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QUARTERLY STATEMENT

As of June 30, 2014

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of August, 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, 2019

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,598,391,099	0	4,598,391,099	4,543,335,693
2. Stocks:				
2.1 Preferred stocks	28,040,434	0	28,040,434	25,032,037
2.2 Common stocks	398,501,378	0	398,501,378	396,251,938
3. Mortgage loans on real estate:				
3.1 First liens	805,441,146	0	805,441,146	844,874,399
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	20,647,926	0	20,647,926	20,865,152
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	3,346,666
5. Cash ($.....202,926,732), cash equivalents ($..........0) and short-term investments ($.....104,398,823)	307,325,555	0	307,325,555	321,569,001
6. Contract loans (including $..........0 premium notes)	320,222,131	0	320,222,131	291,699,230
7. Derivatives	2,336,300	0	2,336,300	3,131,761
8. Other invested assets	109,040,861	58,250,416	50,790,445	42,505,121
9. Receivables for securities	3,938,008	0	3,938,008	986,086
10. Securities lending reinvested collateral assets	105,354,501	0	105,354,501	118,711,341
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,699,239,339	58,250,416	6,640,988,923	6,612,308,425
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	53,379,598	0	53,379,598	52,451,853
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,945,874	0	4,945,874	7,167,957
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	36,217,620	0	36,217,620	35,679,926
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,612,147	0	4,612,147	5,875,014
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	824	0	824	4,432
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	17,307,379	0	17,307,379	36,901,708
18.2 Net deferred tax asset	171,513,824	84,760,486	86,753,338	83,371,412
19. Guaranty funds receivable or on deposit	2,342,605	0	2,342,605	2,329,861
20. Electronic data processing equipment and software	6,290,495	0	6,290,495	4,564,158
21. Furniture and equipment, including health care delivery assets ($..........0)	4,238,094	4,238,094	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	26,134,161	0	26,134,161	36,186,732
24. Health care ($..........0) and other amounts receivable	20,799,097	20,799,097	0	0
25. Aggregate write-ins for other than invested assets	110,666,460	2,800,813	107,865,647	110,680,656
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,157,687,517	170,848,906	6,986,838,611	6,987,522,134
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	19,854,467,753	0	19,854,467,753	18,394,288,720
28. Total (Lines 26 and 27)	27,012,155,270	170,848,906	26,841,306,364	25,381,810,854

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	89,248,771	0	89,248,771	93,308,014
2502. Keyman insurance	9,544,461	0	9,544,461	8,269,237
2503. Fund revenue receivable	8,127,747	0	8,127,747	7,699,608
2598. Summary of remaining write-ins for Line 25 from overflow page	3,745,481	2,800,813	944,668	1,403,797
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	110,666,460	2,800,813	107,865,647	110,680,656

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....4,942,156,444 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,942,156,444	4,884,881,239
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	82,964,608	81,902,923
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	582,829,526	569,533,897
4. Contract claims:		
4.1 Life	14,079,043	11,312,371
4.2 Accident and health	791,858	1,153,210
5. Policyholders' dividends $.....958,248 and coupons $..........0 due and unpaid	958,248	1,612,907
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	58,536,248	54,333,414
6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	1,150,707	771,469
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
9.4 Interest Maintenance Reserve	44,624,464	47,376,217
10. Commissions to agents due or accrued - life and annuity contracts $.....4,606,908, accident and health $.....628,215 and deposit-type contract funds $..........0	5,235,123	6,649,235
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	14,257,072	16,818,221
13. Transfers to Separate Accounts due or accrued (net) (including $.....(278,126,251) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(278,126,251)	(271,494,123)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,282,226	4,213,574
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	5,237,249	4,998,655
17. Amounts withheld or retained by company as agent or trustee	99,088,642	101,557,602
18. Amounts held for agents' account, including $..........0 agents' credit balances	3,080,386	3,254,177
19. Remittances and items not allocated	26,820,474	29,905,228
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $..........0 and interest thereon $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	22,058,096	22,182,597
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	26,006,750	29,566,301
24.04 Payable to parent, subsidiaries and affiliates	187,656,138	246,537,382
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	7,624,972	14,003,740
24.09 Payable for securities	21,784,793	0
24.10 Payable for securities lending	105,354,501	118,711,341
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	5,571,920	4,996,370
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,983,023,237	5,984,777,947
27. From Separate Accounts statement	19,835,386,902	18,394,288,720
28. Total liabilities (Lines 26 and 27)	25,818,410,139	24,379,066,667
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	309,355,194	309,317,048
33. Gross paid in and contributed surplus	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds	(3,663,535)	(4,793,551)
35. Unassigned funds (surplus)	423,907,411	404,923,534
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,012,896,224	992,744,185
38. Totals of Lines 29, 30 and 37	1,022,896,224	1,002,744,185
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	26,841,306,363	25,381,810,852

DETAILS OF WRITE-INS

2501. Liability for plan benefits	2,942,172	2,370,920
2502. Unclaimed funds	2,629,748	2,625,450
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	5,571,920	4,996,370
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401. Voluntary Reserve	(3,663,535)	(4,793,551)
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	(3,663,535)	(4,793,551)

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,360,305,217	1,433,291,946	2,830,632,899
2. Considerations for supplementary contracts with life contingencies	129,581	143,206	205,055
3. Net investment income	154,996,096	154,786,222	322,053,801
4. Amortization of Interest Maintenance Reserve (IMR)	2,635,265	2,953,684	6,494,707
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	2,424,296	2,002,606	4,949,011
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	120,344,034	99,731,620	212,623,863
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	129,851,925	112,610,581	235,547,341
9. Totals (Lines 1 to 8.3)	1,770,686,414	1,805,519,865	3,612,506,677
10. Death benefits	38,917,983	47,918,827	76,744,312
11. Matured endowments (excluding guaranteed annual pure endowments)	302,956	370,040	696,858
12. Annuity benefits	230,958,007	210,124,238	428,552,083
13. Disability benefits and benefits under accident and health contracts	4,258,060	4,936,729	9,220,489
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	619,575,165	504,470,003	1,002,942,253
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	9,557,354	10,868,251	20,910,288
18. Payments on supplementary contracts with life contingencies	253,786	265,335	532,137
19. Increase in aggregate reserves for life and accident and health contracts	59,781,349	107,053,746	169,843,871
20. Totals (Lines 10 to 19)	963,604,660	886,007,169	1,709,442,291
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	138,635,233	126,233,423	263,096,997
22. Commissions and expense allowances on reinsurance assumed	3,684,971	8,290,436	11,719,841
23. General insurance expenses	49,142,990	46,526,969	91,495,210
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,802,070	5,548,101	9,634,089
25. Increase in loading on deferred and uncollected premiums	2,180,023	762,513	1,506,566
26. Net transfers to or (from) Separate Accounts net of reinsurance	521,333,975	668,556,679	1,349,562,212
27. Aggregate write-ins for deductions	435,295	3,298,535	3,858,952
28. Totals (Lines 20 to 27)	1,686,819,217	1,745,223,825	3,440,316,158
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	83,867,197	60,296,040	172,190,519
30. Dividends to policyholders	31,923,424	22,877,039	56,928,138
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	51,943,773	37,419,001	115,262,381
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,376,730	7,477,798	13,132,416
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	47,567,043	29,941,203	102,129,965
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,111,150) (excluding taxes of $.....(62,724) transferred to the IMR)	(7,933,002)	(16,145,294)	(40,521,978)
35. Net income (Line 33 plus Line 34)	39,634,041	13,795,909	61,607,987
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,002,744,186	1,048,315,579	1,048,315,579
37. Net income (Line 35)	39,634,041	13,795,909	61,607,987
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....2,422,572	1,101,694	(12,308,007)	(107,664,669)
39. Change in net unrealized foreign exchange capital gain (loss)	55,627	202,821	276,029
40. Change in net deferred income tax	12,423,984	12,809,615	23,795,243
41. Change in nonadmitted assets	(4,438,538)	(7,722,990)	(65,251,097)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	124,501	(9,854,646)	3,061,302
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(18,525,098)	0	0
47. Other changes in surplus in Separate Accounts Statement	19,080,851	0	0
48. Change in surplus notes	38,146	38,146	76,291
49. Cumulative effect of changes in accounting principles	0	0	(19,553,022)
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	100,000,000
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	1,731,130
52. Dividends to stockholders	(25,000,000)	(40,000,000)	(40,000,000)
53. Aggregate write-ins for gains and losses in surplus	(4,343,174)	(362,778)	(3,650,587)
54. Net change in capital and surplus (Lines 37 through 53)	20,152,034	(43,401,930)	(45,571,393)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,022,896,220	1,004,913,650	1,002,744,186

DETAILS OF WRITE-INS

08.301.	Policy charges	101,398,210	87,177,776	183,784,859
08.302.	Fee income	28,373,082	24,825,838	51,840,833
08.303.	Miscellaneous gains/(losses)	79,897	605,884	(80,685)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	736	1,083	2,334
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	129,851,925	112,610,581	235,547,341
2701.	Health surrender benefits	434,371	3,300,305	3,859,294
2702.	Reserve adjustment on reinsurance assumed	924	(1,770)	(342)
2703.	Expenses related to surplus note issuance	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)	435,295	3,298,535	3,858,952
5301.	Benefit plan adjustment	560,064	0	1,347,476
5302.	Voluntary Reserve	(777,524)	(149,942)	(4,793,551)
5303.	Prior period adjustment	(4,125,714)	(212,836)	(204,512)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(4,343,174)	(362,778)	(3,650,587)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,360,318,402	1,438,160,104	2,829,580,543
2.	Net investment income	155,599,469	156,218,224	322,262,011
3.	Miscellaneous income	246,273,003	213,026,105	451,801,513
4.	Total (Lines 1 through 3)	1,762,190,874	1,807,404,433	3,603,644,067
5.	Benefit and loss related payments	890,718,088	760,349,291	1,508,913,099
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	547,966,103	679,085,199	1,380,288,294
7.	Commissions, expenses paid and aggregate write-ins for deductions	204,044,362	191,158,442	366,516,701
8.	Dividends paid to policyholders	28,375,249	23,465,140	50,637,425
9.	Federal and foreign income taxes paid (recovered) net of $.....2,422,572 tax on capital gains (losses)	(16,592,507)	9,892,253	61,059,398
10.	Total (Lines 5 through 9)	1,654,511,295	1,663,950,325	3,367,414,917
11.	Net cash from operations (Line 4 minus Line 10)	107,679,579	143,454,108	236,229,150
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	187,573,936	306,282,426	585,633,446
	12.2 Stocks	0	0	1,144,616
	12.3 Mortgage loans	60,096,740	66,504,399	150,903,306
	12.4 Real estate	3,417,900	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	35,937,094	8,073,102	22,991,584
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	287,025,670	380,859,927	760,672,952
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	245,479,669	314,422,530	917,092,264
	13.2 Stocks	3,000,000	8,252,200	13,252,200
	13.3 Mortgage loans	21,125,000	60,832,250	143,412,250
	13.4 Real estate	0	0	20,833,652
	13.5 Other invested assets	8	0	0
	13.6 Miscellaneous applications	2,951,922	12,984,000	4,652,796
	13.7 Total investments acquired (Lines 13.1 to 13.6)	272,556,599	396,490,980	1,099,243,162
14.	Net increase or (decrease) in contract loans and premium notes	28,522,901	15,761,718	24,466,620
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(14,053,830)	(31,392,771)	(363,036,830)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	38,146	38,146	76,291
	16.2 Capital and paid in surplus, less treasury stock	0	0	100,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	(36,787,883)	(60,317,669)
	16.5 Dividends to stockholders	25,000,000	105,000,000	105,000,000
	16.6 Other cash provided (applied)	(82,907,341)	(72,170,724)	139,778,434
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(107,869,195)	(213,920,461)	74,537,056
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(14,243,446)	(101,859,124)	(52,270,624)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	321,569,001	373,839,626	373,839,626
	19.2 End of period (Line 18 plus Line 19.1)	307,325,555	271,980,502	321,569,001

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	181,127,530	156,693,183	329,732,905
3. Ordinary individual annuities	1,106,031,716	1,145,200,225	2,320,159,497
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	103,933,490	78,785,119	169,164,338
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	7,233,942	7,563,370	15,200,732
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,398,326,678	1,388,241,896	2,834,257,472
12. Deposit-type contracts	0	0	74,641,634
13. Total	1,398,326,678	1,388,241,896	2,908,899,106

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At June 30, 2014, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

The Company's June 30, 2014 financial statements reflect a prior period adjustment relating to the calculation and recording of the deferred tax asset (DTA) on investment futures. The net DTA as of December 31, 2013 was understated by $4,901,309. The events contributing to the adjustment impact surplus as follows:

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

The Company's June 30, 2014 financial statements reflect a prior period adjustment relating to the recording of reserves. As of December 31, 2013, reserves were understated by $6,347,252. As a result, surplus was overstated by $4,125,714. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	$ (6,347,252)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	2,221,538
Decrease in surplus (P4,L53,C1)	$ (4,125,714)

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	$ (228,346)
(2)	12 Months or Longer	$ (10,511,283)

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

(1)	Less than 12 Months	$ 23,739,136
(2)	12 Months or Longer	$ 215,564,487

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 $105,354,501.

I. Working Capital Finance Investments - NONE

NOTES TO FINANCIAL STATEMENTS

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $10,000,000, $0, $2,500,000 and $0 as of June 30, 2014 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

Dividends to the Company’s parent, ONFS, for 2014 are summarized below:

	2014
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	25,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 25,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2014, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ 50,421,462
Suffolk Capital Management LLC	473,184
ONFS	48,104,925
Sycamore Re, LTD.	43,678,268
ONII	62,055
Montgomery	2,624,844
Ohio National Mutual Holdings, Inc.	556,968
ONFlight Inc	1,984,940
ON Global Holdings Inc	1,667
Financial Way Realty, Inc.	4,432,750
Kenwood Re	25,260,234
ON Foreign Holdings LLC	642,298
Total	$ 178,243,595

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $150,000,000 as of June 30, 2014. It is part of the Company’s strategy to utilize these funds as additional liquidity. The company has determined the maximum borrowing capacity as $427,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 6/30/14

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

NOTES TO FINANCIAL STATEMENTS

2. Prior Year – 12/31/13

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as pf Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 195,027,798	$ 197,166,872	$ 150,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 195,027,798	$ 197,166,872	$ 150,000,000

3. Current Year Separate Accounts

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

c. FHLB – Prepayment Obligations

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

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

A.

(4) Components of net periodic benefit cost at June 30, 2014

		Pension Benefits	Postretirement Benefits	Postemployment & Compensated Absence Benefits
(a)	Service Cost	$ 1,007,266	$ 21,080	$ -
(b)	Interest Cost	1,809,757	114,457	-
(c)	Expected return on plan assets	(1,904,707)	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-
(e)	Amount of recognized gains and losses	611,105	(175,062)	-
(f)	Amount of prior services cost recognized	129,787	(5,946)	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-
(h)	Total net periodic benefit cost	$ 1,653,208	$ (45,471)	$ -

NOTES TO FINANCIAL STATEMENTS

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2014 are as follows:

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 202,926,732	$ -	$ -	$ 202,926,732
	Short term	84,398,823	20,000,000		104,398,823
	Securities lending collateral	-	105,354,501	-	105,354,501
	Perpetual Preferred stock				
	Industrial and Misc.	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	-	-	-
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	-	3,557,048	3,557,048
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	-	3,557,048	3,557,048
	Common Stock				
	Industrial and Misc	-	37,914,123	-	37,914,123
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	37,914,123	-	37,914,123
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	1,811,714	-	1,811,714
	Credit contracts	-	-	-	-
	Futures contracts	524,586	-	-	524,586
	Commodity forward contracts	-	-	-	-
	Total Derivatives	524,586	1,811,714	-	2,336,300
	Separate account assets	19,854,467,753	-	-	19,854,467,753
	Total assets at fair value	$ 20,142,317,894	$ 165,080,338	$ 3,557,048	$ 20,310,955,280
b.	Liabilities at fair value				
	Derivative liabilities	$ 7,624,972	$ -	$ -	$ 7,624,972
	Total liabilities at fair value	$ 7,624,972	$ -	$ -	$ 7,624,972

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

	Balance at 3/31/2014	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 6/30/2014
a. Assets:										
Loan-backed & structured	$ 187,374	$ 46,983	$ (187,374)	$ -	$ -	$ -	$ -	$ -	$ -	$ 46,983
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	3,812,184	-	-	(263,221)	4,383	-	-	-	(43,281)	3,510,065
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 3,999,558	$ 46,983	$ (187,374)	$ (263,221)	$ 4,383	$ -	$ -	$ -	$ (43,281)	$ 3,557,048
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

As of June 30, 2014, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $3,557,048. The structured security is a Class A tranche with a coupon rate of 0% and maturity of 10 years. The underlying loans for this security are fixed rate conventional 1-4 family first lien mortgages originated in 2002. The private placement securities have a weighted-average coupon rate of 7.56% and weighted-average maturity of 9 years. All of these securities are below investment grade. To measure the fair value the Company either used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes or were priced by the Company as the securities are illiquid and no price available. Therefore, the Company has classified these fair values within Level 3.

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

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	4,963,861,613	4,598,391,099	-	4,960,304,565	3,557,048	-
Common stock non-affiliate	37,914,123	37,914,123	-	37,914,123	-	-
Preferred stock	26,534,403	28,040,434	-	26,534,403	-	-
Mortgage loans	802,179,109	805,441,146	-	-	802,179,109	-
Derivatives- equity put options	1,811,714	1,811,714	-	1,811,714	-	-
Derivatives- futures contracts	524,586	524,586	524,586		-	-
Derivatives- futures contracts	(7,624,972)	-	(7,624,972)	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

As of June 30, 2014, the Company holds $1,811,714 in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

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

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

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

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

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2014, the Company has recognized $28,109,503 in losses in the statement of operations of which $22,418,035 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $5,691,468 which represented as part of the Summary of Operations line 34.

H. Offsetting and Netting of Assets and Liabilities - NONE

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2013 were $61,844,950. As of June 30, 2014, $4,241,838 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $58,928,293. 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 a non-life company, ON Tech, LLC.

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $............................6,384,122

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 358,164,870	$ 360,587,256
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 358,164,870	$ 360,587,256
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.............105,354,501
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.............105,354,501
16.3 Total payable for securities lending reported on the liability page: $.............105,354,501

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

PART 1 - INVESTMENT

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$800,216,146
1.14	Total mortgages in good standing	$800,216,146
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	$1,125,000
1.34	Total mortgages with interest overdue more than three months	$1,125,000
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$4,100,000
1.44	Total mortgages in process of foreclosure	$4,100,000
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$805,441,146
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	96.7
2.2	A&H cost containment percent	2.2
2.3	A&H expense percent excluding cost containment expenses	39.1

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

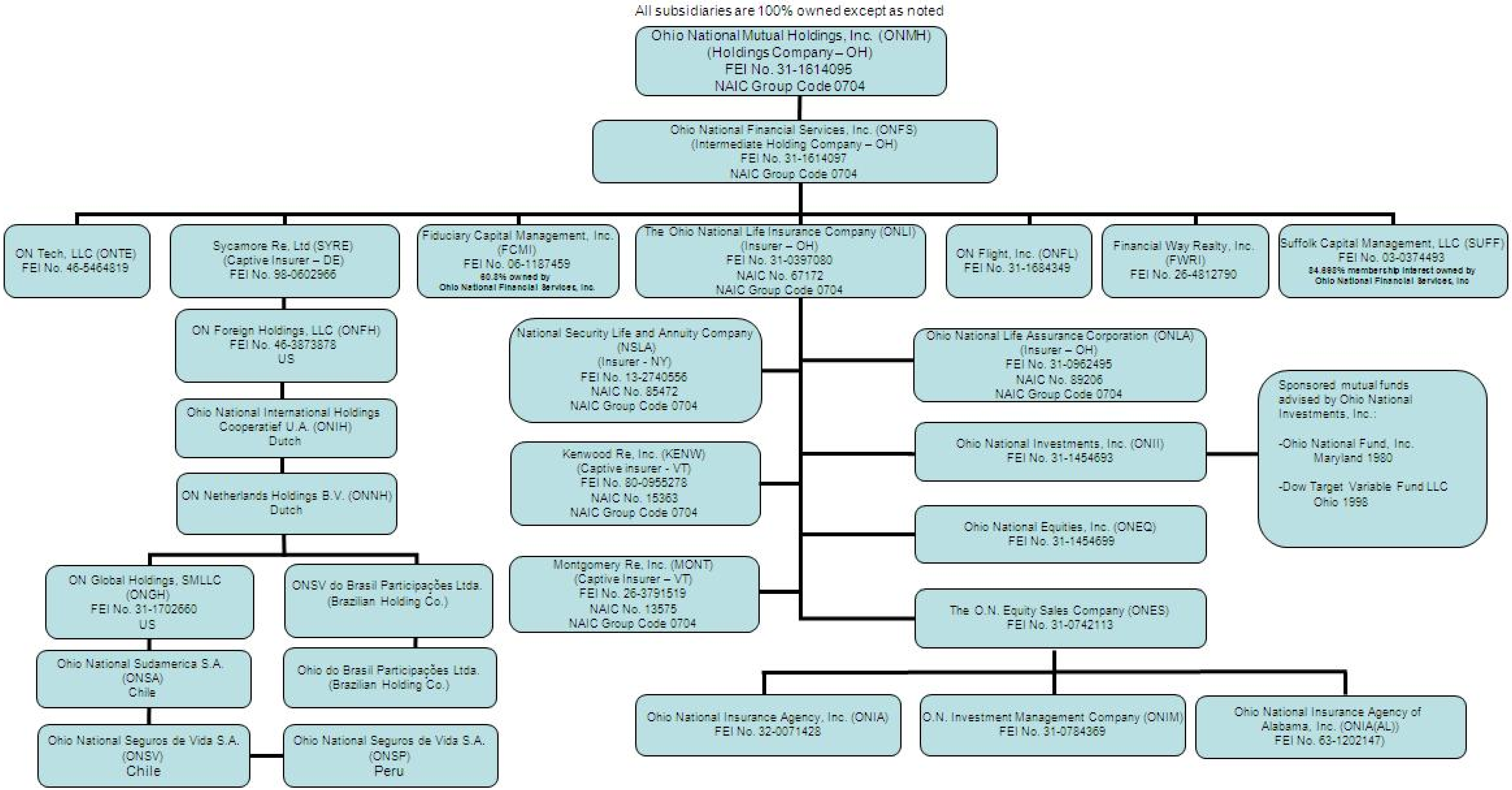
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	3,248,695	6,227,655	94,206	746,903	10,317,459	2,906
2. Alaska AK	N	67,324	210,000	3,074	1,350	281,748	104,952
3. Arizona AZ	L	2,703,513	27,313,208	60,428	349,315	30,426,464	7,735
4. Arkansas AR	L	1,870,113	10,348,237	50,218	638,658	12,907,226	3,144
5. California CA	L	8,786,504	84,846,674	462,300	4,344,691	98,440,169	255,835
6. Colorado CO	L	6,067,557	11,422,518	262,639	315,902	18,068,616	19,841
7. Connecticut CT	L	1,476,192	14,295,871	86,395	819,009	16,677,467	16,001,086
8. Delaware DE	L	762,937	4,248,434	28,362	773,999	5,813,732	485
9. District of Columbia DC	L	245,383	6,248,235	10,984	78,346	6,582,948	15
10. Florida FL	L	8,306,954	134,695,960	318,818	3,633,997	146,955,729	402,616
11. Georgia GA	L	1,631,745	13,603,650	147,821	3,490,797	18,874,013	2,309
12. Hawaii HI	N	60,460	262,750	6,489	0	329,699	681
13. Idaho ID	L	670,704	5,574,834	57,942	964,174	7,267,654	3,294
14. Illinois IL	L	12,311,792	43,155,424	417,952	3,134,363	59,019,531	12,161,869
15. Indiana IN	L	3,409,512	9,356,838	85,675	984,054	13,836,079	151,247
16. Iowa IA	L	953,089	9,818,785	88,275	2,006,659	12,866,808	10,951
17. Kansas KS	L	4,330,360	18,602,459	158,844	1,120,864	24,212,527	4,483
18. Kentucky KY	L	1,127,848	9,840,427	68,283	1,485,682	12,522,240	4,090
19. Louisiana LA	L	3,985,906	5,934,907	34,489	437,888	10,393,190	168,377
20. Maine ME	L	193,947	2,350,032	22,984	441,532	3,008,495	323
21. Maryland MD	L	2,503,358	61,889,592	134,377	527,997	65,055,324	5,006,960
22. Massachusetts MA	L	1,915,124	25,111,571	275,532	1,574,648	28,876,875	687
23. Michigan MI	L	7,189,387	55,426,293	252,894	2,369,627	65,238,201	245,228
24. Minnesota MN	L	2,344,073	8,802,462	108,940	1,468,140	12,723,615	38,647
25. Mississippi MS	L	621,747	6,627,123	57,320	242,063	7,548,253	91,637
26. Missouri MO	L	2,361,300	22,737,043	74,623	959,472	26,132,438	155,366
27. Montana MT	L	146,357	3,384,205	13,264	417,696	3,961,522	5,147
28. Nebraska NE	L	1,620,302	10,553,530	53,171	543,044	12,770,047	37,697
29. Nevada NV	L	909,972	4,842,216	40,433	442,688	6,235,309	2,852
30. New Hampshire NH	L	2,558,901	4,301,502	31,685	3,174	6,895,262	3,146
31. New Jersey NJ	L	5,277,441	49,973,305	127,686	2,063,268	57,441,700	1,491,993
32. New Mexico NM	L	270,509	2,184,892	8,720	93,273	2,557,394	652
33. New York NY	N	414,573	5,967,381	23,455	216,703	6,622,112	1,883
34. North Carolina NC	L	3,676,124	54,232,246	148,005	8,731,467	66,787,842	3,508
35. North Dakota ND	L	958,701	771,162	57,094	295,500	2,082,457	1,385
36. Ohio OH	L	13,392,515	72,424,453	719,216	26,582,192	113,118,376	4,147,386
37. Oklahoma OK	L	2,080,783	19,998,232	72,422	5,837,233	27,988,670	1,620
38. Oregon OR	L	1,298,961	11,262,372	105,540	358,456	13,025,329	7,854
39. Pennsylvania PA	L	12,253,698	65,397,678	373,077	1,642,283	79,666,736	378,163
40. Rhode Island RI	L	324,519	4,381,317	27,833	112,353	4,846,022	1,588
41. South Carolina SC	L	1,143,906	23,548,852	53,541	1,792,569	26,538,868	1,547
42. South Dakota SD	L	169,516	1,134,095	7,230	16,760	1,327,601	92,384
43. Tennessee TN	L	3,067,624	19,759,441	258,345	2,155,069	25,240,479	673,847
44. Texas TX	L	10,951,254	45,108,453	333,632	9,775,236	66,168,575	754
45. Utah UT	L	1,942,249	5,729,599	30,896	59,693	7,762,437	2
46. Vermont VT	L	46,908	1,674,183	2,550	4,765	1,728,406	47,064
47. Virginia VA	L	4,277,428	52,561,670	152,293	5,746,524	62,737,915	8,710
48. Washington WA	L	1,952,226	17,374,559	81,228	529,526	19,937,539	895
49. West Virginia WV	L	429,791	2,792,595	64,441	512,900	3,799,727	30,971
50. Wisconsin WI	L	6,085,068	20,675,271	376,254	3,079,101	30,215,694	59,567
51. Wyoming WY	L	350,837	900,442	22,220	11,884	1,285,383	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	23,410	405,380	623,548	0	1,052,338	0
55. US Virgin Islands VI	N	5,306	0	0	0	5,306	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	23,052	0	7,567	0	30,619	15
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 49	154,797,455	1,100,290,013	7,185,210	103,933,487	1,366,206,165	41,845,394
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	23,882,827	266	0	0	23,883,093	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	326,531	5,742,001	133,685	0	6,202,217	0
94. Aggregate other amounts not allocable by State	XXX	1,911,894	0	0	0	1,911,894	0
95. Totals (Direct Business)	XXX	180,918,707	1,106,032,280	7,318,895	103,933,487	1,398,203,369	41,845,394
96. Plus Reinsurance Assumed	XXX	76,182,834	1,235,352	1,745,906	0	79,164,092	0
97. Totals (All Business)	XXX	257,101,541	1,107,267,632	9,064,801	103,933,487	1,477,367,461	41,845,394
98. Less Reinsurance Ceded	XXX	17,301,365	96,224,093	3,653,181	0	117,178,639	0
99. Totals (All Business) less Reinsurance Ceded	XXX	239,800,176	1,011,043,539	5,411,620	103,933,487	1,360,188,822	41,845,394
DETAILS OF WRITE-INS							
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401. Dividends accums used to purchase paid-up additions	XXX	1,904,345	0	0	0	1,904,345	0
9402. Dividends accums used to shorten endow or prem pay	XXX	7,549	0	0	0	7,549	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	1,911,894	0	0	0	1,911,894	0

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

Statement as of June 30, 2014 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, 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 Holdings, Inc....................	0..........
0704......	Ohio National Mutual Holdings, Inc.	0............	46-5464819	0................	0................	....	ON Tech, LLC...	OH...........	NIA..............	Ohio National Financial Services, Inc................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc....................	0..........

Asterisk	Explanation
0	

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

67172201449000002

67172201436500002

67172201444500002

67172201444600002

67172201444700002

67172201444800002

67172201444900002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Goodwill	766,385	0	766,385	762,650
2505. State Taxes Recoverable	158,283	0	158,283	528,133
2506. Pension fee income recoverable	20,000	0	20,000	93,014
2507. NSCC deposit	2,689,593	2,689,593	0	20,000
2508. Prepaid expenses	111,220	111,220	0	0
2509. Surplus note issuance costs	0	0	0	0
2597. Summary of remaining write-ins for Line 25	3,745,481	2,800,813	944,668	1,403,797

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	736	1,083	2,334
08.305. Rider Fees	0	0	0
08.397. Summary of remaining write-ins for Line 8.3	736	1,083	2,334

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,211,819	3,450,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	20,833,652
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	71,234	0
5. Deduct amounts received on disposals	3,417,900	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	217,226	71,833
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	20,647,927	24,211,819
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	20,647,927	24,211,819

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	844,874,396	854,363,975
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	18,125,000	143,292,250
2.2 Additional investment made after acquisition	3,000,000	120,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,307	4,374
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	60,096,740	150,903,306
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	463,819	2,002,897
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	805,441,144	844,874,396
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	805,441,144	844,874,396
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	805,441,144	844,874,396

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	109,255,194	109,680,252
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(214,341)	(425,058)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	109,040,861	109,255,194
12. Deduct total nonadmitted amounts	58,250,416	66,750,073
13. Statement value at end of current period (Line 11 minus Line 12)	50,790,445	42,505,121

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,964,619,656	4,733,911,033
2. Cost of bonds and stocks acquired	248,479,666	930,344,464
3. Accrual of discount	2,328,426	5,282,348
4. Unrealized valuation increase (decrease)	2,587,006	(110,126,574)
5. Total gain (loss) on disposals	227,835	2,774,535
6. Deduct consideration for bonds and stocks disposed of	187,573,942	586,778,062
7. Deduct amortization of premium	3,406,031	7,153,595
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	2,329,718	3,634,493
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,024,932,898	4,964,619,656
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,024,932,898	4,964,619,656

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,812,940,889	102,648,794	72,520,190	75,182,123	2,812,940,889	2,918,251,616	0	2,827,888,912
2. NAIC 2 (a)	1,621,098,346	48,930,410	29,929,512	(39,231,748)	1,621,098,346	1,600,867,496	0	1,592,956,529
3. NAIC 3 (a)	141,865,770	0	613,867	(5,358,949)	141,865,770	135,892,954	0	138,534,072
4. NAIC 4 (a)	28,910,586	0	5,433,275	5,221	28,910,586	23,482,532	0	37,443,839
5. NAIC 5 (a)	9,700,891	77,795	559,921	(20,504)	9,700,891	9,198,261	0	9,688,747
6. NAIC 6 (a)	15,534,332	0	452,717	15,448	15,534,332	15,097,063	0	11,220,782
7. Total Bonds	4,630,050,814	151,656,999	109,509,482	30,591,591	4,630,050,814	4,702,789,922	0	4,617,732,881
PREFERRED STOCK								
8. NAIC 1	5,000,000	0	0	0	5,000,000	5,000,000	0	5,000,000
9. NAIC 2	16,853,434	0	0	0	16,853,434	16,853,434	0	16,853,434
10. NAIC 3	3,000,000	3,000,000	0	0	3,000,000	6,000,000	0	3,000,000
11. NAIC 4	184,698	0	0	2,302	184,698	187,000	0	178,603
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	25,038,132	3,000,000	0	2,302	25,038,132	28,040,434	0	25,032,037
15. Total Bonds and Preferred Stock	4,655,088,946	154,656,999	109,509,482	30,593,893	4,655,088,946	4,730,830,356	0	4,642,764,918

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	104,398,821	XXX	104,398,737	15,529	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	74,397,187	254,396,395
2. Cost of short-term investments acquired	9,062,989,067	20,994,974,201
3. Accrual of discount	12,566	26,591
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	9,033,000,000	21,175,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	104,398,820	74,397,187
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	104,398,820	74,397,187

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	2,821,536
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	(1,006,591)
4.	Total gain (loss) on termination recognized	(3,231)
5.	Considerations received (paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,811,714
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,811,714

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(13,693,515)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				6,593,129
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(7,100,386)			
3.14	Section 1, Column 18, prior year	(13,693,515)	6,593,129	6,593,129	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(7,100,386)			
3.24	Section 1, Column 19, prior year	(13,693,515)	6,593,129	6,593,129	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(28,109,503)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(28,109,503)	(28,109,503)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(7,100,386)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(7,100,386)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,811,714	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(7,100,386)	
3.	Total (Line 1 plus Line 2)		(5,288,672)
4.	Part D, Section 1, Column 5	2,336,300	
5.	Part D, Section 1, Column 6	(7,624,972)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,811,714	
8.	Part B, Section 1, Column 13	(7,100,386)	
9.	Total (Line 7 plus Line 8)		(5,288,672)
10.	Part D, Section 1, Column 8	2,336,300	
11.	Part D, Section 1, Column 9	(7,624,972)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	(22,619,723)	
15.	Part D, Section 1, Column 11	(22,619,723)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual	Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0525395	CUPERTINO	CA		05/22/2008	5.730	0	3,000,000	8,630,000
1525684	INDIANAPOLIS	IN		04/29/2014	4.750	1,000,000	0	1,430,000
2325681	LANSING	MI		04/16/2014	5.104	3,000,000	0	4,590,000
3625688	MASON	OH		06/09/2014	4.728	2,350,000	0	3,500,000
4425686	GRAND PRAIRIE	TX		05/23/2014	4.892	3,200,000	0	4,570,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	9,550,000	3,000,000	22,720,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	9,550,000	3,000,000	22,720,000
3399999. Total Mortgages				XXX	XXX	9,550,000	3,000,000	22,720,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024509	NASHVILLE	TN		05/11/1994	05/01/2014	148,365	0	0	0	0	0	0	29,982	29,982	0	0	0
0024520	MC DONOUGH	GA		09/28/1994	04/01/2014	191,474	0	0	0	0	0	0	77,260	77,260	0	0	0
0024586	BESSEMER	AL		12/20/1995	06/02/2014	628,842	0	0	0	0	0	0	520,622	520,622	0	0	0
0024667	MIAMI TWP	OH		12/19/1996	05/01/2014	3,057,353	0	0	0	0	0	0	2,895,245	2,895,245	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997	04/17/2014	1,838,125	0	0	0	0	0	0	1,684,414	1,684,414	0	0	0
0024840	WESTLAKE	OH		03/11/1999	04/03/2014	4,435	0	0	0	0	0	0	1,118	1,118	0	0	0
0525083	LEMON GROVE	CA		07/16/2004	05/08/2014	2,919,987	0	0	0	0	0	0	2,839,770	2,839,770	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002	04/29/2014	595,673	0	0	0	0	0	0	579,422	579,422	0	0	0
1625051	MASON CITY	IA		01/07/2004	04/30/2014	2,082,929	0	0	0	0	0	0	1,967,103	1,967,103	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004	04/17/2014	353,838	0	0	0	0	0	0	323,444	323,444	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004	05/23/2014	2,328,370	0	0	0	0	0	0	2,274,379	2,274,379	0	0	0
4725402	ASHLAND	VA		06/23/2008	05/05/2014	2,677,151	0	0	0	0	0	0	2,653,521	2,653,521	0	0	0
4925347	LEWISBURG	WV		09/20/2007	06/27/2014	1,486,450	0	0	0	0	0	0	1,408,178	1,408,178	0	0	0
0199999. Total - Mortgages Closed by Repayment						18,312,992	0	0	0	0	0	0	17,254,458	17,254,458	0	0	0
Mortgages With Partial Repayments																	
0024509	NASHVILLE	TN		05/11/1994		148,365	0	0	0	0	0	0	0	29,915	0	0	0
0024586	BESSEMER	AL		12/20/1995		628,842	0	0	0	0	0	0	0	54,481	0	0	0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,236,561	0	0	0	0	0	0	0	67,061	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		395,386	0	0	0	0	0	0	0	43,124	0	0	0
0024627	MACOMB	IL		06/11/1996		9,299	0	0	0	0	0	0	0	2,791	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		897,159	0	0	0	0	0	0	0	80,394	0	0	0
0024652	VERNON TWP	PA		09/19/1996		1,219,412	0	0	0	0	0	0	0	98,277	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		1,358,797	0	0	0	0	0	0	0	106,926	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024667	MIAMI TWP	OH		12/19/1996		3,057,353	0	0	0	0	0	0	0	40,965	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		887,682	0	0	0	0	0	0	0	65,258	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		298,979	0	0	0	0	0	0	0	21,976	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,524,980	0	0	0	0	0	0	0	123,614	0	0	0
0024696	COLUMBUS	OH		03/25/1997		4,770,247	0	0	0	0	0	0	0	104,080	0	0	0
0024715	QUAKERTOWN	PA		05/28/1997		1,838,125	0	0	0	0	0	0	0	38,814	0	0	0
0024723	FARRAGUT	TN		06/17/1997		220,343	0	0	0	0	0	0	0	33,648	0	0	0
0024731	HAVELOCK	NC		07/11/1997		560,395	0	0	0	0	0	0	0	39,912	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,780,624	0	0	0	0	0	0	0	55,662	0	0	0
0024757	FORT DODGE	IA		10/10/1997		925,138	0	0	0	0	0	0	0	51,867	0	0	0
0024764	SYOSSET	NY		11/20/1997		2,344,890	0	0	0	0	0	0	0	125,002	0	0	0
0024768	BEREA	SC		01/05/1998		1,774,261	0	0	0	0	0	0	0	93,809	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		2,727,144	0	0	0	0	0	0	0	136,746	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		218,697	0	0	0	0	0	0	0	11,031	0	0	0
0024789	ANDERSON	SC		07/22/1998		113,236	0	0	0	0	0	0	0	4,762	0	0	0
0024816	OHIO TWP	PA		11/23/1998		2,219,665	0	0	0	0	0	0	0	94,578	0	0	0
0024817	SOUTH POINT	OH		11/25/1998		217,589	0	0	0	0	0	0	0	9,307	0	0	0
0024819	MADISON	WI		12/10/1998		70,358	0	0	0	0	0	0	0	2,943	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		912,979	0	0	0	0	0	0	0	46,405	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,245,930	0	0	0	0	0	0	0	53,635	0	0	0
0024828	LYTLE	TX		01/21/1999		61,494	0	0	0	0	0	0	0	4,468	0	0	0
0024834	STANLEY	VA		02/24/1999		994,345	0	0	0	0	0	0	0	40,147	0	0	0
0024861	FRANKENMUTH	MI		06/30/1999		180,109	0	0	0	0	0	0	0	50,898	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		37,097	0	0	0	0	0	0	0	1,628	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		1,140,210	0	0	0	0	0	0	0	37,930	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		365,239	0	0	0	0	0	0	0	20,553	0	0	0
0024890	LAWRENCE	KS		08/07/2000		4,848,515	0	0	0	0	0	0	0	66,814	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		866,351	0	0	0	0	0	0	0	18,666	0	0	0
0024920	SALINE	MI		03/20/2002		858,183	0	0	0	0	0	0	0	19,288	0	0	0
0024928	MIDDLEBURY	VT		06/26/2002		2,999,549	0	0	0	0	0	0	0	41,870	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		821,354	0	0	0	0	0	0	0	17,306	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		311,963	0	0	0	0	0	0	0	18,459	0	0	0
0024938	PORT HURON	MI		08/21/2002		949,957	0	0	0	0	0	0	0	19,773	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,378,199	0	0	0	0	0	0	0	79,676	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,398,448	0	0	0	0	0	0	0	34,079	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		809,900	0	0	0	0	0	0	0	16,643	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,141,498	0	0	0	0	0	0	0	23,076	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,323,144	0	0	0	0	0	0	0	27,130	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,229,394	0	0	0	0	0	0	0	19,070	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,351,880	0	0	0	0	0	0	0	47,707	0	0	0
0024958	OGDEN	UT		11/26/2002		1,806,716	0	0	0	0	0	0	0	20,299	0	0	0
0024960	BISBEE	AZ		12/06/2002		279,715	0	0	0	0	0	0	0	15,440	0	0	0
0024961	LAREDO	TX		12/12/2002		1,586,097	0	0	0	0	0	0	0	86,351	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024965	CALUMET CITY	IL		12/19/2002		1,582,655	0	0	0	0	0	0	0	31,449	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,733,158	0	0	0	0	0	0	0	55,633	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,395,617	0	1,282	0	0	1,282	0	0	45,756	0	0	0
0024971	VISALIA	CA		12/23/2002		3,163,700	0	(567)	0	0	(567)	0	0	44,640	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,428,493	0	0	0	0	0	0	0	9,994	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		4,026,303	0	0	0	0	0	0	0	57,210	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,189,615	0	0	0	0	0	0	0	24,561	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,272,991	0	0	0	0	0	0	0	30,585	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		713,850	0	0	0	0	0	0	0	13,790	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,266,271	0	0	0	0	0	0	0	17,344	0	0	0
0325093	SUN CITY	AZ		09/17/2004		381,455	0	0	0	0	0	0	0	13,736	0	0	0
0325094	PHOENIX	AZ		09/17/2004		593,418	0	0	0	0	0	0	0	21,347	0	0	0
0325119	TUCSON	AZ		01/24/2005		2,273,777	0	0	0	0	0	0	0	29,533	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,123,879	0	0	0	0	0	0	0	16,288	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,201,394	0	0	0	0	0	0	0	17,411	0	0	0
0325410	TUCSON	AZ		08/29/2008		4,881,866	0	0	0	0	0	0	0	63,229	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,478,965	0	0	0	0	0	0	0	30,989	0	0	0
0325559	PHOENIX	AZ		05/22/2012		918,668	0	0	0	0	0	0	0	9,053	0	0	0
0425045	ROGERS	AR		12/05/2003		4,993,874	0	0	0	0	0	0	0	53,855	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,113,449	0	0	0	0	0	0	0	13,581	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011		2,547,746	0	0	0	0	0	0	0	39,811	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		920,899	0	0	0	0	0	0	0	17,884	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,556,116	0	0	0	0	0	0	0	59,115	0	0	0
0525083	LEMON GROVE	CA		07/16/2004		2,919,987	0	0	0	0	0	0	0	32,347	0	0	0
0525147	TEMECULA	CA		06/15/2005		712,499	0	0	0	0	0	0	0	8,636	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,314,198	0	0	0	0	0	0	0	40,327	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,281,282	0	0	0	0	0	0	0	28,864	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,149,654	0	0	0	0	0	0	0	30,772	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,669,607	0	0	0	0	0	0	0	42,204	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		815,136	0	0	0	0	0	0	0	19,853	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,399,244	0	0	0	0	0	0	0	38,004	0	0	0
0525346	CLOVIS	CA		09/14/2007		2,199,686	0	0	0	0	0	0	0	688,271	0	0	0
0525394	FRESNO	CA		05/19/2008		2,408,609	0	0	0	0	0	0	0	16,053	0	0	0
0525395	CUPERTINO	CA		05/22/2008		2,605,029	0	0	0	0	0	0	0	21,548	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,517,106	0	0	0	0	0	0	0	28,268	0	0	0
0525414	BREA	CA		09/22/2008		3,154,923	0	0	0	0	0	0	0	20,110	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,853,070	0	0	0	0	0	0	0	62,194	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,216,943	0	0	0	0	0	0	0	33,204	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,441,055	0	0	0	0	0	0	0	48,770	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,802,351	0	0	0	0	0	0	0	24,691	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,446,406	0	0	0	0	0	0	0	32,931	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,535,809	0	0	0	0	0	0	0	64,278	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,561,245	0	0	0	0	0	0	0	12,382	0	0	0

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

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	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525580	CAMARILLO	CA		10/23/2012		2,280,296	0	0	0	0	0	0	0	28,913	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		2,229,650	0	0	0	0	0	0	0	37,312	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,910,273	0	0	0	0	0	0	0	27,946	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,305,902	0	0	0	0	0	0	0	27,141	0	0	0
0525639	CARLSBAD	CA		08/01/2013		3,067,415	0	0	0	0	0	0	0	25,024	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,850,000	0	0	0	0	0	0	0	40,384	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		539,442	0	0	0	0	0	0	0	27,858	0	0	0
0625177	AURORA	CO		09/30/2005		931,171	0	0	0	0	0	0	0	28,570	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,232,263	0	0	0	0	0	0	0	64,199	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,654,277	0	0	0	0	0	0	0	50,060	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		4,022,759	0	0	0	0	0	0	0	30,374	0	0	0
0R24373	ST PAUL	MN		06/08/2000		163,548	0	0	0	0	0	0	0	26,268	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,727,618	0	0	0	0	0	0	0	43,113	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		245,170	0	0	0	0	0	0	0	3,875	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		695,009	0	0	0	0	0	0	0	4,941	0	0	0
0S24376	INDIANAPOLIS	IN		11/01/2002		595,673	0	0	0	0	0	0	0	4,098	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		878,036	0	0	0	0	0	0	0	6,239	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,409,501	0	0	0	0	0	0	0	22,542	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		857,085	0	0	0	0	0	0	0	6,426	0	0	0
1025317	DORAL	FL		04/24/2007		2,927,246	0	0	0	0	0	0	0	22,230	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,987,816	0	0	0	0	0	0	0	32,670	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,021,136	0	0	0	0	0	0	0	13,830	0	0	0
1025399	TAMPA	FL		06/02/2008		1,078,836	0	0	0	0	0	0	0	51,732	0	0	0
1025400	ODESSA	FL		06/09/2008		2,840,055	0	0	0	0	0	0	0	30,634	0	0	0
1025490	ORLANDO	FL		03/25/2011		2,611,953	0	0	0	0	0	0	0	32,943	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,234,269	0	0	0	0	0	0	0	34,673	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,727,189	0	0	0	0	0	0	0	10,147	0	0	0
1025549	APOPKA	FL		03/28/2012		952,046	0	0	0	0	0	0	0	12,472	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,451,136	0	0	0	0	0	0	0	19,577	0	0	0
1025653	TAMPA	FL		10/11/2013		3,785,818	0	0	0	0	0	0	0	43,444	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,770,360	0	0	0	0	0	0	0	14,175	0	0	0
1025668	DESTIN	FL		12/16/2013		2,300,000	0	0	0	0	0	0	0	53,419	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,110,215	0	0	0	0	0	0	0	20,288	0	0	0
1125178	CANTON	GA		10/05/2005		1,189,302	0	0	0	0	0	0	0	12,429	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,275,056	0	0	0	0	0	0	0	21,786	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,617,165	0	0	0	0	0	0	0	68,813	0	0	0
1325086	POCATELLO	ID		07/30/2004		696,978	0	0	0	0	0	0	0	26,604	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		539,113	0	0	0	0	0	0	0	19,114	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,293,188	0	0	0	0	0	0	0	36,377	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,903,967	0	0	0	0	0	0	0	24,490	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,886,649	0	0	0	0	0	0	0	23,885	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,285,050	0	0	0	0	0	0	0	11,303	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,771,985	0	0	0	0	0	0	0	14,547	0	0	0

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1425518	WOODRIVER	IL		07/27/2011		1,369,786	0	0	0	0	0	0	0	25,840	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,344,184	0	0	0	0	0	0	0	56,953	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,808,714	0	0	0	0	0	0	0	54,379	0	0	0
1525053	LAWRENCE	IN		02/02/2004		749,565	0	0	0	0	0	0	0	12,778	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		673,267	0	0	0	0	0	0	0	24,417	0	0	0
1525125	CARMEL	IN		03/09/2005		1,598,158	0	0	0	0	0	0	0	15,050	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,460,241	0	0	0	0	0	0	0	23,369	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,474,305	0	0	0	0	0	0	0	23,591	0	0	0
1525174	FISHERS	IN		09/29/2005		1,424,036	0	0	0	0	0	0	0	22,094	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		505,447	0	0	0	0	0	0	0	92,117	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		188,299	0	0	0	0	0	0	0	20,398	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,539,388	0	0	0	0	0	0	0	19,420	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,880,445	0	0	0	0	0	0	0	14,508	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,864,363	0	0	0	0	0	0	0	18,151	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,324,211	0	0	0	0	0	0	0	18,458	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,189,380	0	0	0	0	0	0	0	8,133	0	0	0
1525418	GREENFIELD	IN		10/01/2008		4,248,158	0	0	0	0	0	0	0	78,959	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,353,174	0	0	0	0	0	0	0	35,701	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,424,519	0	0	0	0	0	0	0	34,542	0	0	0
1525500	CARMEL	IN		04/28/2011		2,305,873	0	0	0	0	0	0	0	26,023	0	0	0
1525586	FISHERS	IN		11/29/2012		1,260,076	0	0	0	0	0	0	0	10,403	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		2,008,202	0	0	0	0	0	0	0	25,989	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,630,621	0	0	0	0	0	0	0	19,819	0	0	0
1525663	FISHERS	IN		11/13/2013		1,140,000	0	0	0	0	0	0	0	7,879	0	0	0
1525684	Indianapolis	IN		04/29/2014		0	0	0	0	0	0	0	0	3,821	0	0	0
1625051	MASON CITY	IA		01/07/2004		2,082,929	0	0	0	0	0	0	0	29,174	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,383,581	0	0	0	0	0	0	0	11,670	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,481,420	0	0	0	0	0	0	0	21,273	0	0	0
1725590	WITITA	KS		12/13/2012		2,283,969	0	0	0	0	0	0	0	18,733	0	0	0
1825019	FERN CREEK	KY		08/27/2003		472,970	0	0	0	0	0	0	0	21,790	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		2,157,019	0	0	0	0	0	0	0	87,405	0	0	0
1825215	OWENSBORO	KY		02/23/2006		905,779	0	0	0	0	0	0	0	12,775	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,872,498	0	0	0	0	0	0	0	32,685	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,389,291	0	0	0	0	0	0	0	19,278	0	0	0
1825472	NEWPORT	KY		10/29/2010		4,123,182	0	0	0	0	0	0	0	78,413	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,888,631	0	0	0	0	0	0	0	57,888	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,878,376	0	0	0	0	0	0	0	39,007	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,611,067	0	0	0	0	0	0	0	15,109	0	0	0
1825624	LEXINGTON	KY		05/17/2013		3,167,810	0	0	0	0	0	0	0	67,976	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		2,005,757	0	0	0	0	0	0	0	27,250	0	0	0
1925041	BROSSARD	LA		11/21/2003		1,737,071	0	0	0	0	0	0	0	76,631	0	0	0
1925270	BROUSSARD	LA		09/29/2006		530,886	0	0	0	0	0	0	0	21,194	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		1,018,411	0	0	0	0	0	0	0	17,916	0	0	0

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1925561	KENNER	LA		06/11/2012		2,902,806	0	0	0	0	0	0	0	34,755	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,447,917	0	0	0	0	0	0	0	30,254	0	0	0
2125430	LAUREL	MD		12/02/2008		2,409,187	0	0	0	0	0	0	0	23,861	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,652,239	0	0	0	0	0	0	0	50,973	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,103,328	0	0	0	0	0	0	0	17,956	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,921,382	0	0	0	0	0	0	0	24,438	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,182,219	0	0	0	0	0	0	0	10,575	0	0	0
2325216	NOVI	MI		03/01/2006		5,241,332	0	0	0	0	0	0	0	43,856	0	0	0
2325533	WYOMING	MI		10/26/2011		1,811,807	0	0	0	0	0	0	0	24,430	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,837,962	0	0	0	0	0	0	0	39,831	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,909,221	0	0	0	0	0	0	0	38,269	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,394,362	0	0	0	0	0	0	0	10,652	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		4,394,775	0	0	0	0	0	0	0	54,152	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		0	0	0	0	0	0	0	0	16,335	0	0	0
2325681	LANSING	MI		04/16/2014		0	0	0	0	0	0	0	0	11,127	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,731,785	0	0	0	0	0	0	0	48,026	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,815,705	0	0	0	0	0	0	0	80,795	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,866,507	0	0	0	0	0	0	0	29,814	0	0	0
2425638	MINNETONKA	MN		07/16/2013		3,424,308	0	0	0	0	0	0	0	58,049	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006		6,626,059	0	0	0	0	0	0	0	76,598	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,668,508	0	0	0	0	0	0	0	55,809	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,929,850	0	0	0	0	0	0	0	36,101	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,341,270	0	0	0	0	0	0	0	61,611	0	0	0
2825214	RALSTON	NE		02/16/2006		1,153,801	0	0	0	0	0	0	0	14,387	0	0	0
2825220	OMAHA	NE		03/09/2006		1,881,269	0	0	0	0	0	0	0	16,207	0	0	0
2825301	OMAHA	NE		01/29/2007		117,845	0	0	0	0	0	0	0	1,480	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,501,939	0	0	0	0	0	0	0	39,608	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		1,977,181	0	0	0	0	0	0	0	29,260	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		2,573,438	0	0	0	0	0	0	0	285,652	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		3,990,466	0	0	0	0	0	0	0	35,515	0	0	0
3125306	OAKLAND	NJ		03/01/2007		2,121,895	0	0	0	0	0	0	0	50,198	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		2,047,923	0	0	0	0	0	0	0	26,841	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,835,430	0	0	0	0	0	0	0	22,343	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,292,647	0	0	0	0	0	0	0	22,534	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		1,835,733	0	0	0	0	0	0	0	46,634	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		3,915,499	0	0	0	0	0	0	0	60,704	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,785,446	0	0	0	0	0	0	0	25,309	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,668,024	0	0	0	0	0	0	0	18,088	0	0	0
3325219	CLAY	NY		12/01/2010		1,961,189	0	0	0	0	0	0	0	26,860	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,754,094	0	0	0	0	0	0	0	12,430	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,583,885	0	0	0	0	0	0	0	21,424	0	0	0
3325538	LATHAM	NY		11/28/2011		2,354,737	0	0	0	0	0	0	0	19,571	0	0	0
3425105	MATTHEWS	NC		11/08/2004		730,759	0	0	0	0	0	0	0	11,850	0	0	0

Statement as of June 30, 2014 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425106	WINSTON-SALEM	NC		11/08/2004		746,670	0	0	0	0	0	0	0	11,943	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		2,099,606	0	0	0	0	0	0	0	58,795	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,595,652	0	0	0	0	0	0	0	13,934	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,513,267	0	0	0	0	0	0	0	69,212	0	0	0
3425504	CARY	NC		05/31/2011		2,403,100	0	0	0	0	0	0	0	38,834	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,729,202	0	0	0	0	0	0	0	38,826	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		1,859,099	0	0	0	0	0	0	0	323,653	0	0	0
3425579	DURHAM	NC		10/19/2012		2,492,787	0	0	0	0	0	0	0	57,167	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,326,482	0	0	0	0	0	0	0	42,607	0	0	0
3425591	MONROE	NC		12/18/2012		1,685,803	0	0	0	0	0	0	0	18,175	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,662,050	0	0	0	0	0	0	0	21,543	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		4,167,744	0	0	0	0	0	0	0	33,003	0	0	0
3425649	CHARLOTTE	NC		09/06/2013		1,726,500	0	0	0	0	0	0	0	35,942	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		0	0	0	0	0	0	0	0	38,897	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,793,597	0	0	0	0	0	0	0	15,203	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		553,619	0	0	0	0	0	0	0	27,281	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		1,197,173	0	0	0	0	0	0	0	54,366	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		539,232	0	0	0	0	0	0	0	23,382	0	0	0
3625044	COLUMBUS	OH		11/24/2003		472,430	0	0	0	0	0	0	0	20,377	0	0	0
3625081	WELLINGTON	OH		07/07/2004		528,539	0	0	0	0	0	0	0	5,775	0	0	0
3625100	DAYTON	OH		10/14/2004		400,277	0	0	0	0	0	0	0	14,523	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,720,920	0	0	0	0	0	0	0	57,569	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		938,881	0	0	0	0	0	0	0	13,597	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,383,774	0	0	0	0	0	0	0	12,742	0	0	0
3625341	ELIDA	OH		08/24/2007		1,224,584	0	0	0	0	0	0	0	11,295	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,171,839	0	0	0	0	0	0	0	19,518	0	0	0
3625423	ELYRIA	OH		10/29/2008		130,088	0	0	0	0	0	0	0	35,286	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,341,599	0	0	0	0	0	0	0	69,145	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,852,371	0	0	0	0	0	0	0	28,145	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,770,594	0	0	0	0	0	0	0	20,067	0	0	0
3625484	WESTLAKE	OH		12/27/2010		3,010,006	0	0	0	0	0	0	0	70,067	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,867,228	0	0	0	0	0	0	0	16,099	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,754,987	0	0	0	0	0	0	0	37,358	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,896,228	0	0	0	0	0	0	0	69,500	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,528,898	0	0	0	0	0	0	0	27,622	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		4,138,376	0	0	0	0	0	0	0	54,824	0	0	0
3625614	CINCINNATI	OH		04/29/2013		3,160,267	0	0	0	0	0	0	0	39,625	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,470,580	0	0	0	0	0	0	0	15,082	0	0	0
3625626	WESTLAKE	OH		05/29/2013		2,051,271	0	0	0	0	0	0	0	25,092	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		26,700,000	0	0	0	0	0	0	0	157,887	0	0	0
3625680	HUDSON	OH		03/21/2014		0	0	0	0	0	0	0	0	8,983	0	0	0
3724985	TULSA	OK		03/03/2003		180,041	0	0	0	0	0	0	0	33,173	0	0	0
3725043	TULSA	OK		11/24/2003		2,585,756	0	0	0	0	0	0	0	26,424	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3725098	EDMOND	OK		09/29/2004		2,855,312	0	0	0	0	0	0	0	18,067	0	0	0
3725234	EDOMOND	OK		04/27/2006		1,418,725	0	0	0	0	0	0	0	7,820	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,270,120	0	0	0	0	0	0	0	16,140	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,945,503	0	0	0	0	0	0	0	22,795	0	0	0
3825076	PORTLAND	OR		05/27/2004		302,600	0	0	0	0	0	0	0	17,995	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,702,589	0	0	0	0	0	0	0	35,088	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		2,041,162	0	0	0	0	0	0	0	38,640	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,847,119	0	0	0	0	0	0	0	66,660	0	0	0
3925070	QUAKERTOWN	PA		04/30/2004		353,838	0	0	0	0	0	0	0	7,660	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,477,032	0	0	0	0	0	0	0	11,136	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,443,223	0	0	0	0	0	0	0	21,423	0	0	0
4124976	LEXINGTON	SC		01/14/2003		830,269	0	0	0	0	0	0	0	16,404	0	0	0
4125311	CHARLESTON	SC		03/28/2007		7,143,480	0	0	0	0	0	0	0	87,370	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,931,680	0	0	0	0	0	0	0	64,719	0	0	0
4125438	SUMMERVILLE	SC		10/09/2009		2,486,739	0	0	0	0	0	0	0	37,610	0	0	0
4125480	CHARLESTON	SC		12/14/2010		725,519	0	0	0	0	0	0	0	16,818	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,723,626	0	0	0	0	0	0	0	14,220	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,284,902	0	0	0	0	0	0	0	33,101	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,827,589	0	0	0	0	0	0	0	48,012	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,417,572	0	0	0	0	0	0	0	25,889	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		922,511	0	0	0	0	0	0	0	17,996	0	0	0
4325001	KINGSPORT	TN		05/30/2003		505,313	0	0	0	0	0	0	0	24,900	0	0	0
4325031	MEMPHIS	TN		09/30/2003		398,119	0	0	0	0	0	0	0	18,076	0	0	0
4325078	BRISTOL	TN		06/04/2004		1,159,174	0	0	0	0	0	0	0	44,480	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,061,987	0	0	0	0	0	0	0	9,370	0	0	0
4325217	FARRAGUT	TN		03/01/2006		747,853	0	0	0	0	0	0	0	10,466	0	0	0
4325537	COLUMBIA	TN		11/21/2011		725,975	0	0	0	0	0	0	0	9,940	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,275,544	0	0	0	0	0	0	0	29,925	0	0	0
4424980	BOERNE	TX		02/04/2003		677,610	0	0	0	0	0	0	0	35,483	0	0	0
4425029	EL PASO	TX		09/30/2003		445,059	0	0	0	0	0	0	0	20,308	0	0	0
4425033	EL PASO	TX		10/08/2003		2,896,063	0	0	0	0	0	0	0	130,241	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		610,194	0	0	0	0	0	0	0	23,425	0	0	0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,328,370	0	0	0	0	0	0	0	27,119	0	0	0
4425103	SAN ANTONIO	TX		11/03/2004		1,778,918	0	0	0	0	0	0	0	19,198	0	0	0
4425121	BEE CAVE	TX		02/07/2005		979,646	0	0	0	0	0	0	0	9,430	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,068,761	0	0	0	0	0	0	0	9,558	0	0	0
4425170	LAREDO	TX		09/16/2005		2,738,438	0	0	0	0	0	0	0	25,445	0	0	0
4425173	EL PASO	TX		09/28/2005		1,399,167	0	0	0	0	0	0	0	43,069	0	0	0
4425182	HOUSTON	TX		10/31/2005		3,046,270	0	0	0	0	0	0	0	27,621	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		876,627	0	0	0	0	0	0	0	7,227	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,334,941	0	0	0	0	0	0	0	16,666	0	0	0
4425297	HOUSTON	TX		01/17/2007		1,088,452	0	0	0	0	0	0	0	25,982	0	0	0
4425309	EL PASO	TX		03/14/2007		2,174,999	0	0	0	0	0	0	0	17,894	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425327	AUSTIN	TX		06/11/2007		2,145,935	0	0	0	0	0	0	0	23,924	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,409,690	0	0	0	0	0	0	0	39,579	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,742,255	0	0	0	0	0	0	0	30,208	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,243,603	0	0	0	0	0	0	0	18,837	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,543,672	0	0	0	0	0	0	0	37,886	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,279,432	0	0	0	0	0	0	0	43,221	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		1,889,734	0	0	0	0	0	0	0	29,633	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,554,619	0	0	0	0	0	0	0	49,264	0	0	0
4425463	EL PASO	TX		09/16/2010		1,712,944	0	0	0	0	0	0	0	25,443	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		4,035,603	0	0	0	0	0	0	0	87,576	0	0	0
4425478	EL PASO	TX		12/06/2010		2,426,186	0	0	0	0	0	0	0	35,553	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		888,998	0	0	0	0	0	0	0	12,516	0	0	0
4425535	CONROE	TX		10/31/2011		894,848	0	0	0	0	0	0	0	13,621	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,561,426	0	0	0	0	0	0	0	47,493	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,797,402	0	0	0	0	0	0	0	49,816	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,629,673	0	0	0	0	0	0	0	20,049	0	0	0
4425612	MCALLEN	TX		04/15/2013		2,287,624	0	0	0	0	0	0	0	49,624	0	0	0
4425633	KATY	TX		06/26/2013		2,450,883	0	0	0	0	0	0	0	30,252	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		3,000,130	0	0	0	0	0	0	0	25,369	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013		1,770,902	0	0	0	0	0	0	0	29,707	0	0	0
4425652	CONROE	TX		09/30/2013		1,054,855	0	0	0	0	0	0	0	7,897	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,321,204	0	0	0	0	0	0	0	26,888	0	0	0
4425660	EL PASO	TX		10/31/2013		1,942,332	0	0	0	0	0	0	0	23,429	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		7,500,000	0	0	0	0	0	0	0	86,279	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,600,000	0	0	0	0	0	0	0	69,233	0	0	0
4525097	WEST VALLEY CITY	UT		09/29/2004		993,692	0	0	0	0	0	0	0	16,596	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,487,345	0	0	0	0	0	0	0	73,762	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,260,815	0	0	0	0	0	0	0	22,307	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		3,162,760	0	0	0	0	0	0	0	38,614	0	0	0
4625460	BARRE	VT		08/26/2010		3,714,359	0	0	0	0	0	0	0	112,869	0	0	0
4725136	RICHMOND	VA		04/29/2005		1,342,656	0	0	0	0	0	0	0	21,116	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,160,393	0	0	0	0	0	0	0	13,207	0	0	0
4725378	NORFOLK	VA		01/30/2008		7,171,968	0	0	0	0	0	0	0	50,101	0	0	0
4725402	ASHLAND	VA		06/23/2008		2,677,151	0	0	0	0	0	0	0	5,953	0	0	0
4725407	CHESTER	VA		07/29/2008		5,434,352	0	0	0	0	0	0	0	45,725	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		3,051,186	0	0	0	0	0	0	0	98,199	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,500,853	0	0	0	0	0	0	0	15,803	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,982,617	0	0	0	0	0	0	0	23,033	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,772,561	0	0	0	0	0	0	0	23,670	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		4,250,000	0	0	0	0	0	0	0	47,372	0	0	0
4825342	TACOMA	WA		08/30/2007		1,211,732	0	0	0	0	0	0	0	14,252	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,893,524	0	0	0	0	0	0	0	77,467	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,327,741	0	0	0	0	0	0	0	13,710	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4925073	CHARLESTON	WV		05/04/2004		4,858,522	0	0	0	0	0	0	0	79,176	0	0	0
4925347	LEWISBURG	WV		09/20/2007		1,486,450	0	0	0	0	0	0	0	39,460	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,738,244	0	0	0	0	0	0	0	26,836	0	0	0
5025077	WAUWATOSA	WI		06/03/2004		981,811	0	0	0	0	0	0	0	10,175	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,775,355	0	0	0	0	0	0	0	62,929	0	0	0
5025104	MARSHFIELD	WI		11/04/2004		5,088,978	0	0	0	0	0	0	0	50,519	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,305,130	0	0	0	0	0	0	0	12,553	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		746,500	0	0	0	0	0	0	0	22,912	0	0	0
5025208	PEWAUKEE	WI		02/09/2006		899,132	0	0	0	0	0	0	0	16,173	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,588,314	0	0	0	0	0	0	0	40,969	0	0	0
5325337	OMAHA	NE		08/03/2007		2,162,375	0	0	0	0	0	0	0	36,348	0	0	0
5325360	DETROIT	MI		12/06/2007		7,288,318	0	0	0	0	0	0	0	168,353	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,772,744	0	0	0	0	0	0	0	50,100	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,146,472	0	0	0	0	0	0	0	17,232	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,384,488	0	0	0	0	0	0	0	34,339	0	0	0
0299999. Total - Mortgages With Partial Repayments						822,348,390	0	715	0	0	715	0	0	13,864,792	0	0	0
0599999. Total Mortgages						840,661,382	0	715	0	0	715	0	17,254,458	31,119,250	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38377G S7 5	GNMA 2010-89 PD 4.000% 07/20/40		04/16/2014	Sterne Agee		3,168,750	3,000,000	7,000	1
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39		04/22/2014	Goldman Sachs & Co.		5,531,475	5,240,000	13,973	1
0599999. Total Bonds - U.S Government						8,700,225	8,240,000	20,973	XXX
Bonds - U.S. States, Territories and Possessions									
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		05/19/2014	Barclays Capital Inc.		3,000,000	3,000,000	0	1FE
646080 QV 6	NEW JERSEY ST HIGHER ED ASSIST 2014-1		05/08/2014	Bank of America		3,000,000	3,000,000	0	1FE
92428C JE 5	VERMONT STUDENT ASSISTANCE COR 3.750%		05/29/2014	Morgan Stanley & Co.		3,243,768	3,300,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						9,243,768	9,300,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136AJ LN 4	FANNIE MAE 2014-21 KW 4.000% 04/25/41		05/19/2014	KGS - Alpha Capital		4,397,899	4,206,000	9,814	1
3136AJ PY 6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		04/17/2014	Wells Fargo Securities		3,228,750	3,000,000	8,250	1
3137AX EE 9	FHR 3.000% 10/15/29		06/10/2014	Citi		3,699,838	3,910,000	3,910	1FE
3137B2 PC 8	FHR 4212 CB 4.000% 02/15/39		05/21/2014	Jeffries & Co.		3,155,625	3,000,000	8,667	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2014	Interest Capitalization		20,773	20,773	0	1
36230M FL 6	GN 752871 3.850% 07/15/36		05/21/2014	KGS - Alpha Capital		5,252,744	5,050,715	14,044	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						19,755,629	19,187,488	44,685	XXX
Bonds - Industrial and Miscellaneous									
00213R AB 9	ARL FIRST LLC 2012-1A A2 3.810% 12/15/		05/21/2014	Bank of America		2,509,945	2,470,000	3,137	1FE
00214M AB 9	ARL SECOND LLC 2014-1A A2 3.970% 06/15		06/18/2014	RBS Securities Corp.		1,998,867	2,000,000	0	1FE
00507U AE 1	ACTAVIS FUNDING SCS 3.850% 06/15/24		06/12/2014	Bank of America		2,992,460	3,000,000	0	2FE
009363 AQ 5	AIRGAS INC 3.650% 07/15/24		06/12/2014	Bank of America		998,050	1,000,000	0	2FE
04621W AC 4	ASSURED GUARANTY 5.000% 07/01/24		06/17/2014	Bank of America		2,516,460	2,500,000	0	2FE
05279# AG 4	AUTOLIV ASP INC SER C GTD SR NT 4.090%		04/23/2014	HSBC Securities		3,000,000	3,000,000	0	1FE
05279# AJ 8	AUTOLIV ASP INC SER E GTD SR NT 4.440%		04/23/2014	HSBC Securities		2,500,000	2,500,000	0	1FE
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE		04/16/2014	Citi		3,000,000	3,000,000	0	2FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		06/17/2014	Wells Fargo Securities		2,998,763	3,000,000	0	1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5		04/01/2014	Interest Capitalization		23,183	23,183	0	1FM
14170T AM 3	CAREFUSION CORP 3.875% 05/15/24		05/15/2014	Bank of America		998,370	1,000,000	0	2FE
23338V AC 0	DTE ELECTRIC CO 3.375% 03/01/25		06/23/2014	Citi		5,991,660	6,000,000	0	1FE
26884T AL 6	ERAC USA FINANCE COMPANY 3.850% 11/15/		06/30/2014	J P Morgan & Co.		2,013,200	2,000,000	8,769	2FE
292480 AC 4	ENABLE MIDSTREAM PARTNER 3.900% 05/15/		05/19/2014	RBS Securities Corp.		998,870	1,000,000	0	2FE
31620M AM 8	FIDELITY NATIONAL INFORMATION 3.875% 0		06/03/2014	Various		3,638,747	3,650,000	856	2FE
378272 AH 1	GLENCORE FUNDING LLC 4.625% 04/29/24		04/22/2014	Various		5,980,260	6,000,000	0	2FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		06/11/2014	J P Morgan & Co.		2,606,250	2,500,000	7,222	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3		06/25/2014	J P Morgan & Co.		5,192,188	5,000,000	14,097	1FE
486606 K# 2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE		04/30/2014	Morgan Stanley & Co.		1,000,000	1,000,000	0	1FE
53079E BE 3	LIBERTY MUTUAL GROUP 144A 4.250% 06/15		04/22/2014	FTN Financial		3,088,110	3,000,000	46,042	2FE
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		04/03/2014	Interest Capitalization		12,726	12,726	0	5
61166W AU 5	MONSANTO CO 3.375% 07/15/24		06/26/2014	J P Morgan & Co.		2,498,500	2,500,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
628530 BD 8	MYLAN INC 4.200% 11/29/23		06/03/2014	J P Morgan & Co.		4,120,240	4,000,000	3,267	2FE
68235E AA 1	ONDECK ASSET SECURITIZATION TR 2014-1A A		04/30/2014	Deutsche Bank Securities		2,999,384	3,000,000	0	2AM
68389X AU 9	ORACLE CORP 3.400% 07/08/24		06/30/2014	Bank of America		4,988,650	5,000,000	0	1FE
74834L AV 2	QUEST DIAGNOSTICS 4.250% 04/01/24		06/09/2014	J P Morgan & Co.		3,552,395	3,500,000	35,122	2FE
86765B AN 9	SUNOCO LOGISTICS PARTNER 4.250% 04/01/		04/01/2014	KGS - Alpha Capital		500,810	500,000	59	2FE
94974B FY 1	WELLS FARGO COMPANY 4.100% 06/03/26		06/12/2014	Wells Fargo Securities		1,006,860	1,000,000	1,594	1FE
969457 BW 9	WILLIAMS COMPANIES 4.550% 06/24/24		06/19/2014	Citi		1,994,760	2,000,000	0	2FE
96950F AQ 7	WILLIAMS PARTNER LP 3.900% 01/15/25		06/24/2014	J P Morgan & Co.		2,990,700	3,000,000	0	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		06/19/2014	J P Morgan & Co.		2,584,375	2,500,000	6,944	1FE
981811 AE 2	WORTHINGTON INDUSTRIES INC 4.550% 04/1		04/10/2014	J P Morgan & Co.		997,890	1,000,000	0	2AM
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625% 06/15/2	A	06/12/2014	Various		3,999,790	4,000,000	101	1FE
98462Y AA 8	YAMANA GOLD INC 4.950% 07/15/24	A	06/27/2014	Various		5,549,705	5,500,000	825	2FE
494386 AB 1	KIMBERLY-CLARK DE MEXICO 3.800% 04/08/	R	04/04/2014	Various		2,747,725	2,750,000	79	1FE
857004 AC 9	STATE GRID OVERSEAS INVESTMENT (2014) L	R	04/29/2014	Morgan Stanley & Co.		7,430,450	7,500,000	0	1FE
BCC26G 6A 6	RISE 2014-1 A ASSET BACKED SECURED TERM	F	04/23/2014	Goldman Sachs Lending Partners		7,148,750	7,000,000	15,791	1Z
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT	F	04/07/2014	Barclays Capital Inc.		4,723,218	4,700,000	52,640	1
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB	F	04/10/2014	Interest Capitalization		65,069	65,069	0	5
3899999. Total Bonds - Industrial and Miscellaneous						113,957,380	113,170,978	196,545	XXX
8399997. Total Bonds - Part 3						151,657,002	149,898,466	262,203	XXX
8399999. Total Bonds						151,657,002	149,898,466	262,203	XXX
Preferred Stocks - Industrial and Miscellaneous									
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED		06/12/2014	Bank of America	3,000,000.000	3,000,000	0.00	0	P3LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						3,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						3,000,000	XXX	0	XXX
8999999. Total Preferred Stocks						3,000,000	XXX	0	XXX
9899999. Total Preferred and Common Stocks						3,000,000	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						154,657,002	XXX	262,203	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889 3.500% 03...		06/01/2014	Paydown		70,547	70,547	75,298	75,211	0	(4,664)	0	(4,664)	0	70,547	0	0	0	988	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2014	Paydown		48,918	48,918	50,385	50,126	0	(1,208)	0	(1,208)	0	48,918	0	0	0	612	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		06/01/2014	Paydown		18,453	18,453	17,895	17,897	0	556	0	556	0	18,453	0	0	0	231	02/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		06/01/2014	Paydown		237	237	235	236	0	1	0	1	0	237	0	0	0	8	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		06/15/2014	Redemption 100.0000		98,965	98,965	98,965	98,965	0	0	0	0	0	98,965	0	0	0	1,951	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 0.975% 04/16/50		06/01/2014	Paydown		0	0	21,246	20,704	0	(20,704)	0	(20,704)	0	0	0	0	0	1,443	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.466% 10/16/48		06/01/2014	Paydown		0	0	194,958	191,532	0	(191,532)	0	(191,532)	0	0	0	0	0	9,630	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.958% 05/16/49		06/01/2014	Paydown		0	0	9,865	9,674	0	(9,674)	0	(9,674)	0	0	0	0	0	2,451	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2014	Paydown		744,896	744,896	728,392	737,966	0	6,930	0	6,930	0	744,896	0	0	0	15,920	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2014	Paydown		232,383	232,383	241,315	234,830	0	(2,448)	0	(2,448)	0	232,383	0	0	0	5,852	07/20/2032	1
38374N JX 6	GNMA 2006-42 B 5.045% 08/16/46		06/01/2014	Paydown		259,500	259,500	283,970	282,400	0	(22,900)	0	(22,900)	0	259,500	0	0	0	5,569	08/16/2046	1
38375C BD 1	GNMA 2012-57 DA 5.525% 04/20/42		06/01/2014	Paydown		538,956	538,956	589,820	572,143	0	(33,188)	0	(33,188)	0	538,956	0	0	0	12,671	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.768% 11/16/44		06/01/2014	Paydown		66,838	66,838	72,597	72,462	0	(5,625)	0	(5,625)	0	66,838	0	0	0	1,281	11/16/2044	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		06/01/2014	Paydown		135,451	135,451	135,620	135,572	0	(120)	0	(120)	0	135,451	0	0	0	1,995	03/16/2035	1
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39		06/01/2014	Paydown		494,959	494,959	502,384	501,573	0	(6,614)	0	(6,614)	0	494,959	0	0	0	9,298	08/16/2039	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		05/12/2014	Redemption 100.0000		110,993	110,993	110,993	110,993	0	0	0	0	0	110,993	0	0	0	3,313	08/10/2018	1
0599999. Total Bonds - U.S Government						2,821,096	2,821,096	3,133,938	3,112,284	0	(291,190)	0	(291,190)	0	2,821,096	0	0	0	73,213	XXX	XXX
Bonds - All Other Government																					
683234 8A 9	PROVINCE OF ONTARIO 4.100% 06/16/14	A	06/16/2014	Maturity		6,750,000	6,750,000	6,745,478	6,749,549	0	451	0	451	0	6,750,000	0	0	0	138,375	06/16/2014	1FE
50064Q AA 8	KOREA LAND CORPORATION 144A 5.750% 05/	R	05/30/2014	Maturity		925,000	925,000	909,710	924,179	0	821	0	821	0	925,000	0	0	0	26,594	05/30/2014	1FE
1099999. Total Bonds - All Other Government						7,675,000	7,675,000	7,655,188	7,673,728	0	1,272	0	1,272	0	7,675,000	0	0	0	164,969	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		06/02/2014	Redemption 100.0000		75,692	75,692	75,692	75,692	0	0	0	0	0	75,692	0	0	0	933	02/01/2042	1FE
172217 GW 5	CITY OF CINCINNATI OHIO BUILD AMERICA BO		06/01/2014	Call 100.0000		1,310,000	1,310,000	1,310,000	1,310,000	0	0	0	0	0	1,310,000	0	0	0	29,344	12/01/2019	1FE
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES		04/17/2014	Redemption 100.0000		15,000	15,000	15,188	15,149	0	(5)	0	(5)	0	15,144	0	(144)	(144)	9	11/15/2041	1FE
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI		04/01/2014	Redemption 100.0000		5,000	5,000	4,444	4,456	0	6	0	6	0	4,462	0	538	538	86	04/01/2029	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		06/01/2014	Redemption 100.0000		213,320	213,320	197,730	197,730	0	150	0	150	0	197,880	0	15,440	15,440	2,277	07/01/2037	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		06/02/2014	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,838	11/01/2041	1FE
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY 5.100% 12		05/01/2014	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	975	12/01/2030	1FE
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157		06/06/2014	Redemption 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	4,105	12/01/2027	1FE
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A 4.60		06/01/2014	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	920	12/01/2026	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		06/01/2014	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	557	07/01/2031	1FE
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1 4.156%		05/01/2014	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,295	07/01/2033	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		06/01/2014	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	674	11/01/2040	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		06/01/2014	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	486	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		06/01/2014	Redemption 100.0000		82,607	82,607	74,077	74,077	0	92	0	92	0	74,169	0	8,439	8,439	845	10/01/2034	1FE
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B 4.		06/01/2014	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	347	12/01/2026	1FE
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011		04/01/2014	Redemption 100.0000		65,000	65,000	65,879	65,879	0	(19)	0	(19)	0	65,860	0	(860)	(860)	1,544	10/01/2033	1FE
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.		04/01/2014	Redemption 100.0000		375,000	375,000	392,813	391,691	0	(377)	0	(377)	0	391,314	0	(16,314)	(16,314)	7,320	07/01/2034	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.		06/02/2014	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	89	09/01/2032	1FE
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE		04/01/2014	Redemption 100.0000		265,000	265,000	274,280	273,541	0	(219)	0	(219)	0	273,322	0	(8,322)	(8,322)	3,478	04/01/2041	1FE
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3.		06/02/2014	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	329	01/01/2029	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		06/02/2014	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	657	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND.		06/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,285	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1		06/01/2014	Redemption 100.0000		70,000	70,000	70,000	69,998	0	2	0	2	0	70,000	0	0	0	2,468	03/01/2017	1FE
708796 B8 9	PENNSYLVANIA HSG FIN AGY 2011-113 4.85		06/10/2014	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	134,183	10/01/2037	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2.		06/02/2014	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,315	01/01/2041	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		06/02/2014	Various		110,000	110,000	110,075	110,075	0	(4)	0	(4)	0	110,071	0	(71)	(71)	2,906	01/01/2030	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		06/27/2014	Redemption 100.0000		55,325	55,325	55,325	55,325	0	0	0	0	0	55,325	0	0	0	641	04/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		06/02/2014	Various		75,000	75,000	75,174	75,174	0	(7)	0	(7)	0	75,166	0	(166)	(166)	1,701	10/01/2031	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						7,956,944	7,956,944	7,960,677	7,958,787	0	(381)	0	(381)	0	7,958,405	0	(1,460)	(1,460)	207,607	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2014	Paydown		52,987	52,987	53,439	52,986	0	1	0	1	0	52,987	0	0	0	1,305	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2014	Paydown		118,749	118,749	116,211	117,958	0	790	0	790	0	118,749	0	0	0	2,643	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2014	Paydown		100,644	100,644	101,064	100,524	0	120	0	120	0	100,644	0	0	0	2,373	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2014	Paydown		182,552	182,552	172,474	180,393	0	2,158	0	2,158	0	182,552	0	0	0	3,722	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2014	Paydown		12,585	12,585	11,568	12,294	0	292	0	292	0	12,585	0	0	0	289	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2014	Paydown		217,580	217,580	209,992	215,292	0	2,288	0	2,288	0	217,580	0	0	0	5,612	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2014	Paydown		59,083	59,083	53,461	57,598	0	1,485	0	1,485	0	59,083	0	0	0	1,563	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2014	Paydown		93,051	93,051	88,300	91,706	0	1,345	0	1,345	0	93,051	0	0	0	2,311	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2014	Paydown		147,820	147,820	141,621	146,364	0	1,456	0	1,456	0	147,820	0	0	0	3,419	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		06/01/2014	Paydown		68	68	67	67	0	1	0	1	0	68	0	0	0	3	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2014	Paydown		27,811	27,811	26,377	27,434	0	377	0	377	0	27,811	0	0	0	740	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2014	Paydown		84,197	84,197	80,250	82,923	0	1,274	0	1,274	0	84,197	0	0	0	2,334	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		06/01/2014	Paydown		5,711	5,711	5,711	5,711	0	0	0	0	0	5,711	0	0	0	164	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2014	Paydown		47,772	47,772	51,743	51,133	0	(2,256)	0	(2,256)	0	48,877	0	(1,105)	(1,105)	697	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		06/01/2014	Paydown		56,350	56,350	61,941	61,125	0	(4,775)	0	(4,775)	0	56,350	0	0	0	822	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2014	Paydown		44,242	44,242	45,776	45,717	0	(1,475)	0	(1,475)	0	44,242	0	0	0	555	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2014	Paydown		44,781	44,781	44,500	44,505	0	277	0	277	0	44,781	0	0	0	653	07/25/2033	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		06/01/2014	Paydown		36,533	36,533	39,524	38,907	0	(2,374)	0	(2,374)	0	36,533	0	0	0	533	03/15/2035	1

Statement as of June 30, 2014 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		06/01/2014	Paydown		58,853	58,853	62,008	61,494	0	(2,640)	0	(2,640)	0	58,853	0	0	0	736	12/15/2035	1
3137B3 4W 5	FHLMC MULTIFAM STRU PASS THRU 4215 LV		06/15/2014	Paydown		63,060	63,060	62,794	62,798	0	262	0	262	0	63,060	0	0	0	920	04/15/2033	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2014	Paydown		57,303	57,303	55,409	56,620	0	683	0	683	0	57,303	0	0	0	1,359	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2014	Paydown		118,765	118,765	113,332	116,376	0	2,389	0	2,389	0	118,765	0	0	0	2,588	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		06/01/2014	Paydown		237,535	237,535	233,021	236,016	0	1,519	0	1,519	0	237,535	0	0	0	5,501	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		06/01/2014	Paydown		46,865	46,865	45,211	46,438	0	426	0	426	0	46,865	0	0	0	1,240	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2014	Paydown		109,839	109,839	109,133	109,465	0	374	0	374	0	109,839	0	0	0	3,148	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2014	Paydown		119,869	119,869	110,184	116,912	0	2,956	0	2,956	0	119,869	0	0	0	2,804	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2014	Paydown		227,650	227,650	219,357	225,345	0	2,305	0	2,305	0	227,650	0	0	0	5,670	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2014	Paydown		76,598	76,598	69,112	75,305	0	1,293	0	1,293	0	76,598	0	0	0	1,786	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2014	Paydown		128,481	128,481	123,791	127,323	0	1,159	0	1,159	0	128,481	0	0	0	2,993	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2014	Paydown		340,701	340,701	334,663	338,257	0	2,444	0	2,444	0	340,701	0	0	0	9,125	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2014	Paydown		121,918	121,918	116,441	120,400	0	1,517	0	1,517	0	121,918	0	0	0	2,717	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2014	Paydown		44,645	44,645	42,315	44,343	0	302	0	302	0	44,645	0	0	0	1,015	04/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		06/01/2014	Paydown		140,595	140,595	141,408	140,518	0	77	0	77	0	140,595	0	0	0	3,197	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2014	Paydown		2,481	2,481	2,496	2,484	0	(2)	0	(2)	0	2,481	0	0	0	52	01/01/2020	1
36230M FL 6	GN 752871 3.850% 07/15/36		06/01/2014	Paydown		11,679	11,679	12,146	0	0	(467)	0	(467)	0	11,679	0	0	0	37	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2014	Paydown		28,929	28,929	28,929	0	0	0	0	0	0	28,929	0	0	0	169	10/16/2033	1
456567 WA 0	INDUSTRY CA URBAN DEV AGENCY 5.500% 05.		05/01/2014	Redemption 100.0000		1,765,000	1,765,000	1,795,888	1,769,591	0	(995)	0	(995)	0	1,768,595	0	(3,595)	(3,595)	48,538	05/01/2016	2FE
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		06/01/2014	Paydown		655,486	655,486	671,290	670,889	0	(15,403)	0	(15,403)	0	655,486	0	0	0	8,015	01/27/2038	1FE
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012 3.039% 1		05/20/2014	Paydown		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,671	11/20/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		06/01/2014	Various		27,066	27,066	27,066	27,066	0	0	0	0	0	27,066	0	0	0	844	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						5,825,834	5,825,834	5,790,013	5,790,277	0	(817)	0	(817)	0	5,830,534	0	(4,700)	(4,700)	133,863	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50		06/01/2014	Paydown		51,077	51,077	50,055	50,735	0	342	0	342	0	51,077	0	0	0	732	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A1 1.902% 12/15/		06/15/2014	Paydown		72,413	72,413	72,413	72,413	0	0	0	0	0	72,413	0	0	0	578	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		06/15/2014	Redemption 100.0000		100,428	100,428	103,105	101,806	0	(59)	0	(59)	0	101,747	0	(1,320)	(1,320)	3,120	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		06/01/2014	Paydown		76,124	76,124	57,474	65,137	0	10,988	0	10,988	0	76,124	0	0	0	1,335	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%		06/01/2014	Paydown		102,818	102,818	108,602	104,410	0	(1,592)	0	(1,592)	0	102,818	0	0	0	2,855	08/15/2030	3AM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/25/2014	Paydown		57,992	57,992	55,473	55,501	0	2,491	0	2,491	0	57,992	0	0	0	848	07/25/2043	1FM
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP		04/01/2014	Various		582,403	582,403	585,865	583,416	0	(35)	0	(35)	0	583,381	0	(978)	(978)	25,122	10/01/2020	4FE
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES		06/30/2014	Redemption 100.0000		396,669	396,669	396,669	396,669	0	0	0	0	0	396,669	0	0	0	15,411	06/30/2015	1FE
02360X AJ 6	AMERENERGY GENERATING CORP SENIOR NOTES		05/22/2014	Goldman Sachs & Co.		112,500	125,000	76,250	76,250	0	0	0	0	0	76,250	0	36,250	36,250	4,886	06/01/2032	4FE
02640F AA 6	AMERICAN GEN MRTGE LOAN TR 2010-1A A1		06/01/2014	Paydown		193,639	193,639	193,592	193,015	0	624	0	624	0	193,639	0	0	0	4,198	03/25/2058	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C 3.....	.....	06/08/2014	Paydown..................................		688,481	688,481	688,421	688,471	0	10	0	10	0	688,481	0	0	0	9,499	04/08/2016	1FE.....
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5..	.....	06/01/2014	Paydown..................................		87,439	87,439	80,990	83,605	0	3,834	0	3,834	0	87,439	0	0	0	2,639	02/25/2028	1FM.....
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC..	.....	06/15/2014	Redemption 100.0000...........		261,758	261,758	261,758	261,993	0	(22)	0	(22)	0	261,971	0	(213)	(213)	12,434	06/15/2017	1..........
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....	.....	06/01/2014	Paydown..................................		100,164	100,164	99,921	100,206	0	(38)	0	(38)	0	100,168	0	(4)	(4)	2,065	06/25/2035	1FM.....
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A 5....	.....	06/02/2014	Redemption 100.0000...........		197,114	197,114	197,114	197,114	0	0	0	0	0	197,114	0	0	0	4,367	05/01/2016	2FE.....
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/1...........	.....	06/02/2014	Redemption 100.0000...........		105,896	105,896	98,891	102,101	0	210	0	210	0	102,311	0	3,585	3,585	2,978	01/02/2019	3..........
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05......	.....	06/01/2014	Paydown..................................		79,984	79,984	80,534	79,816	0	168	0	168	0	79,984	0	0	0	2,021	05/26/2037	1FM.....
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20....	.....	05/01/2014	Redemption 100.0000...........		121,590	121,590	121,590	121,610	0	(21)	0	(21)	0	121,590	0	0	0	4,319	05/01/2026	1..........
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.....	E..	06/02/2014	Paydown..................................		84,772	84,772	84,707	84,641	0	131	0	131	0	84,772	0	0	0	1,808	03/02/2026	1FE.....
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.....	.....	06/02/2014	Paydown..................................		89,668	89,668	89,668	89,668	0	0	0	0	0	89,668	0	0	0	989	12/02/2027	1FE.....
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3.....	.....	06/04/2014	Paydown..................................		178,675	178,675	178,638	178,645	0	31	0	31	0	178,675	0	0	0	2,245	12/04/2028	1FE.....
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3.	.....	06/01/2014	Paydown..................................		25,628	25,628	25,276	25,465	0	163	0	163	0	25,628	0	0	0	480	05/25/2019	1FM.....
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5......	.....	06/01/2014	Paydown..................................		31,355	31,355	30,826	31,110	0	245	0	245	0	31,355	0	0	0	646	10/25/2020	1FM.....
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A	.....	06/01/2014	Paydown..................................		31,201	31,201	31,357	31,157	0	44	0	44	0	31,201	0	0	0	703	02/26/2020	1FM.....
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A.....	.....	06/01/2014	Paydown..................................		15,421	15,421	16,278	16,210	0	(789)	0	(789)	0	15,421	0	0	0	335	01/25/2042	1FM.....
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2..	.....	06/01/2014	Paydown..................................		588,732	588,732	563,711	578,742	0	6,079	0	6,079	0	584,821	0	3,911	3,911	15,812	08/26/2036	1FM.....
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1.	.....	04/01/2014	Paydown..................................		4,450	4,450	2,616	2,616	0	1,834	0	1,834	0	4,450	0	0	0	0	10/25/2029	1FM.....
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06	.....	06/30/2014	Redemption 100.0000...........		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	1,998	06/30/2024	1FE.....
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34..................	.....	06/01/2014	Redemption 100.0000...........		58,002	58,002	58,002	58,002	0	0	0	0	0	58,002	0	0	0	1,987	06/01/2033	2FE.....
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A 5.000......	.....	06/01/2014	Paydown..................................		85,534	85,534	85,332	85,291	0	242	0	242	0	85,534	0	0	0	1,787	09/25/2018	1FE.....
124860 CB 1	C-BASS LLC 1999-3 A 6.580% 01/01/29...............	.....	06/01/2014	Paydown..................................		9,863	9,863	9,681	9,745	0	118	0	118	0	9,863	0	0	0	265	01/01/2029	1FM.....
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33.............	.....	06/01/2014	Paydown..................................		50,787	50,787	48,793	48,793	0	1,994	0	1,994	0	50,787	0	0	0	1,041	01/25/2033	1FM.....
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35..............	.....	06/01/2014	Paydown..................................		75,673	75,673	75,484	75,431	0	203	0	203	0	75,635	0	39	39	1,480	08/25/2035	1FM.....
1248P8 AC 3	CREDIT-BASED ASSET SER & SECUR 2006-MH1.	.....	06/01/2014	Paydown..................................		314,716	314,716	324,944	314,018	0	698	0	698	0	314,716	0	0	0	7,943	10/25/2036	1FE.....
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE..	.....	06/15/2014	Redemption 100.0000...........		137,063	137,063	137,830	137,338	0	(38)	0	(38)	0	137,300	0	(237)	(237)	5,082	12/15/2018	3FE.....
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1........	.....	06/15/2014	Paydown..................................		80,658	80,658	80,648	80,652	0	5	0	5	0	80,658	0	0	0	933	06/17/2019	1FE.....
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1........	.....	06/16/2014	Paydown..................................		90,343	90,343	90,330	90,340	0	3	0	3	0	90,343	0	0	0	1,049	04/16/2018	1FE.....
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/1........	.....	06/15/2014	Paydown..................................		137,587	137,587	137,571	137,582	0	5	0	5	0	137,587	0	0	0	2,096	09/17/2018	1FE.....
12621U AE 7	CNH EQUIPMENT TRUST 2010-B B 3.120% 02....	.....	06/15/2014	Paydown..................................		2,000,000	2,000,000	1,999,431	1,999,822	0	178	0	178	0	2,000,000	0	0	0	31,200	02/15/2017	1FE.....
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2........	.....	06/15/2014	Paydown..................................		119,636	119,636	119,620	119,628	0	8	0	8	0	119,636	0	0	0	953	03/16/2020	1FE.....
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2........	.....	06/15/2014	Paydown..................................		304,269	304,269	304,248	304,253	0	16	0	16	0	304,269	0	0	0	2,386	06/15/2020	1FE.....
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS..	.....	05/15/2014	Redemption 100.0000...........		194,425	194,425	194,425	194,425	0	0	0	0	0	194,425	0	0	0	7,067	11/15/2026	2..........
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.	.....	06/01/2014	Paydown..................................		40,407	40,407	41,078	40,950	0	(543)	0	(543)	0	40,407	0	0	0	540	04/25/2043	1FM.....
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3.	.....	06/01/2014	Paydown..................................		29,296	29,296	29,674	29,655	0	(359)	0	(359)	0	29,296	0	0	0	367	05/25/2043	1FM.....
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4	.....	06/01/2014	Paydown..................................		198,593	198,593	194,373	196,911	0	1,682	0	1,682	0	198,593	0	0	0	4,345	08/25/2035	1FM.....

Statement as of June 30, 2014 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F KH 7	COUNTRYWIDE ALTERNATIVE LOAN 2004-13CB A		06/01/2014	Paydown		641,572	641,572	640,870	639,062	0	2,510	0	2,510	0	641,572	0	0	0	16,174	07/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		06/01/2014	Paydown		3,349	3,340	2,720	2,808	0	398	0	398	0	3,206	0	143	143	39	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5..		06/01/2014	Paydown		30,221	31,048	29,146	30,648	0	205	0	205	0	30,853	0	(632)	(632)	541	10/25/2035	3FM
12669C E5 5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5...		05/01/2014	Paydown		4,167,842	4,144,525	4,063,680	4,039,906	0	953	0	953	0	4,064,041	0	103,800	103,800	23,183	07/25/2032	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50..		06/01/2014	Paydown		94,100	94,100	94,560	94,107	0	(7)	0	(7)	0	94,100	0	0	0	2,549	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB		06/01/2014	Paydown		64,377	64,377	62,043	62,612	0	1,765	0	1,765	0	64,377	0	0	0	1,488	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		06/01/2014	Paydown		185,904	185,904	185,328	185,320	0	584	0	584	0	185,904	0	0	0	4,664	05/25/2033	1FM
12669E LA 2	COUNTRYWIDE ALTERNATIVE LOAN 2003-24 A4.		06/01/2014	Paydown		861,158	861,158	827,587	852,185	0	8,973	0	8,973	0	861,158	0	0	0	17,343	07/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A12		06/01/2014	Paydown		214,880	214,880	208,837	213,748	0	1,132	0	1,132	0	214,880	0	0	0	4,265	10/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00..		06/01/2014	Paydown		99,188	99,188	96,213	98,648	0	540	0	540	0	99,188	0	0	0	1,937	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 2004-4 A25 5.25..		06/01/2014	Paydown		196,507	196,507	192,822	195,758	0	749	0	749	0	196,507	0	0	0	4,246	05/25/2034	1FM
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8 5.25..		06/01/2014	Paydown		251,426	251,426	235,712	249,742	0	1,684	0	1,684	0	251,426	0	0	0	6,005	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50..		06/01/2014	Paydown		84,111	84,111	82,140	82,140	0	1,971	0	1,971	0	84,111	0	0	0	1,859	06/25/2035	1FM
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2 5.5..		06/01/2014	Paydown		617,494	617,494	608,443	613,731	0	3,763	0	3,763	0	617,494	0	0	0	13,358	08/25/2033	1FM
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14....		06/01/2014	Paydown		205,326	205,326	205,326	205,326	0	0	0	0	0	205,326	0	0	0	0	06/25/2014	6FE
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2014	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023	1
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C		06/15/2014	Paydown		688,411	688,411	688,294	688,393	0	19	0	19	0	688,411	0	0	0	14,078	03/15/2016	2AM
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A..		06/03/2014	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	131,158	12/19/2016	2
14754D B@ 8	CASH AMERICA INTERNATIONAL INC SENIOR UN		06/03/2014	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	762,546	08/28/2019	2
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5		06/01/2014	Paydown		222,334	222,334	222,334	221,542	0	792	0	792	0	222,334	0	0	0	5,413	11/25/2035	1FM
17029P AA 3	CHOCTAW GENERATION SERIES 1 PASS THRU CE		06/15/2014	Redemption 100.0000		23,082	23,082	18,350	18,350	0	0	0	0	0	18,350	0	4,732	4,732	706	12/15/2031	4
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16		06/05/2014	Paydown		165,947	165,947	165,947	165,947	0	0	0	0	0	165,947	0	0	0	6,373	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5...		06/01/2014	Paydown		4,022	4,022	3,840	3,840	0	182	0	182	0	4,022	0	0	0	96	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1...		06/01/2014	Paydown		6,026	6,026	5,910	5,967	0	59	0	59	0	6,026	0	0	0	122	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....		04/01/2014	Paydown		24,995	24,995	22,620	24,186	0	809	0	809	0	24,995	0	0	0	495	07/25/2036	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....		06/01/2014	Paydown		73,374	73,374	66,404	70,999	0	2,375	0	2,375	0	73,374	0	0	0	2,009	07/25/2036	2FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1...		06/01/2014	Paydown		38,440	38,440	34,212	36,820	0	1,621	0	1,621	0	38,440	0	0	0	881	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3...		06/01/2014	Paydown		40,627	40,627	40,424	40,443	0	184	0	184	0	40,627	0	0	0	1,133	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A..		06/25/2014	Paydown		45,529	45,529	44,601	44,609	0	921	0	921	0	45,529	0	0	0	619	10/25/2043	1FM
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		06/01/2014	Paydown		15,535	15,535	15,535	15,535	0	0	0	0	0	15,535	0	0	0	0	05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700		06/01/2014	Paydown		2,414	2,414	1,917	1,917	0	178	0	178	0	2,095	0	318	318	65	06/15/2025	4FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 7.330		06/01/2014	Paydown		13,749	13,749	10,468	10,468	0	3,281	0	3,281	0	13,749	0	0	0	220	03/15/2027	4FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		06/01/2014	Paydown		5,442	5,442	5,282	5,282	0	161	0	161	0	5,442	0	0	0	159	03/15/2027	5FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 6.336		06/01/2014	Paydown		17,360	17,360	17,358	17,360	0	0	0	0	0	17,360	0	0	0	460	04/15/2028	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		04/29/2014	Redemption 100.0000		141,810	141,810	143,937	0	0	(47)	0	(47)	0	143,890	0	(2,080)	(2,080)	2,836	10/29/2024	1FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.		06/15/2014	Paydown		321,581	321,581	292,940	309,668	0	11,913	0	11,913	0	321,581	0	0	0	9,654	03/15/2028	1FE
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1 7.650% 07/2		06/01/2014	Paydown		53,202	53,202	39,410	40,688	0	5,501	0	5,501	0	46,189	0	7,012	7,012	1,153	07/25/2032	1FM
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/3		06/01/2014	Paydown		0	224,572	44,923	44,923	0	0	0	0	0	44,923	0	(44,923)	(44,923)	2,148	08/25/2032	1FM
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		06/01/2014	Paydown		70,294	70,294	57,989	57,989	0	12,305	0	12,305	0	70,294	0	0	0	2,196	02/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		06/01/2014	Paydown		74,702	74,702	73,425	73,425	0	1,277	0	1,277	0	74,702	0	0	0	1,942	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		06/01/2014	Paydown		61,422	61,422	62,804	61,906	0	(484)	0	(484)	0	61,422	0	0	0	1,196	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		06/30/2014	Redemption 100.0000		49,993	49,993	49,993	49,993	0	0	0	0	0	49,993	0	0	0	1,467	03/30/2025	2FE
23338V AC 0	DTE ELECTRIC CO 3.375% 03/01/25		06/23/2014	US Bancorp		1,999,880	2,000,000	1,997,220	0	0	0	0	0	0	1,997,220	0	2,660	2,660	0	03/01/2025	1FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/.		06/30/2014	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	428	03/30/2043	1
25087* AA 1	DETROIT INTL BRIDGE COMPANY SERIES A 4		06/02/2014	Redemption 100.0000		134,041	134,041	134,041	134,041	0	0	0	0	0	134,041	0	0	0	2,671	09/02/2014	2FE
29364N AK 4	ENTERGY MISSISSIPPI INC FIRST MORTGAGE		04/22/2014	Call 100.0000		4,925,000	4,925,000	4,912,097	4,920,183	0	300	0	300	0	4,920,483	0	4,517	4,517	95,483	06/01/2018	1FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2014	Paydown		47,807	47,807	48,091	47,999	0	(192)	0	(192)	0	47,807	0	0	0	465	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/25/2014	Paydown		12,402	12,402	12,301	12,302	0	100	0	100	0	12,402	0	0	0	155	06/25/2043	1FM
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A		06/15/2014	Paydown		258,455	258,455	258,445	258,447	0	8	0	8	0	258,455	0	0	0	1,387	10/16/2017	1FE
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR		06/30/2014	Redemption 100.0000		183,640	183,640	183,640	183,640	0	0	0	0	0	183,640	0	0	0	6,528	06/28/2020	2
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43		06/15/2014	Paydown		21,883	21,883	21,882	21,882	0	0	0	0	0	21,883	0	0	0	280	04/15/2043	1FE
31953* AL 6	BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2014	Redemption 100.0000		13,962	13,962	13,962	13,962	0	0	0	0	0	13,962	0	0	0	416	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SERIES B 5.960% 1		05/15/2014	Redemption 100.0000		1,403	1,403	1,403	1,403	0	0	0	0	0	1,403	0	0	0	42	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2014	Redemption 100.0000		8,879	8,879	8,879	8,879	0	0	0	0	0	8,879	0	0	0	265	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2014	Redemption 100.0000		3,596	3,596	3,596	3,596	0	0	0	0	0	3,596	0	0	0	107	10/15/2027	1
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E 5.960% 1		05/15/2014	Redemption 100.0000		4,770	4,770	4,770	4,770	0	0	0	0	0	4,770	0	0	0	142	10/15/2027	1
31953* AR 3	BNSF RAILWAY COMPANY SERIES F 5.960% 1		05/15/2014	Redemption 100.0000		17,025	17,025	17,025	17,025	0	0	0	0	0	17,025	0	0	0	507	10/15/2027	1
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3		04/01/2014	Paydown		56	56	54	56	0	0	0	0	0	56	0	0	0	1	09/25/2034	1FM
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7		06/01/2014	Paydown		294,298	294,298	291,355	293,103	0	1,195	0	1,195	0	294,298	0	0	0	6,243	05/25/2034	1FM
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED		04/01/2014	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,760	04/01/2015	2
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3		06/15/2014	Paydown		344,812	344,812	344,805	344,809	0	3	0	3	0	344,812	0	0	0	4,719	10/16/2017	1FE
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A 1		06/15/2014	Paydown		292,087	292,087	292,051	292,060	0	27	0	27	0	292,087	0	0	0	1,599	04/16/2018	1FE
35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE		06/30/2014	Redemption 100.0000		64,502	64,502	64,502	64,502	0	0	0	0	0	64,502	0	0	0	2,096	06/30/2025	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2		06/01/2014	Paydown		75,209	75,209	75,773	75,549	0	(340)	0	(340)	0	75,209	0	0	0	2,034	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/		06/01/2014	Paydown		24,811	24,811	23,471	23,642	0	1,169	0	1,169	0	24,811	0	0	0	671	04/25/2029	2FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		06/01/2014	Paydown		330,390	330,390	322,770	326,271	0	4,120	0	4,120	0	330,390	0	0	0	8,566	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		06/01/2014	Paydown		85,430	85,430	87,779	86,299	0	(869)	0	(869)	0	85,430	0	0	0	1,993	01/25/2020	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
378272 AA 6	GLENCORE FUNDING LLC 144A GUAR: GLENCOR		04/15/2014	Maturity		4,000,000	4,000,000	3,971,400	3,998,935	0	1,065	0	1,065	0	4,000,000	0	0	0	120,000	04/15/2014	2FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		06/01/2014	Paydown		26,093	26,093	23,745	24,883	0	1,210	0	1,210	0	26,093	0	0	0	597	09/25/2037	1FM
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A		06/16/2014	Paydown		666,460	666,460	666,460	666,460	0	0	0	0	0	666,460	0	0	0	7,852	12/16/2017	1FE
437185 AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2 A.		06/01/2014	Paydown		113,021	113,021	103,414	111,462	0	1,559	0	1,559	0	113,021	0	0	0	2,739	02/25/2036	1FM
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		06/01/2014	Paydown		17,986	17,986	17,981	17,954	0	32	0	32	0	17,986	0	0	0	599	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.150% 07/2		06/25/2014	Paydown		24,404	24,404	20,988	22,273	0	1,526	0	1,526	0	23,799	0	605	605	117	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		06/01/2014	Paydown		263,049	263,049	242,795	242,795	0	10,670	0	10,670	0	253,464	0	9,585	9,585	5,180	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2014	Paydown		69,062	69,062	67,897	68,163	0	900	0	900	0	69,062	0	0	0	1,354	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3		06/15/2014	Paydown		42,174	42,174	42,165	42,168	0	6	0	6	0	42,174	0	0	0	671	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4		06/15/2014	Paydown		53,312	53,312	56,695	56,701	0	(3,389)	0	(3,389)	0	53,312	0	0	0	1,008	10/15/2056	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T.		06/15/2014	Redemption 100.0000		224,549	224,549	224,549	224,549	0	0	0	0	0	224,549	0	0	0	6,648	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		06/01/2014	Paydown		34,840	34,840	35,636	35,384	0	(544)	0	(544)	0	34,840	0	0	0	490	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		06/01/2014	Paydown		43,009	43,009	42,256	42,442	0	567	0	567	0	43,009	0	0	0	623	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		06/01/2014	Paydown		106,145	106,145	107,738	107,733	0	(1,588)	0	(1,588)	0	106,145	0	0	0	1,840	08/26/2036	1FE
480081 AH 1	JONES APPAREL GROUP 5.125% 11/15/14		05/08/2014	Call 102.5560		4,871,410	4,750,000	4,598,238	4,732,509	0	6,941	0	6,941	0	4,739,450	0	131,960	131,960	116,983	11/15/2014	4FE
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		04/01/2014	Redemption 100.0000		(71,277)	(71,277)	(71,277)	(71,277)	0	0	0	0	0	(71,277)	0	0	0	0	03/29/2021	2FE
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN R		06/30/2014	Redemption 100.0000		73,529	73,529	72,621	73,253	0	47	0	47	0	73,301	0	229	229	2,045	07/31/2016	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		06/30/2014	Redemption 100.0000		400,390	400,390	401,510	400,773	0	(38)	0	(38)	0	400,735	0	(345)	(345)	11,722	03/30/2021	2FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		06/16/2014	Redemption 100.0000		5,866	5,866	5,866	5,866	0	0	0	0	0	5,866	0	0	0	193	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		06/08/2014	Redemption 100.0000		54,639	54,639	54,639	54,639	0	0	0	0	0	54,639	0	0	0	1,645	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-		06/01/2014	Paydown		3,375	3,375	3,251	2,564	723	88	0	811	0	3,375	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		06/01/2014	Paydown		192,869	192,869	181,019	181,019	0	11,851	0	11,851	0	192,869	0	0	0	4,367	11/25/2035	1FM
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST		04/25/2014	Paydown		276,930	276,930	261,193	273,974	0	2,956	0	2,956	0	276,930	0	0	0	9,623	01/26/2032	2AM
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5		06/01/2014	Paydown		68,542	68,542	68,799	68,417	0	125	0	125	0	68,542	0	0	0	1,277	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		06/15/2014	Paydown		440,417	440,417	440,334	440,399	0	18	0	18	0	440,417	0	0	0	5,816	01/15/2030	1FE
57164N AA 9	MARRIOTT VACATION CLUB OWNR TR 2007-2A A		06/01/2014	Paydown		26,628	26,628	27,560	27,563	0	(935)	0	(935)	0	26,628	0	0	0	643	10/20/2029	1FE
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A		06/20/2014	Paydown		75,727	75,727	75,726	75,726	0	0	0	0	0	75,727	0	0	0	1,500	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		06/20/2014	Paydown		129,431	129,431	129,413	129,418	0	13	0	13	0	129,431	0	0	0	1,347	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		06/20/2014	Paydown		86,287	86,287	86,281	86,283	0	4	0	4	0	86,287	0	0	0	1,252	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		06/20/2014	Paydown		130,746	130,746	130,732	130,737	0	9	0	9	0	130,746	0	0	0	1,926	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		06/01/2014	Paydown		148,372	148,372	120,181	139,592	0	8,780	0	8,780	0	148,372	0	0	0	3,542	12/25/2034	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES 8...		06/18/2014	Redemption 100.0000		89,164	89,164	89,164	89,164	0	0	0	0	0	89,164	0	0	0	3,945	12/18/2019	2FE
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		04/01/2014	Paydown		17,455	17,455	17,453	17,455	0	0	0	0	0	17,455	0	0	0	727	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		06/15/2014	Paydown		48,818	48,818	46,255	46,967	0	1,850	0	1,850	0	48,818	0	0	0	999	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		06/15/2014	Paydown		48,818	48,818	48,816	48,817	0	1	0	1	0	48,818	0	0	0	999	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		06/01/2014	Paydown		26,544	26,544	27,162	27,065	0	(521)	0	(521)	0	26,544	0	0	0	700	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		06/01/2014	Paydown		75,395	75,395	75,343	75,339	0	57	0	57	0	75,395	0	0	0	1,653	12/15/2045	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N		06/30/2014	Redemption 100.0000		27,503	27,503	27,503	27,503	0	0	0	0	0	27,503	0	0	0	733	06/30/2027	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		05/11/2014	Redemption 100.0000		56,029	56,029	56,029	56,029	0	0	0	0	0	56,029	0	0	0	1,577	11/11/2023	1
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5		06/01/2014	Paydown		130,399	130,399	130,226	129,980	0	419	0	419	0	130,399	0	0	0	2,909	11/25/2033	1FM
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		06/01/2014	Paydown		202,493	202,493	192,977	199,337	0	3,156	0	3,156	0	202,493	0	0	0	4,411	11/25/2033	1FM
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7		06/01/2014	Paydown		1,999,919	1,999,919	1,951,015	1,969,368	0	30,551	0	30,551	0	1,999,919	0	0	0	39,290	11/25/2031	1FM
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI		06/01/2014	Various		45,000	45,000	44,548	44,799	0	19	0	19	0	44,818	0	182	182	1,609	06/01/2018	2
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		04/15/2014	Various		72,266	72,266	75,983	74,841	0	(66)	0	(66)	0	74,776	0	(2,510)	(2,510)	3,184	10/15/2026	3FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		06/01/2014	Paydown		5,856	5,856	5,856	5,856	0	0	0	0	0	5,856	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		06/01/2014	Paydown		42,967	42,967	42,967	42,967	0	0	0	0	0	42,967	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9..		06/01/2014	Paydown		133,399	133,399	129,059	129,059	0	4,339	0	4,339	0	133,399	0	0	0	3,871	02/15/2028	3AM
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6		06/01/2014	Paydown		139,269	139,269	139,269	139,269	0	0	0	0	0	139,269	0	0	0	3,575	12/15/2031	6FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%.		06/15/2014	Redemption 100.0000		46,200	46,200	46,200	46,200	0	0	0	0	0	46,200	0	0	0	1,888	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4		06/01/2014	Paydown		134,776	134,776	134,368	134,378	0	398	0	398	0	134,776	0	0	0	3,895	05/15/2032	1FE
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.		06/01/2014	Paydown		10,716	10,716	10,971	10,914	0	(198)	0	(198)	0	10,716	0	0	0	290	06/15/2036	1FE
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A...		06/15/2014	Paydown		1,351,327	1,351,327	1,353,181	1,352,812	0	(1,485)	0	(1,485)	0	1,351,327	0	0	0	21,713	03/15/2017	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		06/30/2014	Redemption 100.0000		65,000	65,000	68,495	65,685	0	(289)	0	(289)	0	65,397	0	(397)	(397)	2,600	12/30/2015	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF		06/01/2014	Paydown		224,901	224,901	226,588	225,064	0	(165)	0	(165)	0	224,899	0	2	2	4,677	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		06/30/2014	Redemption 100.0000		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	2,921	12/31/2018	2
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU		04/15/2014	Redemption 100.0000		19,272	19,272	14,454	14,454	0	112	0	112	0	14,566	0	4,706	4,706	691	07/15/2027	6FE
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1...		06/01/2014	Paydown		56,089	56,089	55,191	55,250	0	840	0	840	0	56,089	0	0	0	1,369	02/26/2036	1FM
74928H BQ 8	RBSCF TRUST 2010-RR3 MS4A 4.970% 04/14		06/01/2014	Paydown		1,097,288	1,097,288	1,133,122	1,098,758	0	(1,470)	0	(1,470)	0	1,097,288	0	0	0	21,153	04/14/2040	1FE
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2...		06/01/2014	Paydown		44,158	44,158	41,978	43,239	0	919	0	919	0	44,158	0	0	0	956	10/25/2021	1FM
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5		06/01/2014	Paydown		121,286	121,286	118,011	119,597	0	1,020	0	1,020	0	120,617	0	668	668	2,876	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		06/01/2014	Paydown		106,240	106,240	105,741	105,781	0	264	0	264	0	106,045	0	195	195	2,761	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3		06/01/2014	Paydown		93,872	93,872	89,281	93,459	0	413	0	413	0	93,872	0	0	0	2,048	05/25/2033	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5		06/01/2014	Paydown		179,434	179,434	179,172	178,835	0	229	0	229	0	179,064	0	370	370	4,705	08/25/2033	1FM
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1		06/01/2014	Paydown		277,158	277,158	280,872	279,992	0	(2,833)	0	(2,833)	0	277,158	0	0	0	8,315	12/25/2032	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15.		06/01/2014	Paydown		819,808	819,808	791,585	810,604	0	9,204	0	9,204	0	819,808	0	0	0	18,531	08/25/2033	1FM
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17.		06/01/2014	Paydown		191,483	191,483	191,483	191,483	0	0	0	0	0	191,483	0	0	0	4,933	09/25/2033	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24.		06/01/2014	Paydown		470,674	470,674	455,745	468,578	0	2,096	0	2,096	0	470,674	0	0	0	7,839	07/25/2033	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		06/01/2014	Paydown		275,584	275,584	268,264	271,066	0	4,518	0	4,518	0	275,584	0	0	0	7,043	05/01/2034	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE		06/01/2014	Paydown		16,996	16,996	16,989	16,917	0	79	0	79	0	16,996	0	0	0	521	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5 2A		06/01/2014	Paydown		54,701	54,701	55,157	54,839	0	(138)	0	(138)	0	54,701	0	0	0	1,084	05/25/2019	1FM
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A		06/01/2014	Paydown		510,818	510,818	505,710	508,733	0	2,085	0	2,085	0	510,818	0	0	0	12,382	12/25/2034	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1 2A		06/01/2014	Paydown		17,781	17,781	18,048	17,836	0	(55)	0	(55)	0	17,781	0	0	0	339	02/25/2020	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		06/01/2014	Paydown		270,460	270,460	270,434	269,589	0	871	0	871	0	270,460	0	0	0	6,941	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		06/01/2014	Paydown		185,754	185,754	185,743	185,189	0	565	0	565	0	185,754	0	0	0	4,525	10/25/2034	1FM
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A 1.140%		06/15/2014	Paydown		257,008	257,008	256,998	257,003	0	5	0	5	0	257,008	0	0	0	1,256	07/16/2018	1FE
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B		06/15/2014	Paydown		496,312	496,312	496,302	496,309	0	2	0	2	0	496,312	0	0	0	6,691	06/15/2017	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%		06/01/2014	Paydown		53,960	53,960	53,960	53,900	0	61	0	61	0	53,960	0	0	0	819	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		06/01/2014	Paydown		91,559	91,559	91,548	91,551	0	8	0	8	0	91,559	0	0	0	768	09/20/2029	1FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2014	Paydown		116,408	116,408	118,431	118,396	0	(1,988)	0	(1,988)	0	116,408	0	0	0	1,360	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		06/25/2014	Paydown		18,478	18,478	18,600	18,579	0	(101)	0	(101)	0	18,478	0	0	0	236	06/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.		04/25/2014	Paydown		47,424	47,424	47,424	47,424	0	0	0	0	0	47,424	0	0	0	807	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.		06/25/2014	Paydown		100,972	100,972	98,760	98,826	0	2,146	0	2,146	0	100,972	0	0	0	1,693	07/25/2043	1FM
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A		06/20/2014	Paydown		121,911	121,911	122,026	121,963	0	(52)	0	(52)	0	121,911	0	0	0	1,767	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A		06/20/2014	Paydown		31,892	31,892	31,888	31,890	0	2	0	2	0	31,892	0	0	0	505	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		06/20/2014	Paydown		43,240	43,240	43,235	43,238	0	2	0	2	0	43,240	0	0	0	596	06/20/2018	1FE
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B		06/20/2014	Paydown		218,839	218,839	218,823	218,828	0	11	0	11	0	218,839	0	0	0	3,075	03/20/2029	2AM
82651Y AA 3	SIERRA RECEIVABLES FUNDING CO 2013-1A A		06/20/2014	Paydown		300,199	300,199	300,136	300,148	0	51	0	51	0	300,199	0	0	0	1,959	11/20/2029	1FE
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		06/20/2014	Paydown		34,842	34,842	34,834	34,837	0	4	0	4	0	34,842	0	0	0	409	11/20/2028	1FE
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%		06/15/2014	Paydown		149,643	149,643	149,237	149,307	0	337	0	337	0	149,643	0	0	0	1,842	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%		06/15/2014	Paydown		59,857	59,857	59,845	59,847	0	10	0	10	0	59,857	0	0	0	1,093	03/17/2025	2AM
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A 6.000%		06/01/2014	Paydown		111,249	111,249	111,187	111,140	0	109	0	109	0	111,249	0	0	0	2,751	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B 8.475%		06/01/2014	Paydown		27,812	27,812	27,798	27,781	0	31	0	31	0	27,812	0	0	0	971	05/16/2022	2AM
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2014	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2014	Redemption 100.0000		115,385	115,385	115,385	115,385	0	0	0	0	0	115,385	0	0	0	2,885	06/15/2025	2
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		06/01/2014	Paydown		158,800	158,800	158,782	158,682	0	119	0	119	0	158,800	0	0	0	1,467	10/25/2057	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.326		06/01/2014	Paydown		5,328	5,328	4,061	4,061	0	1,268	0	1,268	0	5,328	0	0	0	160	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6		06/01/2014	Paydown		307,177	307,177	307,033	306,942	0	236	0	236	0	307,177	0	0	0	7,628	03/25/2032	1FM
86359A DL 4	STRUCTURED ASSET SECURITIES 2002-23XS A7		06/01/2014	Paydown		246,617	246,617	252,397	248,479	0	(1,863)	0	(1,863)	0	246,617	0	0	0	6,759	11/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		06/01/2014	Paydown		17,046	17,046	11,588	11,588	0	5,458	0	5,458	0	17,046	0	0	0	486	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		06/01/2014	Paydown		34,791	34,791	34,639	34,651	0	100	0	100	0	34,750	0	41	41	389	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		06/01/2014	Paydown		13,479	13,479	12,771	13,059	0	419	0	419	0	13,479	0	0	0	304	02/25/2020	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		06/01/2014	Paydown		91,601	91,601	79,922	87,969	0	3,632	0	3,632	0	91,601	0	0	0	1,996	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.		06/01/2014	Paydown		101,030	101,030	98,880	98,880	0	2,150	0	2,150	0	101,030	0	0	0	1,970	12/25/2034	1FM
870537 AA 5	SWEETWATER INVESTORS LLC 144A SENIOR SEC		05/15/2014	Redemption 100.0000		259,683	259,683	259,683	259,683	0	0	0	0	0	259,683	0	0	0	7,628	05/15/2014	2
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		06/20/2014	Paydown		62,500	62,500	62,473	62,473	0	27	0	27	0	62,500	0	0	0	924	11/20/2038	1FE
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A		05/15/2014	Paydown		2,175,000	2,175,000	2,175,000	2,175,000	0	0	0	0	0	2,175,000	0	0	0	42,496	06/15/2026	1FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A		06/20/2014	Paydown		50,000	50,000	49,744	49,751	0	249	0	249	0	50,000	0	0	0	813	09/20/2038	1FE
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		06/12/2014	Redemption 100.0000		82,373	82,373	82,373	82,373	0	0	0	0	0	82,373	0	0	0	1,937	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		06/16/2014	Paydown		37,448	37,448	37,448	37,448	0	0	0	0	0	37,448	0	0	0	811	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		06/15/2014	Paydown		46,826	46,826	46,826	46,826	0	0	0	0	0	46,826	0	0	0	442	01/15/2043	1FE
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A		06/14/2014	Paydown		75,000	75,000	74,991	74,992	0	8	0	8	0	75,000	0	0	0	1,316	05/14/2027	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		06/10/2014	Redemption 100.0000		37,926	37,926	37,926	37,926	0	0	0	0	0	37,926	0	0	0	953	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.385% 1		06/25/2014	Paydown		0	0	7,547	0	0	0	0	0	0	0	0	0	0	4,283	11/08/2027	1FE
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		06/02/2014	Redemption 100.0000		132,000	132,000	90,379	90,379	0	0	0	0	0	90,379	0	41,621	41,621	3,569	05/31/2020	5
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		06/23/2014	Redemption 100.0000		59,881	59,881	59,881	59,881	0	0	0	0	0	59,881	0	0	0	1,311	09/23/2030	1
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.427%		06/01/2014	Paydown		13,345	13,345	9,644	10,385	0	2,960	0	2,960	0	13,345	0	0	0	136	10/25/2033	1FM
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		06/01/2014	Paydown		38,229	38,229	38,683	38,287	0	(23)	0	(23)	0	38,264	0	(35)	(35)	783	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.422%		06/01/2014	Paydown		24,077	24,077	16,658	18,386	0	1,900	0	1,900	0	20,286	0	3,791	3,791	243	02/25/2034	1FM
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6 5.500% 0		06/01/2014	Paydown		1,205,056	1,205,056	1,196,063	1,199,710	0	948	0	948	0	1,200,658	0	4,398	4,398	31,525	03/25/2034	1FM
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES 5.870%		05/04/2014	Redemption 100.0000		720,000	720,000	720,000	720,000	0	0	0	0	0	720,000	0	0	0	21,132	05/04/2016	2FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		06/15/2014	Paydown		197,584	197,584	197,557	197,559	0	25	0	25	0	197,584	0	0	0	2,528	03/15/2029	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		06/10/2014	Redemption 100.0000		58,451	58,451	58,451	58,451	0	0	0	0	0	58,451	0	0	0	1,835	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2		06/05/2014	Redemption 100.0000		38,690	38,690	38,690	38,690	0	0	0	0	0	38,690	0	0	0	1,197	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5.		06/10/2014	Redemption 100.0000		45,596	45,596	45,596	45,596	0	0	0	0	0	45,596	0	0	0	1,001	05/10/2019	1
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25		06/01/2014	Paydown		80,773	80,773	75,030	79,774	0	401	0	401	0	80,175	0	598	598	1,998	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		06/01/2014	Paydown		8,118	8,118	7,709	7,950	0	70	0	70	0	8,020	0	98	98	187	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		06/01/2014	Paydown		172,029	175,243	153,776	165,210	0	4,818	0	4,818	0	170,028	0	2,001	2,001	3,591	07/25/2036	2FM
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2	E	06/01/2014	Paydown		135,092	135,092	135,092	135,092	0	0	0	0	0	135,092	0	0	0	1,684	01/20/2025	1FE
97180* SC 3	WILMINGTON TRUST CO LESSEE-A.I LEASING/A.		05/29/2014	Redemption 100.0000		84,921	84,921	84,921	84,921	0	0	0	0	0	84,921	0	0	0	3,834	11/27/2014	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
97180* SD 1	WILMINGTON TRUST CO LESSEE-A.I LEASING/A.		05/29/2014	Redemption 100.0000		84,921	84,921	84,921	84,921	0	0	0	0	0	84,921	0	0	0	3,834	11/29/2014	1
97180* SE 9	WILMINGTON TRUST CO LESSEE-A.I LEASING/A.		05/29/2014	Redemption 100.0000		84,921	84,921	84,921	84,921	0	0	0	0	0	84,921	0	0	0	3,834	11/28/2014	1
97180* SF 6	WILMINGTON TRUST CO LESSEE-A.I LEASING/A.		05/29/2014	Various		84,921	84,921	84,921	84,921	0	0	0	0	0	84,921	0	0	0	3,834	11/29/2014	1
97180* SG 4	WILMINGTON TRUST CO LESSEE-A.I LEASING/A.		05/29/2014	Various		84,921	84,921	84,921	84,921	0	0	0	0	0	84,921	0	0	0	3,834	11/29/2014	1
97180* SH 2	WILMINGTON TRUST CO LESSEE-A.I LEASING/A.		05/29/2014	Redemption 100.0000		84,921	84,921	84,921	84,921	0	0	0	0	0	84,921	0	0	0	3,834	11/28/2014	1
97180* SR 0	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2014	Various		88,321	88,321	88,321	88,321	0	0	0	0	0	88,321	0	0	0	3,860	06/29/2015	1
97180* SS 8	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2014	Redemption 100.0000		88,321	88,321	88,326	88,322	0	0	0	0	0	88,322	0	(1)	(1)	3,860	06/29/2015	1
97180* ST 6	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2014	Redemption 100.0000		88,321	88,321	88,321	88,321	0	0	0	0	0	88,321	0	0	0	3,860	06/29/2015	1
97180* SU 3	WILMINGTON TRUST CO LESSEE-AI LEASING/NW		06/29/2014	Redemption 100.0000		88,321	88,321	88,324	88,322	0	0	0	0	0	88,321	0	(1)	(1)	3,860	06/29/2015	1
981811 AE 2	WORTHINGTON INDUSTRIES INC 4.550% 04/1		06/30/2014	J P Morgan & Co		1,039,100	1,000,000	997,890	0	0	29	0	29	0	997,919	0	41,181	41,181	9,858	04/15/2026	2AM
30217V AC 1	EXPRESS PIPELINE LP LP 144A 7.390% 1	A	06/30/2014	Various		559,039	559,039	536,652	553,420	0	1,381	0	1,381	0	554,801	0	4,238	4,238	20,656	12/31/2017	2FE
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	06/12/2014	Paydown		25,823	25,823	17,729	17,731	2,712	5,380	0	8,092	0	25,823	0	0	0	1,253	08/09/2016	6FE
05565Q BL 1	BP CAPITAL MARKETS PLC 3.625% 05/08/14	F	05/08/2014	Maturity		5,000,000	5,000,000	4,922,250	4,993,961	0	6,039	0	6,039	0	5,000,000	0	0	0	90,625	05/08/2014	1FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	06/25/2014	Paydown		75,000	75,000	74,984	74,986	0	14	0	14	0	75,000	0	0	0	1,084	10/25/2027	1FE
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A	F	06/18/2014	Paydown		75,000	75,000	74,991	74,992	0	8	0	8	0	75,000	0	0	0	1,316	05/18/2027	1FE
37952U AA 1	SEACO CONTAINER 2012-1A A 4.110% 07/17	F	06/17/2014	Paydown		125,000	125,000	124,975	124,978	0	22	0	22	0	125,000	0	0	0	2,141	07/17/2027	1FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	04/12/2014	Redemption 100.0000		15,954	15,954	15,954	15,954	0	0	0	0	0	15,954	0	0	0	477	07/12/2016	1
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	R	06/15/2014	Redemption 100.0000		1,250	1,250	1,285	1,271	0	(1)	0	(1)	0	1,270	0	(20)	(20)	39	12/15/2026	2FE
880334 AA 5	TENGIZCHEVROIL FINANCE CO 144A 6.124%	F	05/15/2014	Redemption 100.0000		124,886	124,886	125,511	124,948	0	(32)	0	(32)	0	124,916	0	(29)	(29)	2,555	11/15/2014	2FE
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	F	04/30/2014	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020	2
BCC26G 6A 6	RISE 2014-1 A ASSET BACKED SECURED TERM	F	06/15/2014	Redemption 100.0000		73,684	73,684	75,250	0	0	(14)	0	(14)	0	75,236	0	(1,552)	(1,552)	437	02/15/2021	1Z
G2978# AJ 2	ELECTRICITY SUPPLY BOARD 6.360% 06/15/	F	06/15/2014	Maturity		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	143,100	06/15/2014	2
N6510* AC 9	NUTRECO HOLDING NV SERIES C SENIOR NOTES	R	05/04/2014	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	179,200	05/04/2014	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F	06/30/2014	Redemption 100.0000		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	613	11/30/2033	2
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C	F	05/16/2014	Seaport Group		218,550	1,829,083	238,419	238,419	0	0	0	0	0	238,419	0	(19,869)	(19,869)	0	10/06/2016	5
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB	F	05/16/2014	Seaport Group		147,228	1,371,746	225,681	160,612	0	0	0	0	0	225,681	0	(78,453)	(78,453)	65,069	10/06/2016	5
3899999. Total Bonds - Industrial and Miscellaneous						85,484,281	88,376,729	84,545,865	81,682,801	3,435	235,662	0	239,097	0	85,224,441	0	259,837	259,837	2,691,865	XXX	XXX
8399997. Total Bonds - Part 4						109,763,155	112,655,603	109,085,681	106,217,877	3,435	(55,454)	0	(52,019)	0	109,509,476	0	253,677	253,677	3,271,517	XXX	XXX
8399999. Total Bonds						109,763,155	112,655,603	109,085,681	106,217,877	3,435	(55,454)	0	(52,019)	0	109,509,476	0	253,677	253,677	3,271,517	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
****** ** *	MJ MAILLIS SA INDUSTRIAL	F	05/29/2014	Seaport Group	2,454,210.000	0	XXX	0	169,340	(169,340)	0	0	(169,340)	0	0	0	0	0	0	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						0	XXX	0	169,340	(169,340)	0	0	(169,340)	0	0	0	0	0	0	XXX	XXX
9799997 Total Common Stocks - Part 4						0	XXX	0	169,340	(169,340)	0	0	(169,340)	0	0	0	0	0	0	XXX	XXX
9799999. Total Common Stocks						0	XXX	0	169,340	(169,340)	0	0	(169,340)	0	0	0	0	0	0	XXX	XXX
9899999. Total Preferred and Common Stocks						0	XXX	0	169,340	(169,340)	0	0	(169,340)	0	0	0	0	0	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						109,763,155	XXX	109,085,681	106,387,217	(165,905)	(55,454)	0	(221,359)	0	109,509,476	0	253,677	253,677	3,271,517	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283	0	0	22,729		22,729	(15,236)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656	0	0	20,318		20,318	(13,818)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	45,496		45,496	(17,909)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	14,028		14,028	(3,665)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	51,411		51,411	(32,581)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	65,794		65,794	(26,821)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	8,028		8,028	(2,064)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	33,875		33,875	(34,563)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	29,704		29,704	(11,839)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	21,107		21,107	(11,403)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161	0	0	7,862		7,862	(29,509)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	5,919		5,919	(3,674)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	20,154		20,154	(11,802)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	16,259		16,259	(13,793)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	7,372		7,372	(4,600)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

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S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	17,831		17,831	(8,619)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	44,291		44,291	(33,706)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	35,227		35,227	(19,608)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705	0	0	53,926		53,926	(27,626)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	23,799		23,799	(11,291)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094	0	0	23,208		23,208	(44,040)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	9,279		9,279	(7,987)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568	0	0	29,379		29,379	(14,538)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	20,943		20,943	(17,397)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606	0	0	5,527		5,527	(11,093)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607	0	0	41,425		41,425	(19,938)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	20,402		20,402	(11,907)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	24,909		24,909	(18,987)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756	0	0	56,324		56,324	(26,870)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	10,397		10,397	(5,916)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	50,231		50,231	(21,491)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095	0	0	581		581	(19,365)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	11,981		11,981	(17,389)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	6,385		6,385	(9,496)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	27,300		27,300	(20,835)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	25,844		25,844	(9,382)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	1,968		1,968	(2,946)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	30,586		30,586	(22,472)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	90,079		90,079	(39,256)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	33,337		33,337	(11,827)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	16,663		16,663	(5,788)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	15,547		15,547	(17,999)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	15,471		15,471	(10,898)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale O2RNE8IBXP4R0TD8PU41..	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	26,449		26,449	(11,127)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	35,052		35,052	(14,118)	0	0	0	N/A		N/A

Statement as of June 30, 2014 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.12/31/2014	1,990	2,573,468	....1,293.0000	978,823	0	0	3,214	....	3,214	.........(24,799)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.12/31/2008	.12/31/2015	630	857,430	....1,361.0000	339,097	0	0	15,465	....	15,465	.........(18,036)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.04/21/2009	.12/31/2018	1,600	1,360,000	.......850.0000	409,728	0	0	37,649	....	37,649	.........(22,787)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.03/23/2010	.12/31/2019	190	262,200	....1,380.0000	62,700	0	0	22,909	....	22,909	...........(6,082)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities........................	Exhibit 5	Product equity risk	BNP Paribas...... KVQR4N79VEW8JPSK1K14	.01/28/2009	.05/31/2018	1,530	1,727,370	....1,129.0000	612,719	0	0	68,297	....	68,297	.........(41,971)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities........................	Exhibit 5	Product equity risk	BNP Paribas...... KVQR4N79VEW8JPSK1K14	.01/28/2009	.06/29/2018	640	722,560	....1,129.0000	256,288	0	0	29,254	....	29,254	.........(17,466)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities........................	Exhibit 5	Product equity risk	BNP Paribas...... KVQR4N79VEW8JPSK1K14	.02/05/2009	.06/28/2018	655	739,495	....1,129.0000	252,601	0	0	32,394	....	32,394	.........(18,061)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.06/17/2010	.03/31/2020	315	343,164	....1,089.0000	93,410	0	0	21,860	....	21,860	...........(5,429)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.06/17/2010	.04/30/2020	250	272,353	....1,089.0000	74,010	0	0	17,546	....	17,546	...........(4,296)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.05/29/2020	135	141,615	....1,049.0000	41,303	0	0	8,755	....	8,755	...........(2,001)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.06/30/2020	120	125,880	....1,049.0000	35,208	0	0	7,898	....	7,898	...........(1,774)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.07/31/2020	105	110,180	....1,049.0000	30,864	0	0	7,001	....	7,001	...........(1,542)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Barclays Capital. AC28XWWI3WIBK2824319..	.10/05/2010	.08/31/2020	120	125,920	....1,049.0000	35,348	0	0	8,129	....	8,129	...........(1,751)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.09/30/2020	20	22,824	....1,141.0000	4,658	0	0	1,594	....	1,594	..............(495)	0	0	0	N/A.................	....	N/A..............
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities........................	Exhibit 5	Product equity risk	Credit Suisse..... ANGGYXNX0JLX3X63JN86.	.05/18/2011	.10/30/2020	25	29,582	....1,183.0000	6,185	0	0	2,211	....	2,211	..............(650)	0	0	0	N/A.................	....	N/A..............

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86.	.05/18/2011	.11/30/2020	45	53,125	1,181.0000	11,122	0	0	3,994		3,994	(1,182)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86.	.05/18/2011	.12/31/2020	65	81,747	1,258.0000	17,796	0	0	6,829		6,829	(1,859)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86.	.05/18/2011	.01/29/2021	75	96,459	1,286.0000	21,324	0	0	8,425		8,425	(2,203)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86.	.05/18/2011	.02/26/2021	95	126,086	1,327.0000	28,446	0	0	11,650		11,650	(2,899)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86.	.05/18/2011	.03/31/2021	155	205,504	1,326.0000	46,387	0	0	19,183		19,183	(4,692)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86.	.05/18/2011	.04/30/2021	120	163,633	1,364.0000	37,620	0	0	16,071		16,071	(3,742)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.05/28/2021	393	494,237	1,257.6000	145,214	0	0	43,321		43,321	(11,992)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.06/30/2021	621	780,970	1,257.6000	230,056	0	0	69,263		69,263	(18,823)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.07/30/2021	203	255,293	1,257.6000	75,313	0	0	22,847		22,847	(6,129)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.08/31/2021	223	280,445	1,257.6000	83,041	0	0	25,432		25,432	(6,683)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.09/30/2021	114	143,366	1,257.6000	42,517	0	0	13,126		13,126	(3,389)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.10/29/2021	211	265,354	1,257.6000	78,819	0	0	24,495		24,495	(6,253)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.11/30/2021	235	295,536	1,257.6000	88,085	0	0	27,469		27,469	(7,034)	0	0	0	N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748...	.01/25/2012	.12/31/2021	517	650,179	1,257.6000	194,165	0	0	61,036		61,036	(15,382)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,001,397	0	0	1,811,714	XXX	1,811,714	(1,006,591)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0149999. Total-Purchased Options-Hedging Other										17,001,397	0	0	1,811,714	XXX	1,811,714	(1,006,591)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,001,397	0	0	1,811,714	XXX	1,811,714	(1,006,591)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,001,397	0	0	1,811,714	XXX	1,811,714	(1,006,591)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,001,397	0	0	1,811,714	XXX	1,811,714	(1,006,591)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,001,397	0	0	1,811,714	XXX	1,811,714	(1,006,591)	0	0	0	0	XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
Short Futures																					
Hedging Other																					
BPU4	(789)	(493,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/17/2014	CME SNZ2OJLFK8MNNCLQOF39	06/11/2014	174.3650	170.9500	(1,684,000)	(1,684,000)	0	0	0	(1,684,000)	(1,684,000)	(986,250)	n/a	625
VGU4	(937)	(12,829)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	09/19/2014	EUR	06/16/2014	3,197.7705	3,232.0000	439,127	439,127	0	0	0	439,127	439,127	(3,066,116)	n/a	14
ECU4	(249)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/17/2014	CME SNZ2OJLFK8MNNCLQOF39	06/11/2014	1.3848	1.3698	(467,288)	(467,288)	0	0	0	(467,288)	(467,288)	(498,000)	n/a	125,000
ZU4	(735)	(12,567)	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	09/22/2014	LIF	06/16/2014	6,704.2000	6,711.0000	85,458	85,458	0	0	0	85,458	85,458	(3,456,034)	n/a	17
JYU4	(134)	(167,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	09/17/2014	CME SNZ2OJLFK8MNNCLQOF39	06/11/2014	99.8368	98.8000	(173,663)	(173,663)	0	0	0	(173,663)	(173,663)	(402,000)	n/a	1,250
NQU4	(543)	(10,860)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	09/19/2014	CME SNZ2OJLFK8MNNCLQOF39	06/12/2014	3,890.8370	3,840.5000	(546,660)	(546,660)	0	0	0	(546,660)	(546,660)	(1,601,850)	n/a	20
NKU4	(110)	(1,086)	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	09/12/2014	OSE	06/12/2014	15,389.0364	15,160.0000	(248,695)	(248,695)	0	0	0	(248,695)	(248,695)	(456,049)	n/a	10
TAU4	(1,161)	(116,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	09/19/2014	NYF	06/12/2014	1,219.2103	1,190.3000	(3,356,490)	(3,356,490)	0	0	0	(3,356,490)	(3,356,490)	(5,921,100)	n/a	100
ESU4	(1,441)	(72,050)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	09/19/2014	CME SNZ2OJLFK8MNNCLQOF39	06/12/2014	1,968.3358	1,952.4000	(1,148,178)	(1,148,178)	0	0	0	(1,148,178)	(1,148,178)	(6,232,325)	n/a	50
13429999. Total-Short Futures-Hedging Other												(7,100,386)	(7,100,386)	0	0	0	(7,100,386)	(7,100,386)	(22,619,723)	XXX	XXX
1389999. Total-Short Futures												(7,100,386)	(7,100,386)	0	0	0	(7,100,386)	(7,100,386)	(22,619,723)	XXX	XXX
1409999. Total-Hedging Other												(7,100,386)	(7,100,386)	0	0	0	(7,100,386)	(7,100,386)	(22,619,723)	XXX	XXX
1449999. TOTAL												(7,100,386)	(7,100,386)	0	0	0	(7,100,386)	(7,100,386)	(22,619,723)	XXX	XXX

(a)

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

(b)

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Golman Sachs	(13,693,515)	6,593,129	(7,100,386)
Total Net Cash Deposits	(13,693,515)	6,593,129	(7,100,386)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	524,586	(7,624,972)	524,586	524,586	(7,624,972)	524,586	(22,619,723)	524,586
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	0	472,372	0	472,372	472,372	0	472,372	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	484,882	0	484,882	484,882	0	484,882	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	463,033	0	463,033	463,033	0	463,033	0	0
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	0	8,353	0	8,353	8,353	0	8,353	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	0	313,117	0	313,117	313,117	0	313,117	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	0	69,957	0	69,957	69,957	0	69,957	0	0
0299999. Total NAIC 1 Designation				0	1,811,714	0	1,811,714	1,811,714	0	1,811,714	0	0
0999999. Totals				0	2,336,300	(7,624,972)	2,336,300	2,336,300	(7,624,972)	2,336,300	(22,619,723)	524,586

Sch. DB-Pt D-Sn 2
NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	105,354,501	105,354,501	
7499999.	Total - Common Stocks - Money Market Mutual Funds			105,354,501	105,354,501	XXX
7599999.	Total - Common Stock			105,354,501	105,354,501	XXX
7699999.	Total - Preferred and Common Stock			105,354,501	105,354,501	XXX
9999999.	Totals			105,354,501	105,354,501	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....105,354,501 Book/Adjusted Carrying Value $.....105,354,501
2. Average balance for the year to date: Fair Value $.....115,817,395 Book/Adjusted Carrying Value $.....115,817,395
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....105,354,501 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank Cincinnati, OH		0.000	0	0	177,020,323	159,169,476	171,902,930	XXX
Goldman Sachs New York, NY		0.000	0	0	28,887,763	33,542,581	30,685,974	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	333,313	331,184	333,329	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	206,241,399	193,043,241	202,922,233	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	206,241,399	193,043,241	202,922,233	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	4,498	4,498	4,498	XXX
0599999. Total Cash	XXX	XXX	0	0	206,245,897	193,047,740	202,926,732	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE