681,643
35. Net income (Line 33 plus Line 34).....	4,211,021	2,528,632	13,595,195
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	316,776,127	317,399,505	317,399,505
37. Net income (Line 35).....	4,211,021	2,528,632	13,595,195
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....35,998.....	66,277	(272,975)	(55,357)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	426,294	3,729,996	(11,278,256)
41. Change in nonadmitted assets.....	(2,923,295)	(4,738,837)	1,771,209
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.....	(1,218,562)	(385,452)	(5,515,052)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(10,000,000)	(10,000,000)	(31,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(699,479)	(5,619,986)	31,858,883
54. Net change in capital and surplus (Lines 37 through 53).....	(10,137,744)	(14,758,622)	(623,378)
55. Capital and surplus as of statement date (Lines 36 + 54).....	306,638,383	302,640,883	316,776,127
DETAILS OF WRITE-INS			
08.301. COI Charges.....	2,986,417	3,013,377	12,003,631
08.302. Surrender Charges.....	1,976,768	2,373,364	8,928,031
08.303. Administrative Charges.....	(181,156)	(246,698)	(2,250,574)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	4,782,029	5,140,043	18,681,088
2701. Health Surrender Benefits.....	907,684	766,838	3,604,003
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	907,684	766,838	3,604,003
5301. Surplus related to reinsurance transactions.....	0	0	52,660,727
5302. Prior period adjustment.....	0	(2,563,739)	(3,771,712)
5303. Amortization of Coinsurance Gain.....	(699,479)	(3,056,247)	(17,030,132)
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).....	(699,479)	(5,619,986)	31,858,883

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.....	43,987,811	66,953,467	185,966,533
2. Net investment income.....	35,742,689	36,634,508	154,045,527
3. Miscellaneous income.....	14,351,047	11,838,225	49,929,367
4. Total (Lines 1 through 3).....	94,081,547	115,426,200	389,941,427
5. Benefit and loss related payments.....	40,079,074	46,503,315	133,148,027
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(3,381,096)	(2,148,744)	(4,519,095)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	34,144,983	34,151,480	121,941,617
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	10	2,511	(5,950,012)
10. Total (Lines 5 through 9).....	70,842,971	78,508,562	244,620,537
11. Net cash from operations (Line 4 minus Line 10).....	23,238,576	36,917,638	145,320,889
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	38,465,660	65,861,969	311,533,361
12.2 Stocks.....	0	0	903,031
12.3 Mortgage loans.....	9,397,846	9,775,749	56,338,196
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	70,812	0	131,743
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	7,242,537	6,527,557	5,566,753
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	55,176,855	82,165,275	374,473,084
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	48,682,592	100,723,476	402,486,260
13.2 Stocks.....	0	6,000,000	6,000,000
13.3 Mortgage loans.....	7,255,000	7,470,000	48,380,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	0	26,375,781	3,764,649
13.7 Total investments acquired (Lines 13.1 to 13.6).....	55,937,592	140,569,257	460,630,909
14. Net increase or (decrease) in contract loans and premium notes.....	494,241	2,613,081	8,170,302
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,254,978)	(61,017,063)	(94,328,127)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	(154,623)
16.5 Dividends to stockholders.....	10,000,000	10,000,000	31,000,000
16.6 Other cash provided (applied).....	(18,599,128)	36,338,253	(16,928,991)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(28,599,128)	26,338,253	(48,083,614)
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).....	(6,615,530)	2,238,828	2,909,148
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(4,531,711)	(7,440,859)	(7,440,859)
19.2 End of period (Line 18 plus Line 19.1).....	(11,147,241)	(5,202,031)	(4,531,711)
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.....	121,076,100	167,011,933	563,765,630
3. Ordinary individual annuities.....	23,784	14,638	244,139
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	4,526,216	4,374,998	17,754,594
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	125,626,100	171,401,570	581,764,363
12. Deposit-type contracts.....	0	0	106,014
13. Total.....	125,626,100	171,401,570	581,870,377

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies****A. Accounting Practices**

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

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

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

2. Accounting Changes and Corrections of Errors - NONE**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	<u>\$ (6,119,248)</u>
(2)	12 Months or Longer	<u>\$ (2,067,744)</u>
(b)	The aggregate related fair value of securities with unrealized losses	
(1)	Less than 12 Months	<u>\$ 117,939,231</u>
(2)	12 Months or Longer	<u>\$ 34,506,889</u>

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 \$71,155,444.

I. Working Capital Finance Investments - NONE**6 - 9. No significant change**

NOTES TO FINANCIAL STATEMENTS**10. Information Concerning Parent, Subsidiaries and Affiliates.**

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2014 are summarized below:

	2014
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	10,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 10,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the three months ended March 31, 2014 was \$40,322 and \$88,253 for the year ended December 31, 2013. 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 ONLAC had \$63,728,749 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements - NONE

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

The Company uses the personnel of its parent and has no deferred compensation or retirement plans.

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

A.

(1) Fair Value Measurements at March 31, 2014 are as follows:

Description	(1) (Level 1)	(2) (Level 2)	(3) (Level 3)	(4) (Level 3)	(5) Total
a. Assets at fair value					
Cash	\$ (11,147,240)	\$ -	\$ -	\$ -	\$ (11,147,240)
Securities lending collateral	-	73,847,823	-	-	73,847,823
Perpetual Preferred stock					
Industrial and Misc.	-	7,902	-	-	7,902
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Perpetual Preferred Stocks	-	7,902	-	-	7,902
Bonds					
U.S. Governments	-	-	-	-	-
Industrial and Misc	-	-	-	2,636,921	2,636,921
Hybrid Securities	-	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Bonds	-	-	-	2,636,921	2,636,921
Common Stock					
Industrial and Misc	-	212,263	-	-	212,263
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Common Stocks	-	212,263	-	-	212,263
Derivative assets					
Interest rate contracts	-	-	-	-	-
Foreign exchange contracts	-	-	-	-	-
Credit contracts	-	-	-	-	-
Commodity futures contracts	-	-	-	-	-
Commodity forward contracts	-	-	-	-	-
Total Derivatives	-	-	-	-	-
Separate account assets	271,702,579	-	-	-	271,702,579
Total assets at fair value	\$ 260,555,339	\$ 74,067,988	\$ 2,636,921	\$ -	\$ 337,260,248
b. Liabilities at fair value					
Derivative liabilities	-	-	-	-	-
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy

	Balance at 12/31/2013	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 RMBS	\$ 1,638,119	\$ -	\$ -	\$ -	\$ 10,696	\$ -	\$ -	\$ -	\$ (8,638)	\$ 1,640,177
Private placements	360,471	636,273	-	-	-	-	-	-	-	996,744
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,998,590	\$ 636,273	\$ -	\$ -	\$ 10,696	\$ -	\$ -	\$ -	\$ (8,638)	\$ 2,636,921
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

As of March 31, 2014, the reported fair value of the reporting entity's investment in Level 3, NAIC 6, securities was \$2,636,921. The loan-backed security is a mezzanine tranche in a securitization trust with a coupon rate of 7.69% and maturity of 19 years. The underlying loans for this security are manufactured housing loans originated in 2001. The private placement securities have a weighted average coupon rate of 4.58 and a maturity of 9 years. These securities are all below investment grade. To measure the fair value, the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified this fair value within Level 3.

C) Fair Values for all Financial Instruments:

Type of Financial Instrument	(1) Aggregate Fair Value	(2) Admitted Assets	(3) Level 1	(4) Level 2	(5) Level 3	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	2,427,043,599	2,275,553,966	-	2,424,406,678	2,636,921	-	-
Common stock non-affiliate	212,263	212,263	-	212,263	-	-	-
Preferred stock	9,693,862	11,257,902	-	9,693,862	-	-	-
Mortgage loans	396,100,490	389,759,109	-	-	396,100,490	-	-

NOTES TO FINANCIAL STATEMENTS

21. Other Items

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 \$21,220,438. As of March 31, 2014, \$1,036,148 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$20,456,994. 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 O.N. Equity Sales Company	Cincinnati, OH				YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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: \$.....67,747,650

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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: \$.....73,847,823
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....73,847,823
- 16.3 Total payable for securities lending reported on the liability page: \$.....73,847,823

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
U.S. Bank NA	P.O. Box 2054 Schilitz Park, Suite 300, Milwaukee, WI 53201

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

1 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:

**OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)**

PART 2 - LIFE & HEALTH

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

	Amount
1.1 Long-term mortgages in good standing	
1.11 Farm mortgages.....	\$.....0
1.12 Residential mortgages.....	\$.....0
1.13 Commercial mortgages.....	\$.....389,759,109
1.14 Total mortgages in good standing.....	\$.....389,759,109
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$.....0
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$.....0
1.32 Residential mortgages.....	\$.....0
1.33 Commercial mortgages.....	\$.....0
1.34 Total mortgages with interest overdue more than three months.....	\$.....0
1.4 Long-term mortgage loans in process of foreclosure	
1.41 Farm mortgages.....	\$.....0
1.42 Residential mortgages.....	\$.....0
1.43 Commercial mortgages.....	\$.....0
1.44 Total mortgages in process of foreclosure.....	\$.....0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....389,759,109
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.....	.....69.3
2.2 A&H cost containment percent.....	.....2.4
2.3 A&H expense percent excluding cost containment expenses.....	.....97.9
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 Reinsurer Rating
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NONE

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

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only						
		Active Status	Life Contracts		4	5	6	7
			2	3					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.		Life Insurance Premiums	Annuity Considerations					
1. Alabama.....	AL	L	1,749,580	60	81,542	0	1,831,182	0
2. Alaska.....	AK	N	14,355	0	2,684	0	17,039	0
3. Arizona.....	AZ	L	1,290,160	90	24,206	0	1,314,456	0
4. Arkansas.....	AR	L	886,460	0	16,764	0	903,224	0
5. California.....	CA	L	14,562,534	0	384,825	0	14,947,359	0
6. Colorado.....	CO	L	2,873,214	0	396,106	0	3,269,320	0
7. Connecticut.....	CT	L	1,249,137	0	29,168	0	1,278,305	0
8. Delaware.....	DE	L	254,360	0	3,202	0	257,562	0
9. District of Columbia.....	DC	L	151,111	0	19,425	0	170,536	0
10. Florida.....	FL	L	13,590,197	0	225,069	0	13,815,266	0
11. Georgia.....	GA	L	3,235,895	0	87,052	0	3,322,947	0
12. Hawaii.....	HI	N	36,993	0	1,476	0	38,469	0
13. Idaho.....	ID	L	1,008,212	0	74,227	0	1,082,439	0
14. Illinois.....	IL	L	5,170,025	0	119,260	0	5,289,285	0
15. Indiana.....	IN	L	3,841,418	0	75,289	0	3,916,707	0
16. Iowa.....	IA	L	1,524,958	0	34,274	0	1,559,232	0
17. Kansas.....	KS	L	1,893,943	7,000	81,158	0	1,982,101	0
18. Kentucky.....	KY	L	1,052,660	0	66,578	0	1,119,238	0
19. Louisiana.....	LA	L	1,352,989	0	43,479	0	1,396,468	0
20. Maine.....	ME	L	1,732,831	0	558	0	1,733,389	0
21. Maryland.....	MD	L	1,863,542	2,464	121,536	0	1,987,542	0
22. Massachusetts.....	MA	L	1,961,831	0	43,951	0	2,005,782	0
23. Michigan.....	MI	L	4,214,830	0	179,936	0	4,394,766	0
24. Minnesota.....	MN	L	1,746,664	0	76,421	0	1,823,085	0
25. Mississippi.....	MS	L	681,577	0	42,211	0	723,788	87,098
26. Missouri.....	MO	L	1,610,536	0	60,332	0	1,670,868	0
27. Montana.....	MT	L	5,757,136	0	19,264	0	5,776,400	0
28. Nebraska.....	NE	L	1,197,845	0	25,875	0	1,223,720	0
29. Nevada.....	NV	L	352,045	0	14,042	0	366,087	0
30. New Hampshire.....	NH	L	426,594	0	6,339	0	432,933	0
31. New Jersey.....	NJ	L	2,609,409	0	106,594	0	2,716,003	0
32. New Mexico.....	NM	L	228,650	0	8,316	0	236,966	0
33. New York.....	NY	N	247,689	0	11,160	0	258,849	0
34. North Carolina.....	NC	L	2,781,461	3,765	101,281	0	2,886,507	0
35. North Dakota.....	ND	L	334,220	0	12,788	0	347,008	0
36. Ohio.....	OH	L	11,688,230	0	377,490	0	12,065,720	0
37. Oklahoma.....	OK	L	1,283,077	0	46,720	0	1,329,797	0
38. Oregon.....	OR	L	1,907,960	0	69,009	0	1,976,969	0
39. Pennsylvania.....	PA	L	3,434,730	9,762	244,630	0	3,689,122	0
40. Rhode Island.....	RI	L	803,611	0	6,230	0	809,841	0
41. South Carolina.....	SC	L	851,357	0	17,694	0	869,051	0
42. South Dakota.....	SD	L	128,863	0	4,488	0	133,351	0
43. Tennessee.....	TN	L	3,668,506	0	111,644	0	3,780,150	58,065
44. Texas.....	TX	L	7,780,743	28	332,967	0	8,113,738	0
45. Utah.....	UT	L	1,287,652	0	22,805	0	1,310,457	0
46. Vermont.....	VT	L	124,765	0	1,895	0	126,660	0
47. Virginia.....	VA	L	2,386,991	515	76,025	0	2,463,531	0
48. Washington.....	WA	L	1,939,770	0	96,820	0	2,036,590	0
49. West Virginia.....	WV	L	314,356	100	66,281	0	380,737	0
50. Wisconsin.....	WI	L	1,435,538	0	84,669	0	1,520,207	0
51. Wyoming.....	WY	L	231,059	0	7,918	0	238,977	0
52. American Samoa.....	AS	N	0	0	0	0	0	0
53. Guam.....	GU	N	18,498	0	0	0	18,498	0
54. Puerto Rico.....	PR	L	985,888	0	153,588	0	1,139,476	0
55. US Virgin Islands.....	VI	N	3,637	0	0	0	3,637	0
56. Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57. Canada.....	CAN	N	3,333	0	0	0	3,333	0
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59. Subtotal.....	(a) 49		123,763,625	23,784	4,317,261	0	128,104,670	145,163
90. Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		126,865	0	291,584	0	418,449	0
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95. Totals (Direct Business).....	XXX		123,890,490	23,784	4,608,845	0	128,523,119	145,163
96. Plus Reinsurance Assumed.....	XXX		0	0	171,164	0	171,164	0
97. Totals (All Business).....	XXX		123,890,490	23,784	4,780,009	0	128,694,283	145,163
98. Less Reinsurance Ceded.....	XXX		81,453,954	0	3,252,524	0	84,706,478	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX		42,436,536	23,784	1,527,485	0	43,987,805	145,163

DETAILS OF WRITE-INS

58001.....	XXX		0	0	0	0	0	0
58002.....	XXX		0	0	0	0	0	0
58003.....	XXX		0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		0	0	0	0	0	0
9401.....	XXX		0	0	0	0	0	0
9402.....	XXX		0	0	0	0	0	0
9403.....	XXX		0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

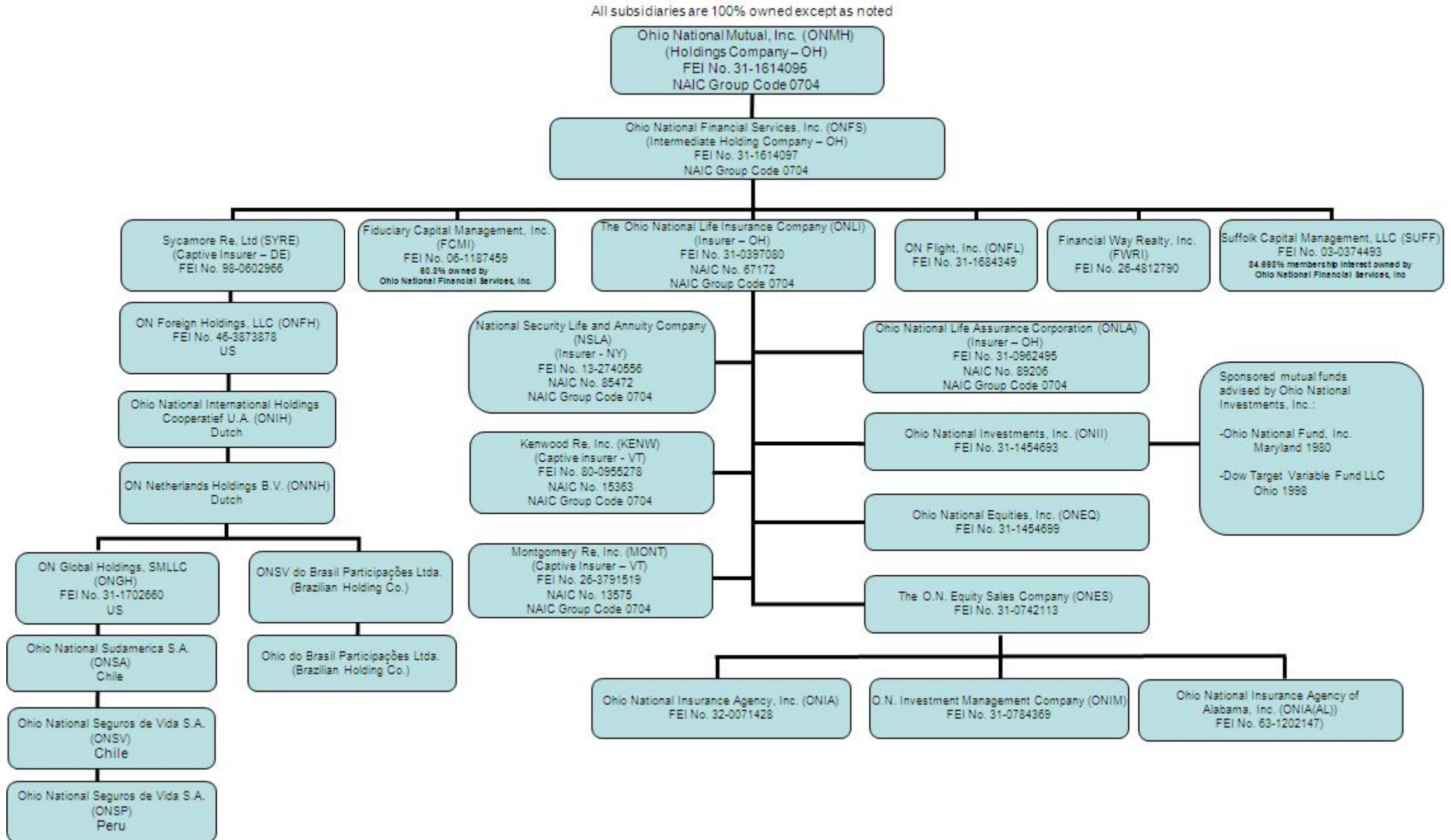
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

PART 1 – ORGANIZATIONAL CHART

Q12



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0704	Ohio National Mutual, Inc.	0	31-1614095	0	0		Ohio National Mutual, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		0
0704	Ohio National Mutual, Inc.	0	31-1614097	0	0		Ohio National Financial Sevices, Inc.	OH	UIP	Ohio National Mutual, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	0
0704	Ohio National Mutual, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd.	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

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13.2

Asterisk Explanation

0

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



NONE

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

NONE

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.....	391,901,955	400,005,805
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,255,000	48,380,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	9,397,846	56,338,196
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	145,654
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	389,759,109	391,901,955
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	389,759,109	391,901,955
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	389,759,109	391,901,955

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.....	200,042	411,824
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(576)	(80,040)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	70,812	131,743
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).....	128,653	200,042
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	128,653	200,042

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.....	2,276,587,873	2,180,848,877
2. Cost of bonds and stocks acquired.....	48,682,590	408,486,260
3. Accrual of discount.....	506,781	2,810,832
4. Unrealized valuation increase (decrease).....	102,851	28,050
5. Total gain (loss) on disposals.....	469,477	913,785
6. Deduct consideration for bonds and stocks disposed of.....	38,465,663	312,436,392
7. Deduct amortization of premium.....	595,204	3,019,462
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	264,581	1,044,077
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,287,024,124	2,276,587,873
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,287,024,124	2,276,587,873

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,271,480,539	33,992,280	24,009,747	733,923	1,282,196,995	0	0	1,271,480,539
2. NAIC 2 (a).....	862,071,411	14,690,310	10,731,683	(4,928,463)	861,101,575	0	0	862,071,411
3. NAIC 3 (a).....	98,733,955	0	2,239,524	3,817,867	100,312,298	0	0	98,733,955
4. NAIC 4 (a).....	21,312,559	0	1,000,000	27,126	20,339,685	0	0	21,312,559
5. NAIC 5 (a).....	8,224,303	0	5,170	(7,636)	8,211,497	0	0	8,224,303
6. NAIC 6 (a).....	3,391,285	0	10,062	10,697	3,391,920	0	0	3,391,285
7. Total Bonds.....	2,265,214,052	48,682,590	37,996,186	(346,486)	2,275,553,970	0	0	2,265,214,052
PREFERRED STOCK								
8. NAIC 1.....	3,000,000	0	0	0	3,000,000	0	0	3,000,000
9. NAIC 2.....	8,250,000	0	0	0	8,250,000	0	0	8,250,000
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	7,641	0	0	261	7,902	0	0	7,641
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.....	11,257,641	0	0	261	11,257,902	0	0	11,257,641
15. Total Bonds and Preferred Stock.....	2,276,471,693	48,682,590	37,996,186	(346,225)	2,286,811,872	0	0	2,276,471,693

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

**Sch. DA-Part 1
NONE**

**Sch. DA-Verification
NONE**

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

**Sch. DB-Pt C-Sn 1
NONE**

**Sch. DB-Pt C-Sn 2
NONE**

**Sch. DB-Verification
NONE**

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
1425673	CHICAGO	IL		01/24/2014	5.375	1,230,000	.0	1,960,000
1525677	MOORESVILLE	IN		02/18/2014	4.262	1,525,000	.0	4,050,000
2325674	CLARKSTON	MI		01/28/2014	5.000	1,100,000	.0	2,370,000
2325679	WARREN	MI		03/13/2014	5.040	1,050,000	.0	1,770,000
3625672	SPRINGBORO	OH		01/09/2014	5.125	800,000	.0	1,150,000
4325675	MEMPHIS	TN		02/03/2014	4.900	1,550,000	.0	2,300,000
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other			XXX	XXX	7,255,000	.0	13,600,000
0899999	Total - Mortgages in Good Standing			XXX	XXX	7,255,000	.0	13,600,000
3399999	Total Mortgages			XXX	XXX	7,255,000	.0	13,600,000

SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0125139	PHENIX CITY	AL		05/17/2005	02/24/2014	1,631,038	.0	.0	.0	.0	.0	.0	1,614,339	1,614,339	.0	.0	.0
1025505	TAMPA	FL		06/03/2011	02/18/2014	1,014,592	.0	.0	.0	.0	.0	.0	1,005,300	1,005,300	.0	.0	.0
0199999	Total - Mortgages Closed by Repayment					2,645,630	.0	.0	.0	.0	.0	.0	2,619,639	2,619,639	.0	.0	.0
Mortgages With Partial Repayments																	
0024695	COEUR D'ALENE	ID		04/30/2001		1,320,596	.0	.0	.0	.0	.0	.0	.0	28,189	.0	.0	.0
0024750	DOUGLASS TWP	PA		09/30/1997		825,659	.0	.0	.0	.0	.0	.0	.0	46,532	.0	.0	.0
0024762	SODDY-DAISY	TN		04/30/2001		87,749	.0	.0	.0	.0	.0	.0	.0	9,029	.0	.0	.0
0024786	COLUMBUS	GA		06/03/1998		368,839	.0	.0	.0	.0	.0	.0	.0	17,130	.0	.0	.0
0024798	FAYETTEVILLE	NC		09/30/1998		76,124	.0	.0	.0	.0	.0	.0	.0	4,052	.0	.0	.0
0024809	COLONIAL HGTS	TN		10/30/1998		768,778	.0	.0	.0	.0	.0	.0	.0	32,752	.0	.0	.0
0024872	OAKWOOD	GA		10/22/1999		372,082	.0	.0	.0	.0	.0	.0	.0	12,810	.0	.0	.0
0024881	ELKTON	MD		02/15/2000		2,394,707	.0	.0	.0	.0	.0	.0	.0	51,707	.0	.0	.0
0024884	LOUISA	KY		04/28/2000		1,119,244	.0	.0	.0	.0	.0	.0	.0	22,792	.0	.0	.0
0024885	BEAVERCREEK TWP	OH		05/11/2000		791,996	.0	.0	.0	.0	.0	.0	.0	18,456	.0	.0	.0
0024891	TAYLORS	SC		09/07/2000		5,059,455	.0	.0	.0	.0	.0	.0	.0	140,641	.0	.0	.0
0024893	ALBUQUERQUE	NM		11/06/2000		1,034,528	.0	.0	.0	.0	.0	.0	.0	26,859	.0	.0	.0
0024902	HALLS CROSSROAD	TN		05/16/2001		243,299	.0	.0	.0	.0	.0	.0	.0	22,234	.0	.0	.0
0024905	BATTLE CREEK	MI		08/30/2001		1,296,038	.0	.0	.0	.0	.0	.0	.0	106,184	.0	.0	.0
0024906	OLIVE TWP	IN		08/30/2001		626,545	.0	.0	.0	.0	.0	.0	.0	51,345	.0	.0	.0
0024907	TOWNSEND TWP	OH		08/30/2001		810,466	.0	.0	.0	.0	.0	.0	.0	66,391	.0	.0	.0
0024909	KNOX COUNTY	TN		08/30/2001		371,186	.0	.0	.0	.0	.0	.0	.0	44,343	.0	.0	.0
0024910	ROWAN COUNTY	NC		08/30/2001		648,019	.0	.0	.0	.0	.0	.0	.0	53,092	.0	.0	.0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0024912	VERNON TOWNSHIP	PA		09/10/2001		307,099	0	0	0	0	0	0	0	24,352	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		1,261,865	0	0	0	0	0	0	0	29,184	0	0	0
0024917	MUSKOGEE	OK		12/21/2001		1,029,916	0	0	0	0	0	0	0	27,836	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		4,706,032	0	0	0	0	0	0	0	67,701	0	0	0
0024924	COLUMBUS	OH		05/01/2002		1,098,952	0	0	0	0	0	0	0	11,893	0	0	0
0024926	EL PASO	TX		05/17/2002		1,747,743	0	0	0	0	0	0	0	109,604	0	0	0
0024927	BROOKSVILLE	FL		05/20/2002		788,051	0	0	0	0	0	0	0	16,747	0	0	0
0125139	PHENIX CITY	AL		05/17/2005		1,631,038	0	0	0	0	0	0	0	16,699	0	0	0
0125329	MOUNTAIN BROOK	AL		06/21/2007		2,275,246	0	0	0	0	0	0	0	27,221	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		966,908	0	0	0	0	0	0	0	32,585	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		1,460,265	0	0	0	0	0	0	0	28,511	0	0	0
0125659	DAPHNE	AL		10/30/2013		824,511	0	0	0	0	0	0	0	16,592	0	0	0
0325132	TUCSON	AZ		04/07/2005		602,251	0	0	0	0	0	0	0	5,511	0	0	0
0325153	GILBERT	AZ		07/07/2005		969,770	0	0	0	0	0	0	0	8,751	0	0	0
0325357	LAVEEN	AZ		11/30/2007		782,310	0	0	0	0	0	0	0	10,983	0	0	0
0325372	SCOTTSDALE	AZ		01/07/2008		1,031,651	0	0	0	0	0	0	0	6,063	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,364,738	0	0	0	0	0	0	0	8,137	0	0	0
0325510	CHANDLER	AZ		06/29/2011		1,296,570	0	0	0	0	0	0	0	11,447	0	0	0
0325548	MESA	AZ		03/20/2012		1,898,716	0	0	0	0	0	0	0	15,932	0	0	0
0425231	LITTLE ROCK	AR		04/25/2006		2,574,698	0	0	0	0	0	0	0	59,065	0	0	0
0524994	TUSTIN	CA		04/17/2003		2,449,850	0	0	0	0	0	0	0	48,488	0	0	0
0525133	PACOIMA	CA		04/20/2005		2,616,395	0	0	0	0	0	0	0	24,114	0	0	0
0525142	FRESNO	CA		05/31/2005		2,836,519	0	0	0	0	0	0	0	43,672	0	0	0
0525227	SAN DIEGO	CA		04/03/2006		1,340,674	0	0	0	0	0	0	0	10,793	0	0	0
0525241	SANTA ANNA	CA		06/07/2006		1,811,490	0	0	0	0	0	0	0	228,302	0	0	0
0525291	LONG BEACH	CA		12/27/2006		1,467,102	0	0	0	0	0	0	0	14,884	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006		1,280,506	0	0	0	0	0	0	0	95,348	0	0	0
0525373	WINDSOR	CA		01/15/2008		3,256,526	0	0	0	0	0	0	0	22,718	0	0	0
0525396	MORGAN HILLS	CA		05/22/2008		2,605,029	0	0	0	0	0	0	0	21,228	0	0	0
0525404	LOS ANGELES	CA		07/09/2008		1,546,128	0	0	0	0	0	0	0	9,504	0	0	0
0525417	DEL MAR	CA		09/30/2008		1,285,615	0	0	0	0	0	0	0	18,094	0	0	0
0525425	CHINO	CA		10/30/2008		2,441,148	0	0	0	0	0	0	0	15,076	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		951,872	0	0	0	0	0	0	0	8,068	0	0	0
0525522	DANA POINT	CA		08/19/2011		1,166,255	0	0	0	0	0	0	0	15,906	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		1,126,199	0	0	0	0	0	0	0	29,484	0	0	0
0525630	LOS ANGELES	CA		06/19/2013		3,424,015	0	0	0	0	0	0	0	46,086	0	0	0
0625232	DENVER	CO		04/25/2006		1,218,413	0	0	0	0	0	0	0	12,691	0	0	0
0R24234	NEW BRIGHTON	MN		04/29/1999		3,942	0	0	0	0	0	0	0	2,366	0	0	0
0R24298	ALBUQUERQUE	NM		08/24/1999		65,590	0	0	0	0	0	0	0	21,518	0	0	0
1025057	LAKELAND	FL		02/27/2004		1,676,873	0	0	0	0	0	0	0	29,904	0	0	0
1025169	PALMETTO	FL		09/16/2005		1,521,805	0	0	0	0	0	0	0	14,996	0	0	0
1025205	PORT ST LUCIE	FL		01/31/2006		601,491	0	0	0	0	0	0	0	7,340	0	0	0
1025264	WEST PALM BEACH	FL		09/07/2006		1,533,262	0	0	0	0	0	0	0	7,341	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1025286	FORT LAUDERDALE	FL		12/18/2006		2,144,117	0	0	0	0	0	0	0	16,001	0	0	0
1025325	PLANTATION	FL		05/14/2007		699,266	0	0	0	0	0	0	0	11,843	0	0	0
1025349	WINTER HAVEN	FL		09/28/2007		635,441	0	0	0	0	0	0	0	15,639	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		1,538,058	0	0	0	0	0	0	0	23,760	0	0	0
1025381	ROCKLEDGE	FL		01/31/2008		2,306,359	0	0	0	0	0	0	0	33,523	0	0	0
1025398	TAMPA	FL		06/02/2008		809,107	0	0	0	0	0	0	0	38,171	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		656,340	0	0	0	0	0	0	0	14,078	0	0	0
1025473	JACKSONVILLE	FL		11/01/2010		1,629,861	0	0	0	0	0	0	0	35,365	0	0	0
1025485	GROVELAND	FL		01/26/2011		2,163,621	0	0	0	0	0	0	0	22,727	0	0	0
1025486	GROVELAND	FL		01/26/2011		405,672	0	0	0	0	0	0	0	4,262	0	0	0
1025489	ORLANDO	FL		03/24/2011		880,189	0	0	0	0	0	0	0	12,228	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		1,257,291	0	0	0	0	0	0	0	25,432	0	0	0
1025502	BRADENTON	FL		05/25/2011		745,973	0	0	0	0	0	0	0	121,127	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		1,373,202	0	0	0	0	0	0	0	19,083	0	0	0
1025505	TAMPA	FL		06/03/2011		1,014,592	0	0	0	0	0	0	0	9,292	0	0	0
1025515	KISSIMEE	FL		07/07/2011		1,073,809	0	0	0	0	0	0	0	14,546	0	0	0
1025519	DESTIN	FL		07/27/2011		2,794,744	0	0	0	0	0	0	0	23,591	0	0	0
1025528	ORLANDO	FL		09/29/2011		901,175	0	0	0	0	0	0	0	16,274	0	0	0
1025565	TAMPA	FL		07/03/2012		2,685,990	0	0	0	0	0	0	0	22,212	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		744,412	0	0	0	0	0	0	0	13,645	0	0	0
1025581	MARIANNA	FL		10/26/2012		1,519,417	0	0	0	0	0	0	0	19,207	0	0	0
1025622	BRADENTON	FL		05/13/2013		1,220,768	0	0	0	0	0	0	0	14,871	0	0	0
1025647	OCOEE	FL		08/29/2013		1,383,489	0	0	0	0	0	0	0	16,695	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		1,700,000	0	0	0	0	0	0	0	22,679	0	0	0
1125112	TIFTON	GA		11/29/2004		308,747	0	0	0	0	0	0	0	10,676	0	0	0
1125183	OAKWOOD	GA		11/01/2005		1,879,221	0	0	0	0	0	0	0	32,357	0	0	0
1125258	DALTON	GA		08/21/2006		2,090,868	0	0	0	0	0	0	0	44,303	0	0	0
1125338	OAKWOOD	GA		08/13/2007		460,705	0	0	0	0	0	0	0	5,681	0	0	0
1125362	SAVANNAH	GA		12/20/2007		1,968,495	0	0	0	0	0	0	0	21,978	0	0	0
1125483	SAVANNAH	GA		12/22/2010		1,299,721	0	0	0	0	0	0	0	18,777	0	0	0
1125531	SAVANNAH	GA		10/20/2011		737,886	0	0	0	0	0	0	0	19,066	0	0	0
1125597	MACON	GA		01/22/2013		1,359,679	0	0	0	0	0	0	0	43,247	0	0	0
1325092	COEUR D'ALENE	ID		09/16/2004		556,632	0	0	0	0	0	0	0	5,182	0	0	0
1325224	COEUR D'ALENE	ID		03/30/2006		418,258	0	0	0	0	0	0	0	3,379	0	0	0
1425146	KENILWORTH	IL		06/08/2005		926,634	0	0	0	0	0	0	0	8,425	0	0	0
1425236	MIDLOTHIAN	IL		05/15/2006		1,129,438	0	0	0	0	0	0	0	9,197	0	0	0
1425304	ARLINGTON HEIGHTS	IL		02/01/2007		1,729,386	0	0	0	0	0	0	0	21,324	0	0	0
1425382	EDWARDSVILLE	IL		02/07/2008		1,848,819	0	0	0	0	0	0	0	11,933	0	0	0
1425385	BOURBONNAIS	IL		02/28/2008		890,218	0	0	0	0	0	0	0	6,202	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,585,847	0	0	0	0	0	0	0	15,628	0	0	0
1425458	CHICAGO	IL		07/16/2010		801,048	0	0	0	0	0	0	0	8,306	0	0	0
1425459	GURNEE	IL		07/22/2010		849,420	0	0	0	0	0	0	0	12,578	0	0	0
1425596	CHICAGO	IL		12/26/2012		972,521	0	0	0	0	0	0	0	7,713	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1425618	NORTHFIELD	IL		05/03/2013		1,341,830	0	0	0	0	0	0	0	25,400	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		1,225,935	0	0	0	0	0	0	0	14,669	0	0	0
1425632	CHICAGO	IL		06/20/2013		1,225,935	0	0	0	0	0	0	0	14,669	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		1,190,963	0	0	0	0	0	0	0	13,695	0	0	0
1425673	CHICAGO	IL		01/24/2014		0	0	0	0	0	0	0	0	2,866	0	0	0
1525141	ZIONSVILLE	IN		05/24/2005		1,048,171	0	0	0	0	0	0	0	9,479	0	0	0
1525229	ST JOSEPH TWP	IN		04/07/2006		836,187	0	0	0	0	0	0	0	11,083	0	0	0
1525287	BROWNSBURG	IN		12/20/2006		1,359,210	0	0	0	0	0	0	0	16,880	0	0	0
1525331	INDIANAPOLIS	IN		06/26/2007		430,085	0	0	0	0	0	0	0	27,051	0	0	0
1525332	MCCORDSVILLE	IN		06/28/2007		1,653,388	0	0	0	0	0	0	0	15,628	0	0	0
1525371	INDIANAPOLIS	IN		12/26/2007		1,729,453	0	0	0	0	0	0	0	18,988	0	0	0
1525491	FISHERS	IN		04/06/2011		884,002	0	0	0	0	0	0	0	12,187	0	0	0
1525499	CARMEL	IN		04/28/2011		1,130,331	0	0	0	0	0	0	0	12,571	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,892,358	0	0	0	0	0	0	0	23,893	0	0	0
1525629	GREENFIELD	IN		06/14/2013		2,099,213	0	0	0	0	0	0	0	17,184	0	0	0
1625230	DAVENPORT	IA		04/24/2006		297,405	0	0	0	0	0	0	0	14,728	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		740,489	0	0	0	0	0	0	0	11,627	0	0	0
1625419	DES MOINES	IA		10/09/2008		2,302,891	0	0	0	0	0	0	0	23,105	0	0	0
1825089	DANVILLE	KY		08/26/2004		676,782	0	0	0	0	0	0	0	10,878	0	0	0
1825143	LEXINGTON	KY		05/31/2005		770,796	0	0	0	0	0	0	0	11,709	0	0	0
1825352	LOUISVILLE	KY		10/17/2007		908,743	0	0	0	0	0	0	0	19,327	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,847,496	0	0	0	0	0	0	0	19,108	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,734,796	0	0	0	0	0	0	0	25,483	0	0	0
1925658	BATON ROUGE	LA		10/30/2013		705,304	0	0	0	0	0	0	0	14,195	0	0	0
2125621	ABERDEEN	MD		05/10/2013		788,981	0	0	0	0	0	0	0	10,688	0	0	0
2225506	BURLINGTON	MA		06/09/2011		1,335,008	0	0	0	0	0	0	0	18,380	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		1,591,421	0	0	0	0	0	0	0	37,060	0	0	0
2325326	ROMULUS	MI		05/30/2007		835,571	0	0	0	0	0	0	0	12,486	0	0	0
2325550	ROCHESTER HILLS	MI		04/04/2012		1,944,984	0	0	0	0	0	0	0	25,615	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		1,050,000	0	0	0	0	0	0	0	7,874	0	0	0
2325674	CLARKSTON	MI		01/28/2014		0	0	0	0	0	0	0	0	4,116	0	0	0
2425080	MINNETONKA	MN		06/18/2004		6,569,315	0	0	0	0	0	0	0	66,438	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,548,674	0	0	0	0	0	0	0	17,812	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		1,162,958	0	0	0	0	0	0	0	9,705	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,397,831	0	0	0	0	0	0	0	11,559	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		817,002	0	0	0	0	0	0	0	11,636	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		754,969	0	0	0	0	0	0	0	22,939	0	0	0
2625179	JEFFERSON COUNTY	MO		10/06/2005		696,275	0	0	0	0	0	0	0	6,028	0	0	0
2625233	ST LOUIS	MO		04/26/2006		2,167,918	0	0	0	0	0	0	0	17,765	0	0	0
2625406	EARTH CITY	MO		07/23/2008		3,463,975	0	0	0	0	0	0	0	21,645	0	0	0
2725159	BOZEMAN	MT		07/29/2005		867,952	0	0	0	0	0	0	0	27,326	0	0	0
2725206	BOZEMAN	MT		02/08/2006		1,486,300	0	0	0	0	0	0	0	27,818	0	0	0
2725366	BOZEMAN	MT		12/20/2007		999,916	0	0	0	0	0	0	0	27,361	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
2725477	BOZEMAN	MT		11/29/2010		562,044	0	0	0	0	0	0	0	10,784	0	0	0
2825149	OMAHA	NE		06/22/2005		366,870	0	0	0	0	0	0	0	11,640	0	0	0
2825151	OMAHA	NE		06/29/2005		546,959	0	0	0	0	0	0	0	17,163	0	0	0
2825251	LINCOLN	NE		07/13/2006		960,115	0	0	0	0	0	0	0	12,453	0	0	0
2825293	OMAHA	NE		12/28/2006		1,795,677	0	0	0	0	0	0	0	42,909	0	0	0
2825496	PAPILLION	NE		04/15/2011		786,828	0	0	0	0	0	0	0	6,625	0	0	0
2925469	LAS VEGAS	NV		10/27/2010		1,805,254	0	0	0	0	0	0	0	26,326	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		974,859	0	0	0	0	0	0	0	7,743	0	0	0
3025334	COLEBROOK	NH		07/31/2007		696,830	0	0	0	0	0	0	0	3,219	0	0	0
3125190	ELIZABETH	NJ		11/15/2005		1,328,995	0	0	0	0	0	0	0	12,570	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		1,951,605	0	0	0	0	0	0	0	56,954	0	0	0
3225235	ROSWELL	NM		05/04/2006		2,218,082	0	0	0	0	0	0	0	56,166	0	0	0
3225664	SANTA FE	NM		11/18/2013		2,800,000	0	0	0	0	0	0	0	22,800	0	0	0
3325115	MORAVIA	NY		12/22/2004		751,003	0	0	0	0	0	0	0	11,345	0	0	0
3325129	AUBURN	NY		03/22/2005		687,847	0	0	0	0	0	0	0	7,107	0	0	0
3325171	PENFIELD	NY		09/22/2005		1,174,030	0	0	0	0	0	0	0	10,591	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,948,071	0	0	0	0	0	0	0	41,443	0	0	0
3325269	BOHEMIA	NY		09/29/2006		2,089,070	0	0	0	0	0	0	0	38,021	0	0	0
3425202	DURHAM	NC		01/19/2006		1,304,259	0	0	0	0	0	0	0	10,921	0	0	0
3425239	GREENSBORO	NC		05/31/2006		1,353,680	0	0	0	0	0	0	0	52,969	0	0	0
3425370	CHARLOTTE	NC		12/21/2007		3,436,799	0	0	0	0	0	0	0	23,593	0	0	0
3425403	GOLDSBORO	NC		06/24/2008		2,567,439	0	0	0	0	0	0	0	26,633	0	0	0
3425444	ROANOKE RAPIDS	NC		03/01/2010		593,901	0	0	0	0	0	0	0	30,672	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		1,356,609	0	0	0	0	0	0	0	19,972	0	0	0
3425475	HOLLY SPRINGS	NC		11/22/2010		1,192,260	0	0	0	0	0	0	0	9,923	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,645,398	0	0	0	0	0	0	0	24,332	0	0	0
3425582	MONROE	NC		10/26/2012		2,212,718	0	0	0	0	0	0	0	44,528	0	0	0
3425640	RALEIGH	NC		08/01/2013		2,587,033	0	0	0	0	0	0	0	85,668	0	0	0
3625138	VANDALIA	OH		05/10/2005		1,542,925	0	0	0	0	0	0	0	49,230	0	0	0
3625145	CINCINNATI	OH		06/02/2005		3,233,105	0	0	0	0	0	0	0	29,064	0	0	0
3625166	COLUMBUS	OH		08/30/2005		524,080	0	0	0	0	0	0	0	15,978	0	0	0
3625184	FRANKLIN TWP	OH		11/01/2005		690,623	0	0	0	0	0	0	0	10,124	0	0	0
3625185	WASHINGTON TWP	OH		11/01/2005		4,794,176	0	0	0	0	0	0	0	40,293	0	0	0
3625189	COLUMBUS	OH		11/10/2005		873,082	0	0	0	0	0	0	0	12,797	0	0	0
3625192	GAHANNA	OH		11/18/2005		541,181	0	0	0	0	0	0	0	7,836	0	0	0
3625197	WASHINGTON TWP	OH		12/16/2005		1,479,816	0	0	0	0	0	0	0	12,718	0	0	0
3625240	BROOK PARK	OH		06/06/2006		1,635,178	0	0	0	0	0	0	0	13,235	0	0	0
3625246	ELYRIA	OH		06/27/2006		995,861	0	0	0	0	0	0	0	12,982	0	0	0
3625252	PAINESVILLE	OH		07/18/2006		912,162	0	0	0	0	0	0	0	7,012	0	0	0
3625256	HUBER HEIGHTS	OH		08/08/2006		1,824,099	0	0	0	0	0	0	0	25,162	0	0	0
3625274	GROVE CITY	OH		10/31/2006		860,582	0	0	0	0	0	0	0	10,660	0	0	0
3625280	CINCINNATI	OH		11/28/2006		1,115,925	0	0	0	0	0	0	0	8,245	0	0	0
3625283	BROOK PARK	OH		12/05/2006		839,475	0	0	0	0	0	0	0	19,919	0	0	0

QE02.4

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3625290	FAIRFIELD	OH		12/22/2006		718,460	0	0	0	0	0	0	0	17,161	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		1,294,596	0	0	0	0	0	0	0	30,869	0	0	0
3625335	COLUMBUS	OH		07/31/2007		2,004,198	0	0	0	0	0	0	0	14,256	0	0	0
3625361	CINCINNATI	OH		12/11/2007		1,542,738	0	0	0	0	0	0	0	43,651	0	0	0
3625388	CARROLLTON	OH		03/24/2008		1,447,708	0	0	0	0	0	0	0	29,028	0	0	0
3625534	FOREST PARK	OH		10/27/2011		1,067,864	0	0	0	0	0	0	0	11,764	0	0	0
3625568	PATASKALA	OH		07/20/2012		1,414,462	0	0	0	0	0	0	0	45,755	0	0	0
3625569	COLUMBUS	OH		07/20/2012		1,078,550	0	0	0	0	0	0	0	9,041	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		954,481	0	0	0	0	0	0	0	21,204	0	0	0
3625615	CLEVELAND	OH		04/30/2013		1,124,148	0	0	0	0	0	0	0	13,669	0	0	0
3625616	CINCINNATI	OH		05/01/2013		696,102	0	0	0	0	0	0	0	23,535	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,959,904	0	0	0	0	0	0	0	24,400	0	0	0
3625645	CINCINNATI	OH		08/13/2013		2,174,479	0	0	0	0	0	0	0	39,334	0	0	0
3625656	MEDINA	OH		10/30/2013		625,833	0	0	0	0	0	0	0	12,597	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		0	0	0	0	0	0	0	0	1,919	0	0	0
3725123	OKLAHOMA CITY	OK		02/22/2005		1,790,800	0	0	0	0	0	0	0	16,761	0	0	0
3725181	TULSA	OK		10/31/2005		335,478	0	0	0	0	0	0	0	30,403	0	0	0
3725225	TULSA	OK		03/31/2006		745,082	0	0	0	0	0	0	0	20,592	0	0	0
3725226	MUSKOGEE	OK		03/31/2006		439,332	0	0	0	0	0	0	0	12,103	0	0	0
3725532	TULSA	OK		10/20/2011		1,224,569	0	0	0	0	0	0	0	14,760	0	0	0
3825553	PORTLAND	OR		05/07/2012		948,461	0	0	0	0	0	0	0	9,000	0	0	0
3925199	HORSHAM TWP	PA		12/28/2005		2,569,422	0	0	0	0	0	0	0	22,785	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		489,869	0	0	0	0	0	0	0	6,401	0	0	0
3925248	QUAKERTOWN	PA		07/06/2006		2,970,261	0	0	0	0	0	0	0	29,907	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		719,125	0	0	0	0	0	0	0	17,151	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		862,326	0	0	0	0	0	0	0	16,103	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		592,859	0	0	0	0	0	0	0	11,070	0	0	0
4125118	MOUNT PLEASANT	SC		01/18/2005		1,736,184	0	0	0	0	0	0	0	16,419	0	0	0
4125271	NORTH MYRTLE BEACH	SC		09/29/2006		1,457,333	0	0	0	0	0	0	0	10,735	0	0	0
4125272	CONWAY	SC		10/24/2006		1,306,157	0	0	0	0	0	0	0	31,248	0	0	0
4125365	GEORGETOWN	SC		12/20/2007		2,776,755	0	0	0	0	0	0	0	31,543	0	0	0
4125440	GREENVILLE	SC		12/23/2009		1,802,059	0	0	0	0	0	0	0	27,377	0	0	0
4125449	GREENVILLE	SC		06/03/2010		862,438	0	0	0	0	0	0	0	19,365	0	0	0
4125536	FORT MILL	SC		10/31/2011		1,176,738	0	0	0	0	0	0	0	15,761	0	0	0
4325113	LAKELAND	TN		12/14/2004		1,481,391	0	0	0	0	0	0	0	13,549	0	0	0
4325167	COLLIERVILLE	TN		08/30/2005		1,035,482	0	0	0	0	0	0	0	31,613	0	0	0
4325374	HENDERSONVILLE	TN		01/24/2008		819,584	0	0	0	0	0	0	0	9,237	0	0	0
4425058	ABILENE	TX		02/27/2004		3,850,786	0	0	0	0	0	0	0	47,176	0	0	0
4425107	DALLAS	TX		11/16/2004		860,490	0	0	0	0	0	0	0	30,383	0	0	0
4425108	EL PASO	TX		11/17/2004		742,253	0	0	0	0	0	0	0	12,101	0	0	0
4425120	LAREDO	TX		01/25/2005		1,068,740	0	0	0	0	0	0	0	29,411	0	0	0
4425161	EL PASO	TX		08/10/2005		1,383,755	0	0	0	0	0	0	0	44,168	0	0	0
4425188	SAN ANTONIO	TX		11/09/2005		815,937	0	0	0	0	0	0	0	7,199	0	0	0

QE02.5

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4425193	PASADENA	TX		11/18/2005		1,059,842	0	0	0	0	0	0	0	27,054	0	0	0
4425222	CONROE	TX		03/28/2006		1,424,284	0	0	0	0	0	0	0	11,678	0	0	0
4425228	TEMPLE	TX		04/06/2006		1,282,265	0	0	0	0	0	0	0	17,355	0	0	0
4425249	HOUSTON	TX		07/11/2006		1,854,422	0	0	0	0	0	0	0	30,173	0	0	0
4425250	DALLAS	TX		07/12/2006		1,843,061	0	0	0	0	0	0	0	29,871	0	0	0
4425284	LEWISVILLE	TX		12/12/2006		1,196,429	0	0	0	0	0	0	0	5,781	0	0	0
4425299	CONROE	TX		01/19/2007		560,486	0	0	0	0	0	0	0	4,062	0	0	0
4425302	MCALLEN	TX		01/31/2007		984,840	0	0	0	0	0	0	0	23,319	0	0	0
4425312	HOUSTON	TX		03/29/2007		863,436	0	0	0	0	0	0	0	6,318	0	0	0
4425316	ADDISON	TX		04/16/2007		1,191,608	0	0	0	0	0	0	0	14,367	0	0	0
4425324	DALLAS	TX		05/14/2007		1,750,319	0	0	0	0	0	0	0	12,889	0	0	0
4425333	HOUSTON	TX		06/29/2007		1,643,105	0	0	0	0	0	0	0	36,228	0	0	0
4425367	CARROLLTON	TX		12/21/2007		3,003,646	0	0	0	0	0	0	0	20,276	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		1,313,348	0	0	0	0	0	0	0	14,617	0	0	0
4425377	SAN ANTONIO	TX		01/29/2008		1,039,378	0	0	0	0	0	0	0	7,214	0	0	0
4425393	TEMPLE	TX		05/12/2008		965,854	0	0	0	0	0	0	0	10,054	0	0	0
4425415	HOUSTON	TX		09/26/2008		1,038,330	0	0	0	0	0	0	0	6,424	0	0	0
4425427	HOUSTON	TX		11/21/2008		2,995,553	0	0	0	0	0	0	0	29,771	0	0	0
4425462	HOUSTON	TX		09/15/2010		1,067,446	0	0	0	0	0	0	0	15,874	0	0	0
4425493	DALLAS	TX		04/07/2011		1,304,665	0	0	0	0	0	0	0	20,465	0	0	0
4425511	SAN ANTONIO	TX		06/30/2011		1,004,160	0	0	0	0	0	0	0	8,447	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,625,518	0	0	0	0	0	0	0	21,621	0	0	0
4425571	EL PASO	TX		08/28/2012		1,333,291	0	0	0	0	0	0	0	13,861	0	0	0
4425592	LYTLE	TX		12/20/2012		1,064,742	0	0	0	0	0	0	0	23,868	0	0	0
4425602	CARROLLTON	TX		02/11/2013		782,262	0	0	0	0	0	0	0	9,479	0	0	0
4425604	HOUSTON	TX		03/01/2013		1,125,664	0	0	0	0	0	0	0	25,277	0	0	0
4425641	HOUSTON	TX		08/02/2013		2,272,989	0	0	0	0	0	0	0	36,490	0	0	0
4425651	HUMBLE	TX		09/20/2013		1,909,826	0	0	0	0	0	0	0	15,397	0	0	0
4425665	LAREDO	TX		11/26/2013		1,400,000	0	0	0	0	0	0	0	24,440	0	0	0
4525162	SALT LAKE CITY	UT		08/15/2005		2,242,454	0	0	0	0	0	0	0	27,064	0	0	0
4525163	SANDY	UT		08/15/2005		900,047	0	0	0	0	0	0	0	13,449	0	0	0
4525380	PROVO	UT		01/31/2008		2,366,224	0	0	0	0	0	0	0	32,681	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		1,225,935	0	0	0	0	0	0	0	14,669	0	0	0
4625461	BARRE	VT		08/26/2010		3,088,101	0	0	0	0	0	0	0	18,067	0	0	0
4725131	STERLING	VA		03/30/2005		2,369,065	0	0	0	0	0	0	0	104,668	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		655,863	0	0	0	0	0	0	0	21,228	0	0	0
4725204	POWHATAN	VA		01/30/2006		757,891	0	0	0	0	0	0	0	10,597	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		845,188	0	0	0	0	0	0	0	19,074	0	0	0
4725261	NORFOLK	VA		08/30/2006		1,213,589	0	0	0	0	0	0	0	9,040	0	0	0
4725411	NORFOLK	VA		09/02/2008		2,871,322	0	0	0	0	0	0	0	52,309	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		1,012,322	0	0	0	0	0	0	0	31,602	0	0	0
4725454	MIDLOTHIAN	VA		06/23/2010		634,445	0	0	0	0	0	0	0	13,701	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		1,133,833	0	0	0	0	0	0	0	16,323	0	0	0

QE02.6

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
4725546.....	ROANOKE.....	VA.....		02/27/2012.....		1,641,374	0	0	0	0	0	0	0	10,441	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....		06/26/2013.....		1,449,047	0	0	0	0	0	0	0	30,994	0	0	0
4825262.....	TACOMA.....	WA.....		09/01/2006.....		924,539	0	0	0	0	0	0	0	11,919	0	0	0
4825435.....	GIG HARBOR.....	WA.....		02/19/2009.....		1,494,255	0	0	0	0	0	0	0	8,204	0	0	0
4925383.....	HEDGESVILLE.....	WV.....		02/11/2008.....		2,005,963	0	0	0	0	0	0	0	27,195	0	0	0
5025364.....	PRAIRIE DU CHIEN.....	WI.....		12/20/2007.....		1,773,874	0	0	0	0	0	0	0	49,919	0	0	0
5025416.....	MADISON.....	WI.....		09/30/2008.....		2,094,911	0	0	0	0	0	0	0	20,567	0	0	0
5025447.....	MADISON.....	WI.....		04/20/2010.....		899,520	0	0	0	0	0	0	0	7,891	0	0	0
5325355.....	TOWNSEND TWP.....	OH.....		11/28/2007.....		1,210,134	0	0	0	0	0	0	0	100,974	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						391,901,951	0	0	0	0	0	0	0	6,778,205	0	0	0
0599999. Total Mortgages.....						394,547,581	0	0	0	0	0	0	2,619,639	9,397,844	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BLUE CHIP CAPITAL FUND II.....	CINCINNATI.....	OH..	BLUE CHIP.....	04/30/2001	01/13/201470,81200000070,81270,8120000
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....																	.....0
4499999.	Subtotal - Unaffiliated.....																	.....0
4699999.	Totals.....																	.....0

QE03

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38377G T9 0	GNMA 2010-89 BE 4.000% 05/20/39		03/27/2014	Wells Fargo Securities		2,073,750	2,000,000	0	1
0599999	Total Bonds - U.S. Government					2,073,750	2,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
79742G AF 8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE		02/06/2014	Siebert Brandford Shank & Co		2,000,000	2,000,000	0	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions					2,000,000	2,000,000	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		2,169,000	2,000,000	16,835	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					2,169,000	2,000,000	16,835	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		2,673,938	2,600,000	3,178	1
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					2,673,938	2,600,000	3,178	XXX
Bonds - Industrial and Miscellaneous									
00751Y AC 0	ADVANCE AUTO PARTS INC 4.500% 12/01/23		01/29/2014	Suntrust		1,021,150	1,000,000	7,500	2FE
008252 AM 0	AFFILIATED MANAGERS GROUP INC 4.250% 0		02/07/2014	Key Bank		2,003,720	2,000,000	236	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
06406H CQ 0	BANK OF NEW YORK MELLON 3.950% 11/18/2		01/24/2014	BB&T Capital Markets		1,625,360	1,600,000	12,464	1FE
18055# AM 4	CLARION LION PROPERITES FUND 4.600% 02		02/14/2014	Bank of America		2,000,000	2,000,000	0	2Z
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		02/05/2014	Credit Suisse		3,704,750	3,650,000	40,961	1FE
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B		01/29/2014	Deutsche Bank Securities		999,954	1,000,000	0	1FE
316773 CP 3	FIFTH THIRD BANCORP 4.300% 01/16/24		02/03/2014	Mesirow Financial		1,662,870	1,650,000	14,978	2FE
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 4		02/10/2014	J P Morgan & Co		3,075,469	3,000,000	6,333	1FE
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4		03/05/2014	Citi Global Markets Inc		5,000,000	5,000,000	0	1Z
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4		01/31/2014	Morgan Stanley & Co		3,635,821	3,600,000	4,923	1FE
628530 BD 8	MYLAN INC 4.200% 11/29/23		01/30/2014	Goldman Sachs & Co		1,006,970	1,000,000	7,583	2FE
74151# AK 4	PRICEWATERHOUSECOOPERS LLP SERIES M 4		02/10/2014	US Bancorp		5,000,000	5,000,000	0	1Z
96950F AM 6	WILLIAMS PARTNER LP 4.300% 03/04/24		02/28/2014	Key Bank		1,002,570	1,000,000	119	2FE
Q0458* AB 5	AQUASURE FINANCE PTY LTD SERIES 2014A	F	02/27/2014	HSBC Securities		3,000,000	3,000,000	0	2Z
3899999	Total Bonds - Industrial and Miscellaneous					39,765,904	39,500,000	112,208	XXX
8399997	Total Bonds - Part 3					48,682,592	48,100,000	132,221	XXX
8399999	Total Bonds					48,682,592	48,100,000	132,221	XXX
9999999	Total Bonds, Preferred and Common Stocks					48,682,592	XXX	132,221	XXX

QE04

(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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

3132H3	7A	5	FREDDIE MAC GOLD POOL U90889	3.500% 03/25/36	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		38,737	38,737	39,899	39,694	0	(957)	0	(957)	0	38,737	0	0	0	194	03/25/2036	1
36202B	U9	4	GNMA II SF POOL# 001508	10.000% 11/20/2	03/01/2014	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	11/20/2020	1
36202B	UP	8	GNMA II SF POOL# 001490	10.000% 10/20/2	03/01/2014	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	1	10/20/2020	1
36202B	VT	9	GNMA II SF POOL# 001526	10.000% 12/20/2	03/01/2014	Paydown		40	40	41	40	0	0	0	0	0	40	0	0	0	1	12/20/2020	1
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE		03/15/2014	Redemption	100.0000	58,682	58,682	58,682	58,682	0	0	0	0	0	58,682	0	0	0	463	06/15/2030	1
38373M	2F	6	GNMA 2008-80 IO	0.953% 04/16/50	03/01/2014	Paydown		0	0	13,656	13,308	0	(13,308)	0	(13,308)	0	0	0	0	0	456	04/16/2050	1
38373M	3S	7	GNMA 2008-86 IO	0.563% 10/16/48	03/01/2014	Paydown		0	0	938	922	0	(922)	0	(922)	0	0	0	0	0	22	10/16/2048	1
38373M	7D	6	GNMA 2009-37 IO	0.973% 05/16/49	03/01/2014	Paydown		0	0	22,292	21,861	0	(21,861)	0	(21,861)	0	0	0	0	0	1,599	05/16/2049	1
38373S	TM	9	GNMA 2003-20 MA	5.500% 06/16/32	03/01/2014	Paydown		838,853	838,853	834,396	836,636	0	2,217	0	2,217	0	838,853	0	0	0	7,559	06/16/2032	1
38373V	PY	0	GNMA 2002-64 ZH	6.000% 09/16/32	03/01/2014	Paydown		230,396	230,396	228,473	229,238	0	1,158	0	1,158	0	230,396	0	0	0	2,541	09/16/2032	1
38374N	JX	6	GNMA 2006-42 B	5.112% 08/16/46	03/01/2014	Paydown		108,520	108,520	118,753	118,097	0	(9,577)	0	(9,577)	0	108,520	0	0	0	511	08/16/2046	1
38376G	AN	0	GNMA 2009-86 A	3.536% 03/16/35	03/01/2014	Paydown		9,249	9,249	9,260	9,257	0	(8)	0	(8)	0	9,249	0	0	0	55	03/16/2035	1
38376G	QY	9	GNMA 2010-72 B	3.459% 05/16/36	03/01/2014	Paydown		292,718	292,718	291,906	291,951	0	767	0	767	0	292,718	0	0	0	2,284	05/16/2036	1
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B	5.944% 0	02/10/2014	Redemption	100.0000	2,577	2,577	2,577	2,577	0	0	0	0	0	2,577	0	0	0	39	08/10/2018	1
0599999. Total Bonds - U.S. Government								1,613,524	1,613,524	1,656,894	1,658,242	0	(44,718)	0	(44,718)	0	1,613,524	0	0	0	15,922	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
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1	2.750%	03/01/2014	Redemption	100.0000	80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	321	12/01/2041	1FE
45201Y	YJ	0	ILLINOIS ST HSG DEV AUTH REV 2012A	2.6	03/03/2014	Redemption	100.0000	109,094	109,094	109,094	109,094	0	0	0	0	0	109,094	0	0	0	417	12/01/2042	1FE
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013		03/01/2014	Redemption	100.0000	70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	425	11/01/2041	1FE
57563R	JN	0	MASSACHUSETTS EDL ING AUTH ED LN REV		01/01/2014	Redemption	100.0000	135,000	135,000	135,338	135,271	0	0	0	0	0	135,271	0	(271)	(271)	3,713	07/01/2026	1FE
57563R	KE	8	MASSACHUSETTS EDL ING AUTH ED LN REV		01/01/2014	Redemption	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,080	07/01/2027	1FE
57586P	R4	0	MASSACHUSETTS ST HSG FIN AGY SERIES 157		03/01/2014	Redemption	100.0000	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	51	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	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	144	11/01/2040	1FE
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B	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	221	11/01/2041	1FE
647200	W8	3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3	3	03/01/2014	Redemption	100.0000	80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,420	09/01/2032	1FE
76221R	RB	1	RHODE ISLAND HSG & MTG FIN COR SERIES 63		02/03/2014	Redemption	100.0000	175,000	175,000	185,462	184,235	0	(95)	0	(95)	0	184,139	0	(9,139)	(9,139)	2,372	10/01/2040	1FE
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1	2	03/01/2014	Redemption	100.0000	55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	295	01/01/2041	1FE
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A	2.7	03/01/2014	Redemption	100.0000	90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	634	09/01/2041	1FE
93978X	EM	8	WASHINGTON ST HSG FIN COMMN 2011 SERIES		03/01/2014	Redemption	100.0000	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,094	10/01/2033	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								1,253,693	1,253,693	1,264,493	1,263,199	0	(95)	0	(95)	0	1,263,103	0	(9,410)	(9,410)	12,569	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE05

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Forfeiture	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	Contracted Maturity Date	NAIC Designation or Market Indicator (a)
31340Y 4Z 9	FHLMC REMIC 93 H	8.500% 11/15/20		03/01/2014	Paydown		3,623	3,623	3,791	3,635	0	(12)	0	(12)	0	3,623	0	0	0	40	11/15/2020	1.....
31358P HV 2	FNMA REMIC G92-35 EB	7.500% 07/25/22		03/01/2014	Paydown		3,038	3,038	3,044	3,028	0	9	0	9	0	3,038	0	0	0	36	07/25/2022	1.....
31358Q EU 5	FNMA REMIC 1992-162 D	7.000% 09/25/22		03/01/2014	Paydown		9,985	9,985	9,676	9,867	0	118	0	118	0	9,985	0	0	0	107	09/25/2022	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.....
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		22,196	22,196	22,056	22,059	0	137	0	137	0	22,196	0	0	0	130	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.....
3137B3 4W 5	FHLMC MULTIFAM STRU PASS THRU 4215 LV			03/15/2014	Paydown		26,791	26,791	26,678	26,679	0	111	0	111	0	26,791	0	0	0	156	04/15/2033	1.....
31392D 2B 7	FNMA 2002-59 ZB	6.000% 09/25/32		03/01/2014	Paydown		262,076	262,076	251,924	258,685	0	3,391	0	3,391	0	262,076	0	0	0	2,247	09/25/2032	1.....
31392R WT 4	FHLMC 2492 Z	5.500% 08/15/32		03/01/2014	Paydown		126,482	126,482	114,121	124,347	0	2,135	0	2,135	0	126,482	0	0	0	920	08/15/2032	1.....
31393A 5P 8	FNMA 2003-43 PE	5.500% 05/25/33		03/01/2014	Paydown		136,271	136,271	133,822	135,369	0	901	0	901	0	136,271	0	0	0	1,137	05/25/2033	1.....
31393N 4A 4	FHLMC 2589 GM	5.500% 03/15/33		03/01/2014	Paydown		315,980	315,980	313,511	314,942	0	1,038	0	1,038	0	315,980	0	0	0	3,117	03/15/2033	1.....
31405W QT 5	FNMA POOL 801566	5.000% 01/01/20		03/01/2014	Paydown		42,017	42,017	42,267	42,059	0	(42)	0	(42)	0	42,017	0	0	0	348	01/01/2020	1.....
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC	3.846% 08		02/15/2014	Redemption	100.0000	68,768	68,768	68,768	68,768	0	0	0	0	0	68,768	0	0	0	1,366	08/15/2033	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							1,176,087	1,176,087	1,158,029	1,176,492	0	(409)	0	(409)	0	1,176,087	0	0	0	10,529	....XXX...	...XXX...

QE05.1

Bonds - Industrial and Miscellaneous

000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1	4.50		02/01/2014	Paydown		123,769	123,769	124,620	123,760	0	8	0	8	0	123,769	0	0	0	896	08/25/2018	1FM.....
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC			03/15/2014	Redemption	100.0000	48,511	48,511	50,936	49,854	0	(21)	0	(21)	0	49,832	0	(1,322)	(1,322)	604	08/15/2021	1.....
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1	6.500%		03/01/2014	Paydown		56,460	56,460	59,636	57,334	0	(874)	0	(874)	0	56,460	0	0	0	559	08/15/2030	3AM.....
00817Y AE 8	AETNA INC	6.000% 06/15/16		03/14/2014	Call	111.9620	4,478,480	4,000,000	3,969,203	3,990,689	0	705	0	705	0	3,991,395	0	487,085	487,085	59,333	06/15/2016	2FE.....
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			03/25/2014	Paydown		37,237	37,237	35,620	35,638	0	1,600	0	1,600	0	37,237	0	0	0	190	07/25/2043	1FM.....
009325 AD 3	ACBN 2003-1A D	6.455% 09/20/22		03/20/2014	Paydown		191,372	191,372	174,627	191,372	0	0	0	0	0	191,372	0	0	0	6,177	09/20/2022	3AM.....
02640C AF 2	AMERICAN GENERAL MTG 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.....
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			03/01/2014	Paydown		40,294	40,294	39,765	39,961	0	333	0	333	0	40,294	0	0	0	354	06/25/2035	1FM.....
04621X AC 2	ASSURANT INC	5.625% 02/15/14		02/15/2014	Maturity		75,000	75,000	75,888	75,015	0	(15)	0	(15)	0	75,000	0	0	0	2,109	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 AK 2	ATLAS AIR INC	7.336% 01/02/18		03/03/2014	Redemption	100.0000	145,680	145,680	146,725	146,002	0	53	0	53	0	146,054	0	(375)	(375)	1,563	01/02/2018	3.....
049164 BE 5	ATLAS AIR INC 2000-1 PASS THROUGH CERT			03/03/2014	Redemption	99.9993	60,177	60,178	60,178	60,178	0	0	0	0	0	60,178	0	0	0	875	07/01/2021	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.....
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.....
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A	2		03/02/2014	Paydown		42,863	42,863	42,862	42,862	0	0	0	0	0	42,863	0	0	0	196	12/02/2027	1FE.....
05949A EC 0	BANK OF AMERICA MORTGAGE SEC 2004-4 1A2			03/01/2014	Paydown		424,511	424,511	420,333	422,776	0	1,736	0	1,736	0	424,511	0	0	0	3,853	05/25/2034	1FM.....
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A			03/01/2014	Paydown		31,810	31,810	31,531	31,694	0	115	0	115	0	31,810	0	0	0	153	06/26/2021	1FM.....
05955Q AE 6	BANC OF AMERICA FUND CORP 2009-R17 3A			03/01/2014	Paydown		107,633	107,633	108,171	107,481	0	152	0	152	0	107,633	0	0	0	1,359	02/26/2020	1FM.....
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A			03/01/2014	Paydown		5,065	5,065	5,347	5,325	0	(259)	0	(259)	0	5,065	0	0	0	44	01/25/2042	1FM.....
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4	2		03/01/2014	Paydown		23,279	23,279	22,464	22,825	0	454	0	454	0	23,279	0	0	0	115	10/25/2025	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 Origin	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
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
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
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/1		03/15/2014	Paydown		89,434	89,434	89,424	89,429	0	6	0	6	0	89,434	0	0	0	754	06/17/2019	2AM
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		03/16/2014	Paydown		74,768	74,768	74,758	74,766	0	2	0	2	0	74,768	0	0	0	352	04/16/2018	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		01/01/2014	Paydown		24,668	24,668	24,946	24,667	0	1	0	1	0	24,668	0	0	0	134	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		03/01/2014	Paydown		15,003	15,003	15,252	15,204	0	(202)	0	(202)	0	15,003	0	0	0	70	04/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ABS CERT 2005-3 AF4		03/01/2014	Paydown		69,197	69,197	67,726	68,611	0	586	0	586	0	69,197	0	0	0	536	08/25/2035	1FM
12667F VF 9	COUNTRYWIDE ALT LOAN 2004-J10 4C		03/01/2014	Paydown		171,047	171,047	153,194	160,076	0	10,970	0	10,970	0	171,047	0	0	0	1,438	10/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALT LOAN 2005-49CB A		03/01/2014	Paydown		165,448	165,448	134,724	139,092	0	26,355	0	26,355	0	165,448	0	0	0	982	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
12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8		03/01/2014	Paydown		424,267	424,267	404,131	421,300	0	2,967	0	2,967	0	424,267	0	0	0	3,288	10/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		03/01/2014	Paydown		19,327	19,327	18,747	19,221	0	105	0	105	0	19,327	0	0	0	206	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		03/01/2014	Paydown		74,050	74,050	72,315	72,315	0	1,735	0	1,735	0	74,050	0	0	0	749	06/25/2035	1FM
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2 5.5		03/01/2014	Paydown		50,016	50,016	49,283	49,712	0	305	0	305	0	50,016	0	0	0	326	08/25/2033	1FM
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 REC 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 TR 2005-D AF5		03/01/2014	Paydown		88,627	88,627	88,627	88,311	0	316	0	316	0	88,627	0	0	0	916	11/25/2035	1FM
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		03/01/2014	Paydown		40,700	40,700	34,188	37,198	0	3,502	0	3,502	0	40,700	0	0	0	370	02/25/2035	1FM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		03/01/2014	Paydown		105,349	105,349	100,581	100,581	0	4,768	0	4,768	0	105,349	0	0	0	697	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		37,610	37,610	34,037	36,393	0	1,217	0	1,217	0	37,610	0	0	0	391	07/25/2036	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
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH		03/01/2014	Paydown		8,638	8,638	8,638	8,638	0	0	0	0	0	8,638	0	0	0	0	02/01/2033	6FE
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100		03/01/2014	Paydown		5,170	5,170	5,164	5,170	0	0	0	0	0	5,170	0	0	0	69	08/15/2025	5FM
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6		03/15/2014	Paydown		130,142	130,142	117,535	126,462	0	3,680	0	3,680	0	130,142	0	0	0	1,569	06/15/2028	1FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		03/15/2014	Paydown		121,052	121,052	110,763	116,772	0	4,280	0	4,280	0	121,052	0	0	0	1,427	03/15/2028	1FE
22541N 5Z 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1		03/01/2014	Paydown		40,718	40,718	41,328	40,784	0	(67)	0	(67)	0	40,718	0	0	0	453	05/25/2018	1FM
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		03/01/2014	Paydown		139,893	139,893	138,046	138,384	0	1,509	0	1,509	0	139,893	0	0	0	1,021	10/25/2033	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		03/01/2014	Paydown		71,164	71,164	72,765	71,725	0	(561)	0	(561)	0	71,164	0	0	0	569	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		03/30/2014	Redemption	100.0000	13,498	13,498	13,498	13,498	0	0	0	0	0	13,498	0	0	0	198	03/30/2025	2FE
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2		03/01/2014	Paydown		42,558	42,558	41,308	41,458	0	1,100	0	1,100	0	42,558	0	0	0	200	08/27/2037	1FM
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		03/01/2014	Paydown		31,822	31,822	32,011	31,949	0	(128)	0	(128)	0	31,822	0	0	0	118	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/25/2014	Paydown		24,832	24,832	24,630	24,666	0	166	0	166	0	24,832	0	0	0	132	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
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A 7.590%		01/10/2014	Redemption	100.0000	22,470	22,470	22,470	22,470	0	0	0	0	0	22,470	0	0	0	853	07/10/2018	2FE

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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	Forfeiture	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)
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3.....		03/01/2014	Paydown.....		298,673	298,673	288,080	297,537	0	1,137	0	1,137	0	298,673	0	0	0	2,472	09/25/2034	1FM.....
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7.....		03/01/2014	Paydown.....		169,951	169,951	168,252	169,261	0	690	0	690	0	169,951	0	0	0	1,518	05/25/2034	1FM.....
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3.....		03/15/2014	Paydown.....		260,405	260,405	260,400	260,403	0	2	0	2	0	260,405	0	0	0	1,422	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 SR 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		01/15/2014	Redemption 100.0000.....		10,566	10,566	10,532	10,565	0	1	0	1	0	10,566	0	0	0	271	01/15/2014	2FE.....
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.....		03/01/2014	Paydown.....		49,116	49,116	41,807	43,488	0	5,628	0	5,628	0	49,116	0	0	0	439	04/25/2029	1FM.....
36185N 5V 8	GMAC MRTG CORP LOAN TRUST 2004-J6 2A.....		03/01/2014	Paydown.....		74,694	74,694	73,034	73,791	0	903	0	903	0	74,694	0	0	0	733	02/25/2035	1FM.....
37048@ AB 0	GENERAL PARTS INTL INC FKA THE INTL GROU.....		01/02/2014	Redemption 100.0000.....		1,500,000	1,500,000	1,500,000	1,503,367	0	(9)	0	(9)	0	1,503,359	0	(3,359)	(3,359)	143,894	11/01/2016	3FE.....
393505 CF 7	GREEN TREE FINANCIAL CORP 1994-2 A5 8.....		01/15/2014	Paydown.....		12,688	12,688	12,641	12,688	0	0	0	0	0	12,688	0	0	0	87	05/15/2019	1FE.....
393505 KX 9	GREEN TREE FINANCIAL CORP 1995-10 M1.....		03/15/2014	Paydown.....		344,578	344,578	341,348	343,684	0	894	0	894	0	344,578	0	0	0	3,850	02/15/2027	1FE.....
404119 AL 3	HCA INC 5.750% 03/15/14.....		03/15/2014	Maturity.....		1,000,000	1,000,000	929,400	998,055	0	1,945	0	1,945	0	1,000,000	0	0	0	28,750	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.....		398,686	398,686	398,686	398,686	0	0	0	0	0	398,686	0	0	0	2,129	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.....
44643T AC 1	HUNTINGTON NATIONAL BANK SUB NOTES 4.9.....		01/15/2014	Maturity.....		125,000	125,000	124,380	124,997	0	3	0	3	0	125,000	0	0	0	3,063	01/15/2014	2FE.....
45254T PM 0	IMPAC SEC ASSETS CMN OWNER 2004-2 A6.....		03/01/2014	Paydown.....		130,660	130,660	128,455	128,957	0	1,703	0	1,703	0	130,660	0	0	0	1,114	08/25/2034	1FM.....
45660N QC 2	RESIDENTIAL ASSET SEC TRUST 2003-A5 A4.....		03/01/2014	Paydown.....		97,782	97,782	86,050	96,127	0	1,655	0	1,655	0	97,782	0	0	0	545	06/25/2033	1FM.....
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.....		03/15/2014	Paydown.....		37,471	37,471	37,237	37,288	0	184	0	184	0	37,471	0	0	0	222	12/15/2048	1FE.....
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%.....		03/01/2014	Paydown.....		38,726	38,726	39,611	39,331	0	(605)	0	(605)	0	38,726	0	0	0	187	03/01/2043	1FM.....
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5.....		03/01/2014	Paydown.....		45,576	45,576	46,153	45,916	0	(341)	0	(341)	0	45,576	0	0	0	296	05/25/2043	1FM.....
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 4.....		03/01/2014	Paydown.....		8,175	8,175	8,381	0	0	(206)	0	(206)	0	8,175	0	0	0	27	01/25/2044	1FE.....
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21.....		03/01/2014	Redemption 100.0000.....		10,730	10,730	10,730	10,730	0	0	0	0	0	10,730	0	0	0	0	03/29/2021	2FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A.....		03/30/2014	Various.....		76,265	76,265	76,709	76,417	0	(10)	0	(10)	0	76,407	0	(142)	(142)	1,094	03/30/2021	2FE.....
52465# AD 7	LEGG MASON CAPITAL CORP.....		03/05/2014	Redemption 100.0000.....		50,793	50,793	50,793	50,793	0	0	0	0	0	50,793	0	0	0	614	12/05/2020	2.....
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....		03/01/2014	Paydown.....		63,107	63,107	59,229	59,229	0	3,878	0	3,878	0	63,107	0	0	0	549	11/25/2035	1FM.....
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/.....		03/01/2014	Paydown.....		119,693	119,693	114,546	114,546	0	5,147	0	5,147	0	119,693	0	0	0	1,041	09/25/2035	2FM.....
53079E AC 8	LIBERTY MUTUAL GROUP 144A 5.750% 03/15.....		03/15/2014	Maturity.....		4,000,000	4,000,000	3,977,560	3,999,326	0	674	0	674	0	4,000,000	0	0	0	115,000	03/15/2014	2FE.....
53688Q AA 8	LITIGATION SETTLEMENT MONETIZE 2002-4A A.....		01/25/2014	Paydown.....		369,898	369,898	367,586	369,335	0	563	0	563	0	369,898	0	0	0	4,873	10/25/2032	2AM.....
55264T CN 9	MBNA CREDIT CARD MASTER NT TR 2004-B1 B1.....		03/15/2014	Paydown.....		3,795,000	3,795,000	3,429,731	3,776,714	0	18,286	0	18,286	0	3,795,000	0	0	0	42,219	08/15/2016	1FE.....
55265K 2C 2	MASTR ASSET SEC TRUST 2003-11 6A15 5.2.....		03/01/2014	Paydown.....		372,386	372,386	358,829	370,850	0	1,536	0	1,536	0	372,386	0	0	0	2,689	12/25/2033	1FM.....
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....		03/01/2014	Paydown.....		17,287	17,287	17,351	17,255	0	31	0	31	0	17,287	0	0	0	164	12/25/2018	1FM.....
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750.....		03/01/2014	Paydown.....		3,190	3,190	3,146	3,171	0	19	0	19	0	3,190	0	0	0	25	05/25/2018	1FM.....
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4.....		03/15/2014	Paydown.....		261,841	261,841	261,791	261,830	0	11	0	11	0	261,841	0	0	0	1,393	01/15/2030	1FE.....
57164X AA 7	MARRIOTT VACATION CLUB OWNTR 2009-2A A.....		03/20/2014	Paydown.....		44,941	44,941	44,940	44,940	0	0	0	0	0	44,941	0	0	0	357	07/20/2031	1FE.....

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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	Forfeiture	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		03/20/2014	Paydown.....		88,456	88,456	88,444	88,448	0	9	0	9	0	88,456	0	0	0	361	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.....
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....		03/01/2014	Paydown.....		98,248	98,248	79,581	92,434	0	5,814	0	5,814	0	98,248	0	0	0	535	12/25/2034	1FM.....
585055 AP 1	MEDTRONIC INC 4.500% 03/15/14.....		03/15/2014	Maturity.....		1,750,000	1,750,000	1,828,488	1,753,538	0	(3,538)	0	(3,538)	0	1,750,000	0	0	0	39,375	03/15/2014	1FE.....
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....		01/01/2014	Paydown.....		18,468	18,468	17,544	17,881	0	587	0	587	0	18,468	0	0	0	360	07/01/2035	1AM.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....		03/15/2014	Paydown.....		23,850	23,850	22,598	22,946	0	904	0	904	0	23,850	0	0	0	169	07/15/2038	1AM.....
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.....		30,399	30,399	30,357	30,353	0	46	0	46	0	30,399	0	0	0	252	12/15/2045	1FM.....
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		03/10/2014	Paydown.....		77,705	77,705	77,701	77,702	0	3	0	3	0	77,705	0	0	0	446	03/10/2027	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		03/10/2014	Paydown.....		58,279	58,279	58,268	58,271	0	8	0	8	0	58,279	0	0	0	472	03/10/2027	2AM.....
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A.....		03/15/2014	Paydown.....		207,745	207,745	208,654	208,449	0	(704)	0	(704)	0	207,745	0	0	0	1,558	03/15/2017	1FE.....
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU		01/15/2014	Redemption 100.0000.....		1,897	1,897	1,423	1,423	0	2	0	2	0	1,424	0	473	473	34	07/15/2027	6FE.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		03/01/2014	Paydown.....		66,669	66,669	63,732	65,756	0	913	0	913	0	66,669	0	0	0	753	02/25/2033	1FM.....
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.....		03/01/2014	Paydown.....		44,001	44,001	43,296	43,343	0	659	0	659	0	44,001	0	0	0	427	02/26/2036	1FM.....
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4.....		01/01/2014	Paydown.....		78,881	78,881	79,522	78,881	0	0	0	0	0	78,881	0	0	0	263	06/27/2032	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		03/01/2014	Paydown.....		33,197	33,197	31,558	32,506	0	691	0	691	0	33,197	0	0	0	302	10/25/2021	1FM.....
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15.....		03/01/2014	Paydown.....		21,855	21,855	18,976	18,976	0	2,878	0	2,878	0	21,855	0	0	0	738	07/25/2034	1FM.....
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B.....		03/01/2014	Paydown.....		74,707	74,707	74,706	74,506	0	201	0	201	0	74,707	0	0	0	705	12/25/2033	1FM.....
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 A13.....		03/01/2014	Paydown.....		18,039	18,039	17,156	17,959	0	79	0	79	0	18,039	0	0	0	160	05/25/2033	1FM.....
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7.....		03/01/2014	Paydown.....		230,113	230,113	229,111	228,680	0	1,434	0	1,434	0	230,113	0	0	0	2,817	05/25/2031	1FM.....
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....		03/01/2014	Paydown.....		42,537	42,537	41,407	41,840	0	697	0	697	0	42,537	0	0	0	429	05/01/2034	1FM.....
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A.....		03/01/2014	Paydown.....		146,023	146,023	144,563	145,427	0	596	0	596	0	146,023	0	0	0	1,016	12/25/2034	1FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		03/01/2014	Paydown.....		339,414	339,414	339,413	338,694	0	720	0	720	0	339,414	0	0	0	2,838	09/25/2034	1FM.....
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.....		48,130	48,130	48,124	48,125	0	4	0	4	0	48,130	0	0	0	155	09/20/2029	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		03/01/2014	Paydown.....		76,833	76,833	76,833	76,833	0	0	0	0	0	76,833	0	0	0	592	12/25/2033	1FM.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....		03/01/2014	Paydown.....		4,722	4,722	4,722	4,715	0	8	0	8	0	4,722	0	0	0	27	01/25/2042	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....		03/01/2014	Paydown.....		22,724	22,724	23,119	23,112	0	(388)	0	(388)	0	22,724	0	0	0	125	05/25/2043	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.....		48,359	48,359	47,300	47,332	0	1,028	0	1,028	0	48,359	0	0	0	338	07/25/2043	1FM.....
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1.....		02/20/2014	Paydown.....		310,721	310,721	310,663	310,695	0	26	0	26	0	310,721	0	0	0	2,276	07/20/2026	1FE.....
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.....		03/20/2014	Paydown.....		25,898	25,898	25,896	25,897	0	1	0	1	0	25,898	0	0	0	142	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.....
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.....
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42.....		03/01/2014	Paydown.....		50,612	50,612	50,583	50,541	0	71	0	71	0	50,612	0	0	0	619	04/15/2030	3AM.....

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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	Forfeiture	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	Contracted Maturity Date	NAIC Designation or Market Indicator (a)
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.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028	1.....
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....		01/01/2014	Redemption 100.0000.....		558,066	558,066	558,066	558,066	0	0	0	0	0	558,066	0	0	0	21,318	01/01/2018	2AM.....
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....		03/01/2014	Paydown.....		463,173	463,173	418,447	456,818	0	6,354	0	6,354	0	463,173	0	0	0	3,883	09/25/2033	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.....
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....		03/01/2014	Paydown.....		22,599	22,599	22,118	22,118	0	481	0	481	0	22,599	0	0	0	217	12/25/2034	1FM.....
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....		03/01/2014	Paydown.....		58,149	58,149	56,267	56,850	0	1,299	0	1,299	0	58,149	0	0	0	433	07/25/2035	1FM.....
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 SR SECURED.....		02/01/2014	Redemption 100.0000.....		81,262	81,262	85,320	83,924	0	(5)	0	(5)	0	83,918	0	(2,657)	(2,657)	3,860	02/01/2030	2FE.....
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119% 0.....		03/30/2014	Redemption 100.0000.....		55,838	55,838	55,838	55,838	0	0	0	0	0	55,838	0	0	0	854	03/30/2024	2FE.....
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....		03/30/2014	Various.....		143,661	143,661	144,248	143,978	0	(13)	0	(13)	0	143,965	0	(304)	(304)	2,200	03/30/2023	2FE.....
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A.....		03/14/2014	Paydown.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	403	06/15/2026	1FE.....
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A.....		03/20/2014	Paydown.....		25,000	25,000	24,872	24,875	0	125	0	125	0	25,000	0	0	0	162	09/20/2038	1FE.....
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....		03/16/2014	Paydown.....		18,380	18,380	18,380	18,380	0	0	0	0	0	18,380	0	0	0	160	10/16/2040	1FE.....
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A.....		03/14/2014	Paydown.....		50,000	50,000	49,994	49,995	0	5	0	5	0	50,000	0	0	0	351	05/14/2027	1FE.....
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES.....		03/23/2014	Redemption 100.0000.....		25,329	25,329	25,329	25,329	0	0	0	0	0	25,329	0	0	0	222	09/23/2030	1.....
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....		03/15/2014	Paydown.....		127,204	127,204	127,186	127,188	0	16	0	16	0	127,204	0	0	0	668	03/15/2029	1FE.....
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25.....		03/01/2014	Paydown.....		288,627	288,627	270,137	285,334	0	3,293	0	3,293	0	288,627	0	0	0	2,494	05/25/2034	1FM.....
94981B AA 9	WELLS FARGO MBS 2004-T A1 2.615% 09/25.....		01/01/2014	Paydown.....		136,720	136,720	118,604	124,711	0	12,009	0	12,009	0	136,720	0	0	0	284	09/25/2034	1FM.....
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%.....		03/01/2014	Paydown.....		121,506	121,506	116,046	116,046	0	5,460	0	5,460	0	121,506	0	0	0	943	09/25/2035	1FM.....
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.....		03/01/2014	Paydown.....		164,402	164,402	156,131	161,006	0	3,396	0	3,396	0	164,402	0	0	0	1,333	10/25/2035	1FM.....
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/.....		03/01/2014	Paydown.....		195,343	195,343	185,104	185,104	0	10,240	0	10,240	0	195,343	0	0	0	1,480	09/25/2036	3FM.....
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.....		7,000	7,000	7,856	7,526	0	(13)	0	(13)	0	7,513	0	(513)	(513)	268	03/15/2027	2FE.....
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A F.....		03/18/2014	Paydown.....		50,000	50,000	49,994	49,995	0	5	0	5	0	50,000	0	0	0	351	05/18/2027	1FE.....
227170 AD 9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A F.....		03/18/2014	Paydown.....		25,000	25,000	24,990	24,991	0	9	0	9	0	25,000	0	0	0	159	09/18/2027	1FE.....
23380Y AA 5	DAI-CHI MUTUAL LIFE INSURANCE 144A SUB.....	R..	03/17/2014	Maturity.....		75,000	75,000	75,599	75,017	0	(17)	0	(17)	0	75,000	0	0	0	2,149	03/17/2014	1FE.....
37952U AA 1	SEACO CONTAINER 2012-1A A 4.110% 07/17.....	F..	03/17/2014	Paydown.....		50,000	50,000	49,990	49,991	0	9	0	9	0	50,000	0	0	0	342	07/17/2027	1FE.....
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE.....	R..	01/12/2014	Redemption 100.0000.....		7,977	7,977	7,977	7,977	0	0	0	0	0	7,977	0	0	0	119	07/12/2016	1.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1 F.....	F..	03/31/2014	Redemption 100.0000.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	131	11/30/2033	2.....
3899999. Total Bonds - Industrial and Miscellaneous.....						34,422,356	33,943,877	33,154,078	33,755,228	0	179,860	0	179,860	0	33,943,468	0	478,886	478,886	610,740	XXX...	XXX...

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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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
8399997	Total Bonds - Part 4					38,465,660	37,987,181	37,233,494	37,853,161	0	134,638	0	134,638	0	37,996,182	0	469,476	469,476	649,760	XXX	XXX
8399999	Total Bonds					38,465,660	37,987,181	37,233,494	37,853,161	0	134,638	0	134,638	0	37,996,182	0	469,476	469,476	649,760	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					38,465,660	XXX	37,233,494	37,853,161	0	134,638	0	134,638	0	37,996,182	0	469,476	469,476	649,760	XXX	XXX

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

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt A-Sn 1-Footer A
NONE**

**Sch. DB-Pt A-Sn 1-Footer B
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1-Footer A
NONE**

**Sch. DB-Pt B-Sn 1-Footer B
NONE**

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

**Sch. DB-Pt D-Sn 1
NONE**

**Sch. DB-Pt D-Sn 2
NONE**

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	73,847,823	73,847,823	
7499999	Total - Common Stocks - Money Market Mutual Funds			73,847,823	73,847,823	XXX
7599999	Total - Common Stock			73,847,823	73,847,823	XXX
7699999	Total - Preferred and Common Stock			73,847,823	73,847,823	XXX
9999999	Totals			73,847,823	73,847,823	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value \$.....73,847,823 Book/Adjusted Carrying Value \$.....73,847,823
2. Average balance for the year to date: Fair Value \$.....76,319,067 Book/Adjusted Carrying Value \$.....76,319,067
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....73,847,823 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
U.S. Bank NA..... Cincinnati, OH		0.000	0	0	(5,501,970)	(8,730,931)	(11,147,240)	XXX.
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(5,501,970)	(8,730,931)	(11,147,240)	XXX.
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(5,501,970)	(8,730,931)	(11,147,240)	XXX.
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(5,501,970)	(8,730,931)	(11,147,240)	XXX.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE13