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QUARTERLY STATEMENT

As of March 31, 2011

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

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary

OTHER

Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield	Executive Vice President & Chief Marketing Officer
Lee Edward Bartels	Senior Vice President	Howard Charles Becker	Senior Vice President
Robert Allen Bowen	Senior Vice President	Christopher Allen Carlson	Executive Vice President & Chief Investment Officer
Anthony Gerard Esposito	Senior Vice President	Diane Sue Hagenbuch	Senior Vice President
Kristal Elaine Hambrick	Senior Vice President	Michael Francis Haverkamp	Senior Vice President
Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary	Stephen Ray Murphy	Senior Vice President
George Barclay Pearson, Jr.	Senior Vice President	Arthur James Roberts	Senior Vice President & CFO
James Clive Smith	Senior Vice President	Barbara Ann Turner	President & COO, ONESCO
Paul Joseph Twilling #	Senior Vice President		

DIRECTORS OR TRUSTEES

Jack Elliott Brown	Joseph Alex Campanella	Thomas Gerald Cody	Ronald John Dolan
Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman	James Francis Orr
John Russell Phillips	John Michael Schlotman		

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	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of May 2011

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

Roxanna S Henry, Notary Public
May 11, 2014

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,237,753,195		4,237,753,195	4,288,839,447
2. Stocks:				
2.1 Preferred stocks	275,238		275,238	277,967
2.2 Common stocks	301,463,961		301,463,961	305,268,223
3. Mortgage loans on real estate:				
3.1 First liens	868,443,611		868,443,611	880,039,137
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	296,501		296,501	296,501
4.3 Properties held for sale (less $..........0 encumbrances)	3,279,204		3,279,204	3,297,163
5. Cash ($.....88,147,084), cash equivalents ($..........0) and short-term investments ($.....230,384,871)	318,531,955		318,531,955	335,452,566
6. Contract loans (including $..........0 premium notes)	244,505,728		244,505,728	239,227,614
7. Derivatives	9,123,716		9,123,716	10,497,905
8. Other invested assets			0	
9. Receivables for securities	53,623		53,623	614,124
10. Securities lending reinvested collateral assets	251,690,548		251,690,548	266,675,641
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,235,417,280	0	6,235,417,280	6,330,486,288
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	60,277,937		60,277,937	54,741,032
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,270,146		6,270,146	6,494,592
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	25,731,965		25,731,965	26,144,720
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	8,092,085		8,092,085	9,183,437
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	24,400		24,400	23,458
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	43,674,223		43,674,223	57,811,862
18.2 Net deferred tax asset	91,451,956	19,732,497	71,719,459	73,126,665
19. Guaranty funds receivable or on deposit	2,161,795		2,161,795	2,238,385
20. Electronic data processing equipment and software	2,573,986		2,573,986	2,790,050
21. Furniture and equipment, including health care delivery assets ($..........0)	2,869,941	2,869,941	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	10,647,980		10,647,980	10,718,106
24. Health care ($..........0) and other amounts receivable	12,536,261	12,536,261	0	
25. Aggregate write-ins for other than invested assets	86,752,580	15,334,013	71,418,567	65,013,808
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,588,482,535	50,472,712	6,538,009,823	6,638,772,403
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,959,753,724		11,959,753,724	11,329,385,634
28. Total (Lines 26 and 27)	18,548,236,259	50,472,712	18,497,763,547	17,968,158,037

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			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	53,885,747		53,885,747	49,290,412
2502. Keyman insurance	11,451,168		11,451,168	10,464,520
2503. Fund revenue receivable	6,093,134		6,093,134	5,231,606
2598. Summary of remaining write-ins for Line 25 from overflow page	15,322,531	15,334,013	(11,482)	27,270
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	86,752,580	15,334,013	71,418,567	65,013,808

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....4,440,701,060 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,440,701,060	4,430,281,066
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	90,768,173	91,282,202
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	704,407,927	826,753,481
4.	Contract claims:		
	4.1 Life	14,063,553	8,656,779
	4.2 Accident and health	789,422	630,149
5.	Policyholders' dividends $.....1,168,654 and coupons $..........0 due and unpaid	1,168,654	1,059,921
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	41,264,002	40,783,484
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....146,166 accident and health premiums	1,244,746	853,105
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	45,771,525	47,007,433
10.	Commissions to agents due or accrued - life and annuity contracts $.....2,980,427, accident and health $.....445,351 and deposit-type contract funds $..........0	3,425,778	5,012,831
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	9,453,034	10,227,748
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(203,159,595) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(203,159,595)	(202,323,778)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,136,458	3,920,512
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,967,197	5,339,113
17.	Amounts withheld or retained by company as agent or trustee	91,949,252	91,758,630
18.	Amounts held for agents' account, including $.....2,852,247 agents' credit balances	3,985,515	3,599,328
19.	Remittances and items not allocated	27,799,477	27,696,439
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	12,231,217	20,923,938
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	129,356,932	94,832,561
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	7,022,149	2,372,271
	24.09 Payable for securities	1,092,538	
	24.10 Payable for securities lending	251,690,548	266,675,641
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	1,539,411	1,451,588
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,684,668,973	5,778,794,442
27.	From Separate Accounts statement	11,958,986,056	11,328,662,695
28.	Total liabilities (Lines 26 and 27)	17,643,655,029	17,107,457,137
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	20,779,609	22,744,388
32.	Surplus notes	105,439,172	105,430,122
33.	Gross paid in and contributed surplus	183,297,154	183,297,154
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	534,592,583	539,229,236
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....767,668 in Separate Accounts Statement)	844,108,518	850,700,900
38.	Totals of Lines 29, 30 and 37	854,108,518	860,700,900
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,497,763,547	17,968,158,037

DETAILS OF WRITE-INS

2501.	Unclaimed funds	1,539,411	1,451,588
2502.			
2503.			
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)	1,539,411	1,451,588
3101.	Additional deferred tax asset	20,779,609	22,744,388
3102.			
3103.			
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)	20,779,609	22,744,388
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	528,086,303	509,857,245	1,836,156,219
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	81,149,838	81,901,062	350,962,881
4. Amortization of Interest Maintenance Reserve (IMR)	1,218,740	882,445	4,972,308
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	1,261,324	1,305,394	5,377,715
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	36,681,789	30,444,802	128,623,640
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	40,137,101	31,588,837	139,940,367
9. Totals (Lines 1 to 8.3)	688,535,095	655,979,785	2,466,033,130
10. Death benefits	15,408,113	12,214,273	46,447,709
11. Matured endowments (excluding guaranteed annual pure endowments)	189,044	224,222	864,487
12. Annuity benefits	86,210,190	84,158,374	336,482,779
13. Disability benefits and benefits under accident and health contracts	2,242,987	2,158,961	8,322,798
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	231,933,056	203,446,268	809,679,210
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	10,147,968	9,828,322	43,551,626
18. Payments on supplementary contracts with life contingencies	136,115	137,706	569,598
19. Increase in aggregate reserves for life and accident and health contracts	10,663,309	(72,533,314)	(133,505,957)
20. Totals (Lines 10 to 19)	356,930,782	239,634,812	1,112,412,250
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	44,034,238	35,824,847	147,633,431
22. Commissions and expense allowances on reinsurance assumed	1,480,769	2,036,495	10,165,052
23. General insurance expenses	18,434,058	18,039,283	75,173,472
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,071,640	3,058,364	9,524,632
25. Increase in loading on deferred and uncollected premiums	560,246	(525,540)	835,928
26. Net transfers to or (from) Separate Accounts net of reinsurance	221,530,593	281,848,982	938,110,370
27. Aggregate write-ins for deductions	4,067,307	4,723,853	13,141,550
28. Totals (Lines 20 to 27)	650,109,633	584,641,096	2,306,996,685
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	38,425,462	71,338,689	159,036,445
30. Dividends to policyholders	9,764,566	7,748,434	39,409,561
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	28,660,896	63,590,255	119,626,884
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	8,547,786	(22,535,855)	(44,317,599)
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)	20,113,110	86,126,110	163,944,483
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(9,244) (excluding taxes of $.....9,244 transferred to the IMR)	(6,401,009)	(2,646,075)	(20,336,004)
35. Net income (Line 33 plus Line 34)	13,712,101	83,480,035	143,608,479
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	860,700,902	816,715,567	816,715,567
37. Net income (Line 35)	13,712,101	83,480,035	143,608,479
38. Change in net unrealized capital gains (losses) less capital gains tax of $.........0	(14,886,311)	(5,467,914)	(30,517,425)
39. Change in net unrealized foreign exchange capital gain (loss)	(584,074)		420,024
40. Change in net deferred income tax	6,965,436	(41,359,597)	(65,025,908)
41. Change in nonadmitted assets	(6,361,808)	38,065,660	46,395,672
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	8,692,721	323,971	(3,633,288)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			6,481,302
47. Other changes in surplus in Separate Accounts Statement	44,729	239,565	(5,596,918)
48. Change in surplus notes	9,050	9,050	36,198
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(13,000,000)	(10,000,000)	(48,000,000)
53. Aggregate write-ins for gains and losses in surplus	(1,184,228)	(1,477,697)	(182,801)
54. Net change in capital and surplus (Lines 37 through 53)	(6,592,384)	63,813,073	43,985,335
55. Capital and surplus as of statement date (Lines 36 + 54)	854,108,518	880,528,640	860,700,902

DETAILS OF WRITE-INS

08.301.	Policy charges	25,492,712	20,375,787	97,260,646
08.302.	Fee income	9,235,179	6,713,784	31,254,263
08.303.	Rider fees	4,595,336	4,809,371	9,055,739
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	813,874	(310,105)	2,369,719
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	40,137,101	31,588,837	139,940,367
2701.	Reserve adjustment on reinsurance assumed	2,856,499	3,840,105	10,266,044
2702.	Health surrender benefits	1,210,808	883,748	2,875,506
2703.				
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)	4,067,307	4,723,853	13,141,550
5301.	Additional deferred tax asset	(1,964,779)	(1,477,697)	(4,982,674)
5302.	Pension intangible			
5303.	Prior period adjustment	780,551		4,799,873
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)	(1,184,228)	(1,477,697)	(182,801)

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	528,554,899	512,391,821	1,834,320,072
2. Net investment income	75,609,951	76,391,734	355,475,351
3. Miscellaneous income	73,184,878	58,529,662	264,885,983
4. Total (Lines 1 through 3)	677,349,728	647,313,217	2,454,681,406
5. Benefit and loss related payments	329,573,250	306,258,802	1,210,765,079
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	222,366,410	286,596,079	946,326,748
7. Commissions, expenses paid and aggregate write-ins for deductions	74,069,420	67,496,253	255,216,356
8. Dividends paid to policyholders	9,175,315	8,979,526	38,304,135
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(5,589,853)	3,993,229	12,542,647
10. Total (Lines 5 through 9)	629,594,542	673,323,889	2,463,154,965
11. Net cash from operations (Line 4 minus Line 10)	47,755,186	(26,010,672)	(8,473,559)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	116,006,729	141,336,176	818,169,177
12.2 Stocks	47		1,092,588
12.3 Mortgage loans	14,526,898	15,613,283	72,365,037
12.4 Real estate			574,750
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	3,027,228	41,465,836	12,141,990
12.8 Total investment proceeds (Lines 12.1 to 12.7)	133,560,902	198,415,295	904,343,542
13. Cost of investments acquired (long-term only):			
13.1 Bonds	67,060,607	165,954,458	760,948,852
13.2 Stocks	5,000,037	5,437,900	6,611,708
13.3 Mortgage loans	2,930,000	9,780,000	99,099,242
13.4 Real estate			605,000
13.5 Other invested assets			
13.6 Miscellaneous applications		11,248,143	10,497,905
13.7 Total investments acquired (Lines 13.1 to 13.6)	74,990,644	192,420,501	877,762,707
14. Net increase (decrease) in contract loans and premium notes	5,278,114	4,328,679	18,587,383
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	53,292,144	1,666,115	7,993,452
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	9,050	9,049	
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(133,390,522)	(120,057,360)	(259,138,700)
16.5 Dividends to stockholders	13,000,000	10,000,000	48,000,000
16.6 Other cash provided (applied)	28,413,531	(2,502,154)	9,255,751
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(117,967,941)	(132,550,465)	(297,882,949)
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)	(16,920,611)	(156,895,022)	(298,363,056)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	335,452,566	633,815,622	633,815,622
19.2 End of period (Line 18 plus Line 19.1)	318,531,955	476,920,600	335,452,566

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

20.0001			

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			
2. Ordinary life insurance	57,215,506	46,972,449	218,248,105
3. Ordinary individual annuities	436,281,341	416,574,903	1,523,833,385
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	32,668,681	46,857,744	134,448,460
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	4,157,343	4,154,119	16,551,640
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	530,322,871	514,559,215	1,893,081,590
12. Deposit-type contracts		23,674,216	45,160,687
13. Total	530,322,871	538,233,431	1,938,242,277

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At March 31, 2011, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

The Company's March 31, 2011 financial statements reflect BOLI coverage reinsurance errors of overstated assumed surrender benefits. These errors resulted due to timing in the settlement amounts of surrenders. The events contributing to these errors impact surplus as follows:

Surrender benefits and withdrawals for life contracts (P4, L15, C1)	$1,200,847
Decrease of federal income tax expenses (P4, L32, C1)	420,296
Total increase in surplus (P4, L53, C1)	$780,551

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 an other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
67087TCY5	$ 273,596	$ -	$ 273,596	$ -	$ -	09/30/09
674135DP0	4,931,531	4,855,879	75,653	4,855,878	2,039,450	09/30/09
674135EM6	867,146	828,060	431,142	436,004	720,961	09/30/09
675748CF2	186,430	-	186,430	-	-	09/30/09
68213KAF2	239,673	-	239,673	-	-	09/30/09
22540VXF4	832,926	660,137	165,506	667,420	144,402	09/30/09
76110HJ75	7,936,209	7,794,518	139,861	7,796,348	5,109,200	09/30/09
8635725B5	1,455,008	1,141,238	309,494	1,145,514	344,708	09/30/09
Total	$ 16,722,519	$ 15,279,832	$ 1,821,355	$ 14,901,164	$ 8,358,721	09/30/09
02660TBU6	$ 7,637,139	$ 7,601,656	$ 35,483	$ 7,601,656	$ 4,914,273	12/31/09
07383GAT3	1,469,458	865,190	604,268	865,190	608,617	12/31/09
073879ED6	4,970,879	4,933,122	37,757	4,933,122	3,261,754	12/31/09
12489WGE8	3,290,198	3,240,825	49,373	3,240,825	1,805,891	12/31/09
12667FY33	6,946,573	6,926,199	20,374	6,926,199	3,570,140	12/31/09
1729732R9	96,974	95,474	1,499	95,474	72,731	12/31/09
21075WBX2	1,028,503	973,648	54,854	973,648	784,634	12/31/09
225458AY4	2,960,468	2,948,717	11,751	2,948,717	2,256,867	12/31/09
45254TPL2	7,662,642	7,545,018	117,624	7,545,018	5,894,080	12/31/09
52520MAE3	2,885,449	2,843,398	42,052	2,843,398	1,611,270	12/31/09
67087TAE1	722,207	687,046	35,161	687,046	431,471	12/31/09
67087TDS7	2,964,616	2,240,261	724,355	2,240,261	939,801	12/31/09
674135EM6	7,331,749	7,124,067	207,682	7,124,067	579,683	12/31/09
68213KAD7	7,331,749	7,124,067	207,682	7,124,067	4,026,880	12/31/09
76110HJ75	7,794,518	7,718,388	76,130	7,718,388	4,919,840	12/31/09
76110WXR2	4,994,245	4,763,985	230,261	4,763,985	2,089,500	12/31/09
86359AK36	2,900,359	2,355,832	544,527	2,355,832	2,266,618	12/31/09
Total	$ 72,987,727	$ 69,986,893	$ 3,000,834	$ 69,986,893	$ 40,034,050	12/31/09

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12489WGE8	$ 3,240,825	$ 3,161,000	$ 79,825	$ 3,161,000	$ 2,131,687	03/31/10
12667FY33	6,926,199	6,851,250	74,949	6,851,250	3,985,423	03/31/10
12668AMN2	93,262	91,700	1,562	91,700	65,492	03/31/10
12669GEZ0	4,946,806	4,927,500	19,306	4,927,500	4,212,830	03/31/10
20846QHQ4	2,542,815	1,788,000	754,815	1,788,000	1,355,294	03/31/10
21075WBX2	952,003	926,000	26,003	926,000	800,096	03/31/10
22540VXF4	660,137	641,000	19,137	641,000	135,838	03/31/10
67087TDS7	2,208,046	1,372,000	836,046	1,372,000	1,286,332	03/31/10
674135DP0	4,855,878	4,277,896	577,982	4,277,896	2,940,065	03/31/10
68213KAD7	6,996,283	6,791,000	205,283	6,791,000	6,290,907	03/31/10
76110HJ75	7,718,388	7,659,200	59,188	7,659,200	5,177,898	03/31/10
76110HQ77	5,667,417	5,611,080	56,337	5,611,080	3,258,445	03/31/10
76110WXR2	4,763,985	4,685,000	78,985	4,685,000	1,871,350	03/31/10
86359APD9	12,760,928	12,726,000	34,928	12,726,000	9,328,093	03/31/10
86359BJ85	4,784,548	4,763,950	20,598	4,763,950	3,495,512	03/31/10
Total	$ 69,117,519	$ 66,272,576	$ 2,844,943	$ 66,272,576	$ 46,335,261	03/31/10
02660TBU6	$ 7,601,656	$ 7,588,123	$ 13,533	$ 7,588,123	$ 5,453,213	06/30/10
03215PET2	416,652	389,290	27,362	389,290	194,780	06/30/10
12667FR56	6,893,303	6,681,615	211,688	6,681,615	4,873,540	06/30/10
12668AMN2	91,751	90,074	1,677	90,074	71,183	06/30/10
45254TPL2	7,545,018	7,503,750	41,268	7,503,750	6,339,736	06/30/10
52520MAE3	2,843,398	2,815,668	27,730	2,815,668	1,723,590	06/30/10
64352VGU9	9,824,333	9,756,591	67,742	9,756,591	5,894,100	06/30/10
67087TDS7	1,324,564	508,740	815,824	508,740	1,331,340	06/30/10
7609855B3	3,908,123	3,892,030	16,093	3,892,030	2,805,960	06/30/10
76110HJ75	7,659,200	7,558,440	100,760	7,558,440	5,640,080	06/30/10
8635725B5	934,258	905,750	28,508	905,750	286,842	06/30/10
86359AK36	2,130,884	2,098,130	32,754	2,098,130	2,223,316	06/30/10
92922FLW6	4,977,098	4,962,700	14,398	4,962,700	4,102,010	06/30/10
Total	$ 56,150,238	$ 54,750,901	$ 1,399,337	$ 54,750,901	$ 40,939,690	06/30/10
02660TBU6	$ 7,588,123	$ 6,320,160	$ 1,267,963	$ 6,320,160	$ 5,597,476	09/30/10
20846QHQ4	1,735,754	1,706,619	29,135	1,706,619	1,539,479	09/30/10
22540VXF4	641,000	182,560	458,440	182,560	139,490	09/30/10
35729PAM2	70,468	64,320	6,148	64,320	13,225	09/30/10
67087TAE1	649,910	618,307	31,603	618,307	469,511	09/30/10
674135DP0	4,277,896	4,189,000	88,896	4,189,000	4,072,450	09/30/10
76110HJ75	7,558,440	7,512,000	46,440	7,512,000	5,869,032	09/30/10
76110WXR2	4,685,000	4,165,000	520,000	4,165,000	2,039,050	09/30/10
86359AK36	2,094,158	1,880,550	213,608	1,880,550	2,287,416	09/30/10
Total	$ 29,300,749	$ 26,638,516	$ 2,662,233	$ 26,638,516	$ 22,027,129	09/30/10
68213KAD7	$ 6,324,971	$ 6,141,123	$ 183,848	$ 6,141,123	$ 6,165,214	12/31/10
921796GR3	1,218,861	1,206,733	12,128	1,206,733	1,182,059	12/31/10
140725AE2	814,586	286,914	527,672	286,914	860,026	12/31/10
02660TBU6	6,320,160	6,298,880	21,280	6,298,880	5,439,654	12/31/10
12669EAF3	9,163,208	9,152,076	11,132	9,152,076	8,624,796	12/31/10
21075WBA2	191,206	151,874	39,332	151,874	151,001	12/31/10
21075WCJ2	400,604	388,786	11,818	388,786	356,221	12/31/10
760985B83	3,205,386	3,179,831	25,555	3,179,831	3,088,586	12/31/10
76110G2T7	10,194,457	10,135,630	58,827	10,135,630	10,394,620	12/31/10
86358RWU7	5,443,958	5,379,429	64,529	5,379,429	4,690,505	12/31/10
86359AK36	1,880,550	1,808,202	72,348	1,808,202	2,217,873	12/31/10
Total	$ 45,157,947	$ 44,129,478	$ 1,028,469	$ 44,129,478	$ 43,170,555	12/31/10

For the 3 month period ended March 31, 2011 - NONE

(4) All impaired securities (fair value is less than cost or amortized cost) for which an 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:

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

6-9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company paid $13,000,000 in dividends to its parent, Ohio National Financial Services Inc. (ONFS), in 2011.

NOTES TO FINANCIAL STATEMENTS

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2011, ONLIC held the following balances for the participating entities in Page 3 Line 24.4 Payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ 123,396,820
Suffolk Capital Management LLC	934,502
ONFS	27,081,745
SYRE	(76,363,652)
ONII	752
MONT	35,582,556
ONMH	507,307
ONFlight Inc	2,328,485
ON Global Holdings Inc	181,673
Fort Washington Reality, Inc	6,131,139
Kenwood Re	239,088
Total	$ 120,020,415

11 - 16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2011 are as follows:

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 68,147,195	$ 19,999,889	$	$ 88,147,084
	Securities lending collateral	-	251,690,548		251,690,548
	Perpetual Preferred stock				
	Industrial and Misc.	-	174,004		174,004
	Parent, Subsidiaries and Affiliates	-	-		-
	Total Perpetual Preferred Stocks	-	174,004	-	174,004
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	9,149,973	6,243,791	15,393,764
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	9,149,973	6,243,791	15,393,764
	Common Stock				
	Industrial and Misc	-	34,964,052	-	34,964,052
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	34,964,052	-	34,964,052
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	8,141,379	-	8,141,379
	Credit contracts	-	-	-	-
	Futures contracts	982,337	-	-	982,337
	Commodity forward contracts	-	-	-	-
	Total Derivatives	982,337	8,141,379	-	9,123,716
	Separate account assets	-	11,959,753,724	-	11,959,753,724
	Total assets at fair value	$ 69,129,532	$ 12,283,873,569	$ 6,243,791	$ 12,359,246,892
b.	Liabilities at fair value				
	Derivative liabilities	$ 7,022,149	$ -	$ -	$ 7,022,149
	Total liabilities at fair value	$ 7,022,149	$ -	$ -	$ 7,022,149

NOTES TO FINANCIAL STATEMENTS

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

	(1) Balance at 1/1/2011	(2) Transfers in Level 3	(3) Transfers out of Level 3	(4) Total gains and (losses) included in Net Income	(5) Total gains and (losses) included in Surplus	(6) Purchases, issuances, sales and settlements	(7) Balance at 3/31/2011
ABS	4,628,686	1,623,375	-	-	2,449	(10,719)	6,243,791
RMBS							
CMBS							
Derivative							
Assets							
Derivative							
Liabilities							
Total	4,628,686	1,623,375	-	-	2,449	(10,719)	6,243,791

(4) As of March 31, 2011, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, asset-backed securities was $6,243,791. These securities are mezzanine tranches in a securitization trust with a weighted-average coupon rate of 6.92% and weighted-average maturity of 15 years. The underlying loans for these securities are manufactured housing loans originated in 1998, 1999, and 2001. These securities are below investment grade. To measure the fair value the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes. Therefore, the Company has classified these fair values within Level 3

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of March 31, 2011, the Company holds $8.1 million 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 2011, the Company has recognized $5.2 million in losses in the statement of operations.

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2010 were $31.4 million. As of March 31, 2011, $1.0 million 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 $28.2 million. 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. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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. 12/31/2005......................

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. 12/31/2005......................

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). 3/3/2008..........................

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 Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC
Ohio National Equities, Inc	Cincinnati, OH					Yes
The ON Equity Sales Company	Cincinnati, OH					Yes

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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: $........................454,289

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	$ 4,891,102	$ 4,902,138
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 270,334,104	$ 266,499,910
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 23,794,893	$ 23,609,678
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 299,020,099	$ 295,011,726
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.
Refer to Note 21C

16. 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 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

16.1 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

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

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

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

16.5 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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		1
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	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$868,443,611
1.14	Total mortgages in good standing	$868,443,611
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$868,443,611
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	0.5
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.3

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	$
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	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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	1,148,031	4,202,756	49,555	321,106	5,721,448	2,831
2. Alaska AK	N	16,047	170,804	387		187,238	133
3. Arizona AZ	L	640,478	12,494,646	33,581	140,963	13,309,668	32,070
4. Arkansas AR	L	283,443	1,386,220	30,174	73,747	1,773,584	79,761
5. California CA	L	2,702,825	24,769,293	265,247	2,256,917	29,994,282	19,316
6. Colorado CO	L	1,758,021	4,916,915	193,989	198,565	7,067,490	7,102
7. Connecticut CT	L	304,981	4,983,549	48,431	45,322	5,382,283	733,529
8. Delaware DE	L	50,687	2,395,354	13,452	3,932	2,463,425	32
9. District of Columbia DC	L	42,757	3,625,233	6,826	54,116	3,728,932	44
10. Florida FL	L	2,111,549	33,682,634	169,581	1,342,692	37,306,456	10,146
11. Georgia GA	L	712,570	6,692,444	96,423	644,070	8,145,507	1,533
12. Hawaii HI	N	25,073	102,875	475		128,423	150
13. Idaho ID	L	189,081	1,105,721	27,574	204,780	1,527,156	2,487
14. Illinois IL	L	4,230,666	25,108,293	276,823	553,501	30,169,283	179,037
15. Indiana IN	L	736,317	4,080,613	51,246	820,462	5,688,638	2,179
16. Iowa IA	L	425,828	5,603,435	56,093	922,356	7,007,712	32,148
17. Kansas KS	L	1,506,286	7,205,387	103,767	1,247,970	10,063,410	53,135
18. Kentucky KY	L	353,235	4,609,872	34,122	249,179	5,246,408	10,796
19. Louisiana LA	L	1,254,187	4,759,185	14,745	163,511	6,191,628	43,490
20. Maine ME	L	78,533	430,071	11,003		519,607	267
21. Maryland MD	L	916,515	33,734,580	65,169	291,823	35,008,087	4,427
22. Massachusetts MA	L	283,967	6,682,263	170,644	22,394	7,159,268	88,297
23. Michigan MI	L	2,559,303	17,400,164	115,893	1,389,485	21,464,845	17,744
24. Minnesota MN	L	842,090	4,415,490	58,351	138,908	5,454,839	5,148
25. Mississippi MS	L	847,708	2,189,611	31,590	157,158	3,226,067	1,121
26. Missouri MO	L	813,768	7,167,078	34,065	565,218	8,580,129	13,040
27. Montana MT	L	79,463	941,722	11,439	6,496	1,039,120	3,043
28. Nebraska NE	L	586,690	6,289,028	26,051	448,810	7,350,579	15,811
29. Nevada NV	L	776,932	5,579,907	24,206	302,272	6,683,317	1,468
30. New Hampshire NH	L	76,225	2,126,024	17,639	35,067	2,254,955	2,586
31. New Jersey NJ	L	1,266,030	22,692,821	59,520	168,456	24,186,827	343
32. New Mexico NM	L	64,496	534,002	2,849	20,548	621,895	483
33. New York NY	N	175,353	2,089,591	11,651	88,929	2,365,524	1,416
34. North Carolina NC	L	748,218	12,714,647	70,464	1,930,334	15,463,663	3,096
35. North Dakota ND	L	153,892	706	36,424	68,049	259,071	279
36. Ohio OH	L	4,147,718	32,106,056	419,631	10,342,924	47,016,329	229,871
37. Oklahoma OK	L	476,176	2,062,516	31,320	196,729	2,766,741	892
38. Oregon OR	L	395,840	5,192,910	73,113	124,477	5,786,340	4,981
39. Pennsylvania PA	L	4,255,707	23,456,558	219,102	605,071	28,536,438	62,321
40. Rhode Island RI	L	36,758	796,507	16,881		850,146	
41. South Carolina SC	L	228,743	6,537,268	35,795	483,745	7,285,551	385
42. South Dakota SD	L	102,436	200,719	3,233	24,190	330,578	1,327
43. Tennessee TN	L	1,351,969	9,474,732	146,416	1,149,796	12,122,913	2,927
44. Texas TX	L	5,318,736	19,314,914	196,481	1,948,372	26,778,503	73,872
45. Utah UT	L	371,776	509,204	14,500	61,979	957,459	299
46. Vermont VT	L	16,285	1,338,856	1,241		1,356,382	
47. Virginia VA	L	1,560,756	34,143,525	78,881	1,737,648	37,520,810	1,892
48. Washington WA	L	503,747	6,981,288	45,132	269,576	7,799,743	5,801
49. West Virginia WV	L	175,080	690,770	32,413	251,260	1,149,523	495
50. Wisconsin WI	L	2,156,505	15,461,185	237,720	584,292	18,439,702	1,586
51. Wyoming WY	L	115,287	416,618	19,106	11,488	562,499	1,511
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	L	1,778	27,427	284,859		314,064	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N	269		4,304		4,573	16
58. Aggregate Other Alien OT	XXX	18,366	1,637	960	0	20,963	58
59. Subtotal	(a) 49	49,995,177	435,595,624	4,080,537	32,668,683	522,340,021	1,756,722
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	7,048,657	688			7,049,345	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	106,341	685,032	65,755		857,128	
94. Aggregate other amounts not allocable by State	XXX	556,956	0	0	0	556,956	0
95. Totals (Direct Business)	XXX	57,707,131	436,281,344	4,146,292	32,668,683	530,803,450	1,756,722
96. Plus Reinsurance Assumed	XXX	24,811,721	4,250,600	1,135,758		30,198,079	
97. Totals (All Business)	XXX	82,518,852	440,531,944	5,282,050	32,668,683	561,001,529	1,756,722
98. Less Reinsurance Ceded	XXX	5,534,497	24,806,462	2,105,672		32,446,631	
99. Totals (All Business) less Reinsurance Ceded	XXX	76,984,355	415,725,482	3,176,378	32,668,683	528,554,898	1,756,722

DETAILS OF WRITE-INS

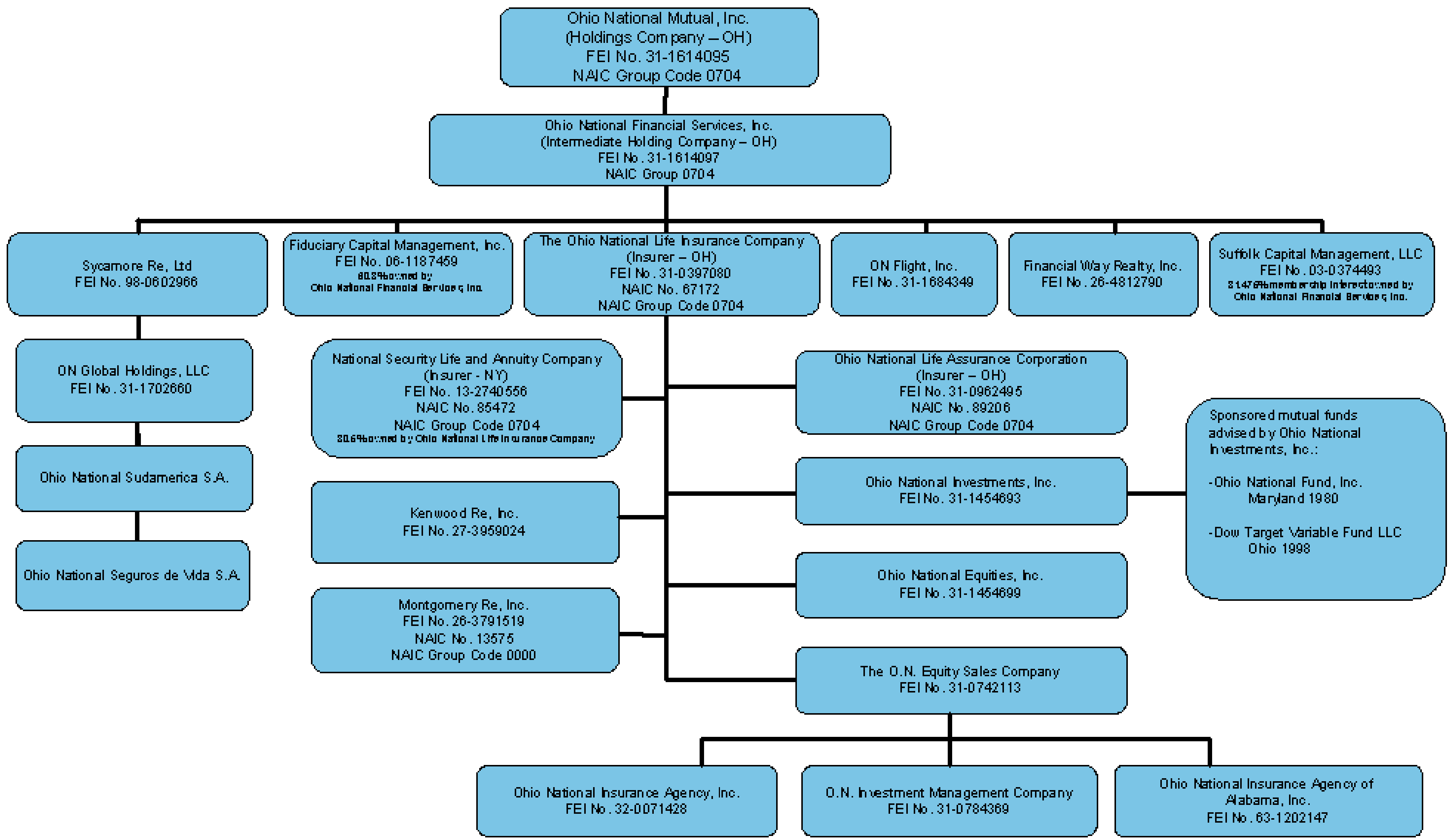
5801. Alien (01)	XXX	18,366	1,637	960		20,963	58
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	18,366	1,637	960	0	20,963	58
9401. Dividends accums used to purchase paid-up additions	XXX	552,699				552,699	
9402. Dividends accums used to shorten endow or prem pay	XXX	4,257				4,257	
9403.	XXX					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	556,956	0	0	0	556,956	0

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

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

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

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

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	(50,414)		(50,414)	(52,281)
2505. Pension fee income recoverable	18,932		18,932	59,551
2506. NSCC deposit	20,000		20,000	20,000
2507. Overfunded pension asset	13,665,896	13,665,896	0	
2508. Prepaid expenses	1,529,473	1,529,473	0	
2509. Surplus note issuance cost	138,644	138,644	0	
2597. Summary of remaining write-ins for Line 25	15,322,531	15,334,013	(11,482)	27,270

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	773,277	622,585	2,686,745
08.305. Miscellaneous gains/(losses)	40,597	(932,690)	(317,026)
08.397. Summary of remaining write-ins for Line 8.3	813,874	(310,105)	2,369,719

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,593,663	3,665,496
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		605,000
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(30,250)
5. Deduct amounts received on disposals		574,750
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	17,958	71,833
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,575,705	3,593,663
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	3,575,705	3,593,663

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	880,039,137	853,335,390
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,930,000	99,099,242
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	1,372	912,187
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	14,526,898	72,365,037
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		942,645
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	868,443,611	880,039,137
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	868,443,611	880,039,137
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	868,443,611	880,039,137

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

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

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	4,594,385,635	4,637,110,746
2. Cost of bonds and stocks acquired	72,060,644	767,560,560
3. Accrual of discount	1,497,115	5,374,269
4. Unrealized valuation increase (decrease)	(8,619,882)	(29,945,604)
5. Total gain (loss) on disposals	287,292	52,368,298
6. Deduct consideration for bonds and stocks disposed of	116,006,767	820,596,597
7. Deduct amortization of premium	1,867,421	7,311,903
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	2,000,000	10,174,134
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,539,736,616	4,594,385,635
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,539,736,616	4,594,385,635

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,767,594,739	52,556,749	68,497,134	(54,403,261)	2,697,251,093			2,767,594,739
2. Class 2 (a)	1,461,621,217	11,998,745	29,769,800	32,692,453	1,476,542,615			1,461,621,217
3. Class 3 (a)	176,605,160	2,500,000	9,931,997	(65,042)	169,108,121			176,605,160
4. Class 4 (a)	71,674,463		2,164,372	9,810,344	79,320,435			71,674,463
5. Class 5 (a)	43,806,437	3,769	1,987,315	(18,181,157)	23,641,734			43,806,437
6. Class 6 (a)	23,368,763	1,344	3,010,299	1,914,262	22,274,070			23,368,763
7. Total Bonds	4,544,670,779	67,060,607	115,360,917	(28,232,401)	4,468,138,068	0	0	4,544,670,779
PREFERRED STOCK								
8. Class 1								
9. Class 2	101,234				101,234			101,234
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6	176,733			(2,729)	174,004			176,733
14. Total Preferred Stock	277,967	0	0	(2,729)	275,238	0	0	277,967
15. Total Bonds and Preferred Stock	4,544,948,746	67,060,607	115,360,917	(28,235,130)	4,468,413,306	0	0	4,544,948,746

(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. Totals	230,384,869	XXX	230,344,514	44,361	

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	255,831,321	527,847,655
2. Cost of short-term investments acquired	7,772,990,333	29,944,840,217
3. Accrual of discount	63,214	443,449
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	7,798,500,000	30,217,300,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	230,384,868	255,831,321
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	230,384,868	255,831,321

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)	9,561,444
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase (decrease)	(1,420,065)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	8,141,379
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	8,141,379

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				(1,435,810)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				(4,604,002)
3.1	Change in variation margin on open contracts			(4,604,002)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(6,039,812)			
3.24	Section 1, Column 16, prior year	(1,435,810)	(4,604,002)	(4,604,002)	
3.3	Subtotal (line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(4,626,534)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(4,626,534)	(4,626,534)		
4.3	Subtotal (line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(6,039,812)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(6,039,812)

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	8,141,379	
2.	Part B, Section 1, Column 14	(6,039,812)	
3.	Total (Line 1 plus Line 2)		2,101,567
4.	Part D, Column 5	9,123,716	
5.	Part D, Column 6	(7,022,149)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	8,141,379	
8.	Part B, Section 1, Column 13	(6,039,812)	
9.	Total (Line 7 plus Line 8)		2,101,567
10.	Part D, Column 8	9,123,716	
11.	Part D, Column 9	(7,022,149)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19	(13,036,738)	
15.	Part D, Column 11	(13,036,738)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	74,999,562
2. Cost of cash equivalents acquired		
3. Accrual of discount		438
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		75,000,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
1025490	ORLANDO	FL		03/25/2011	5.910	2,930,000		4,430,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	2,930,000	0	4,430,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	2,930,000	0	4,430,000
3399999. Total Mortgages				XXX	XXX	2,930,000	0	4,430,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024732	HENDERSON	NV		07/17/1997	03/01/2011	156,220					0		117,924	117,924			0
0R24360	WEBSTER	TX		05/29/1997	03/08/2011	30,966					0		3,449	3,449			0
1525432	GREENWOOD	IN		12/31/2008	03/18/2011	296,118					0		295,383	295,383			0
5025292	MADISON	WI		12/28/2006	02/02/2011	2,397,922					0		2,390,764	2,390,764			0
0199999. Total - Mortgages Closed by Repayment						2,881,226	0	0	0	0	0	0	2,807,520	2,807,520	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		247,150					0			18,310			0
0024509	NASHVILLE	TN		05/11/1994		1,074,157					0			68,363			0
0024520	MC DONOUGH	GA		09/28/1994		1,384,361					0			87,928			0
0024586	BESSEMER	AL		12/20/1995		1,524,596					0			41,381			0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,890,652					0			48,923			0
0024596	CHRISTIANA HUN	DE		01/30/1996		842,875					0			33,387			0
0024627	MACOMB	IL		06/11/1996		38,470					0			2,189			0
0024632	MOUNTLAKE TERRA	WA		06/28/1996		698,669					0			25,088			0
0024645	JEFFERSONTOWN	KY		08/29/1996		190,897					0			62,416			0
0024648	NEW IBERIA	LA		09/09/1996		1,705,769					0			61,966			0
0024650	ADRIAN	MI		09/11/1996		469,209					0			15,905			0
0024652	VERNON TWP	PA		09/19/1996		2,228,249					0			74,628			0
0024655	PITTSBURGH	PA		10/09/1996		2,471,357					0			83,185			0
0024664	SHELBY COUNTY	TN		11/26/1996		7,684,304					0			88,287			0
0024667	MIAMI TWP	OH		12/19/1996		4,324,587					0			93,542			0
0024669	CHATTANOOGA	TN		12/23/1996		1,560,590					0			49,956			0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		525,384					0			16,796			0

Statement as of March 31, 2011 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	 9 Current Year's (Amortization)/ Accretion	 10 Current Year's Other Than Temporary Impairment Recognized	 11 Capitalized Deferred Interest and Other	 12 Total Change in Book Value (8+9-10+11)	 13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0024684	OGDEN	UT		02/12/1997		273,337					0			52,505			0
0024690	LOUISVILLE	KY		02/27/1997		317,284					0			61,019			0
0024692	ACWORTH	GA		03/10/1997		2,805,392					0			95,395			0
0024696	COLUMBUS	OH		03/25/1997		5,853,326					0			53,525			0
0024697	LEXINGTON	KY		03/26/1997		543,396					0			97,554			0
0024715	QUAKERTOWN	PA		05/28/1997		3,051,261					0			90,319			0
0024721	FORT COLLINS	CO		06/17/1997		687,747					0			106,706			0
0024722	FORT COLLINS	CO		06/17/1997		486,158					0			76,557			0
0024723	FARRAGUT	TN		06/17/1997		567,616					0			25,799			0
0024726	WEST DES MOINES	IA		06/24/1997		194,667					0			29,078			0
0024731	HAVELOCK	NC		07/11/1997		971,028					0			30,431			0
0024732	HENDERSON	NV		07/17/1997		156,220					0			38,296			0
0024739	CHILLUM	MD		08/18/1997		3,353,291					0			42,438			0
0024757	FORT DODGE	IA		10/10/1997		1,462,387					0			40,027			0
0024758	KANSAS CITY	MO		10/22/1997		2,673,488					0			72,822			0
0024764	SYOSSET	NY		11/20/1997		3,638,047					0			96,249			0
0024768	BEREA	SC		01/05/1998		2,735,138					0			49,642			0
0024773	TONAWANDA	NY		02/13/1998		285,203					0			29,524			0
0024774	HUNTSVILLE	AL		03/03/1998		4,153,588					0			106,867			0
0024778	MASON	OH		03/20/1998		3,509,428					0			43,193			0
0024779	HEMPFIELD TWP	PA		03/25/1998		334,410					0			8,707			0
0024783	KNOX COUNTY	TN		04/01/1998		771,663					0			76,391			0
0024787	HOPKINS	MN		06/23/1998		3,341,078					0			32,594			0
0024789	ANDERSON	SC		07/22/1998		163,442					0			5,072			0
0024816	OHIO TWP	PA		11/23/1998		3,211,784					0			74,656			0
0024817	SOUTH POINT	OH		11/25/1998		315,363					0			7,366			0
0024819	MADISON	WI		12/10/1998		100,490					0			2,342			0
0024820	MOUNT HOLLY	NC		12/15/1998		1,403,303					0			37,107			0
0024821	RALEIGH	NC		12/16/1998		420,641					0			30,783			0
0024824	MT JACKSON	VA		12/28/1998		1,810,342					0			42,577			0
0024828	LYTLE	TX		01/21/1999		108,834					0			3,590			0
0024831	MONONA	WI		02/01/1999		109,004					0			2,515			0
0024834	STANLEY	VA		02/24/1999		1,416,860					0			31,875			0
0024836	TOPEKA	KS		02/24/1999		746,652					0			17,151			0
0024838	BROOKFIELD	WI		03/01/1999		49,325					0			4,583			0
0024839	LAREDO	TX		03/09/1999		316,019					0			21,248			0
0024840	WESTLAKE	OH		03/11/1999		40,031					0			2,690			0
0024843	LOUISVILLE	KY		03/23/1999		63,504					0			2,928			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
0024847	EL PASO	TX		03/31/1999		893,825					0			60,110			0
0024858	LIBERTY LAKE	WA		06/02/1999		2,222,693					0			24,848			0
0024861	FRANKENMUTH	MI		06/30/1999		571,859					0			30,563			0
0024866	COEUR D'ALENE	ID		08/27/1999		2,421,598					0			26,672			0
0024868	NEW ALBANY	OH		09/23/1999		58,022					0			1,184			0
0024876	INDEPENDENCE	KY		11/29/1999		1,531,465					0			29,054			0
0024879	KANSAS CITY	MO		12/30/1999		578,975					0			15,974			0
0024890	LAWRENCE	KS		08/07/2000		5,548,439					0			52,613			0
0024894	DEERFIELD TWP	OH		12/08/2000		1,057,750					0			13,209			0
0024899	LEBANON	OH		03/23/2001		1,235,396					0			10,065			0
0024900	SAN DIEGO	CA		04/05/2001		758,125					0			28,309			0
0024920	SALINE	MI		03/20/2002		1,060,694					0			15,250			0
0024921	WINDSOR	CO		04/03/2002		4,182,411					0			54,705			0
0024923	KNOXVILLE	TN		04/30/2002		2,708,819					0			20,280			0
0024928	MIDDLEBURY	VT		06/26/2002		3,437,172					0			32,837			0
0024929	AUSTIN	TX		06/28/2002		830,104					0			11,077			0
0024930	COBB COUNTY	GA		07/17/2002		4,149,192					0			30,844			0
0024931	SUMMIT TWP	PA		07/23/2002		1,002,138					0			13,559			0
0024932	RICHMOND	VA		07/24/2002		3,004,297					0			18,876			0
0024933	WELLINGTON	OH		07/31/2002		1,627,928					0			10,606			0
0024934	HOUSTON	TX		07/31/2002		1,127,491					0			15,204			0
0024936	CHARLESTON	SC		08/05/2002		1,336,892					0			9,852			0
0024937	SAN DIEGO	CA		08/07/2002		503,894					0			14,342			0
0024938	PORT HURON	MI		08/21/2002		1,156,628					0			15,508			0
0024940	LOUISVILLE	KY		09/18/2002		2,188,560					0			41,629			0
0024941	ELLENTON	FL		09/19/2002		1,753,810					0			26,616			0
0024942	SEVIERVILLE	TN		09/20/2002		520,335					0			30,269			0
0024943	VOLUSIA COUNTY	FL		09/30/2002		983,856					0			13,053			0
0024944	HEMPSTEAD	NY		10/04/2002		1,382,340					0			18,051			0
0024945	PHOENIX	AZ		10/09/2002		1,012,477					0			7,699			0
0024948	ROUND ROCK	TX		10/24/2002		2,160,984					0			16,443			0
0024949	SAVANNAH	GA		10/29/2002		3,964,949					0			51,615			0
0024951	KISSIMMEE	FL		11/08/2002		4,148,188					0			17,688			0
0024952	FISHERS	IN		11/08/2002		1,334,094					0			10,322			0
0024953	TROUTVILLE	VA		11/08/2002		1,613,447					0			21,110			0
0024955	CORONA	CA		11/25/2002		837,025					0			6,642			0
0024956	COEUR D'ALENE	ID		11/26/2002		1,430,531					0			15,200			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
0024957	BOYLSTON	MA		11/26/2002		2,862,835					0			37,183			0
0024958	OGDEN	UT		11/26/2002		2,022,763					0			16,443			0
0024959	ALBUQUERQUE	NM		12/02/2002		1,034,383					0			12,416			0
0024960	BISBEE	AZ		12/06/2002		445,076					0			12,034			0
0024961	LAREDO	TX		12/12/2002		2,498,914					0			69,104			0
0024962	BERMUDA DUNES	CA		12/12/2002		4,244,594					0			20,964			0
0024964	WASHINGTON TWP	OH		12/19/2002		2,245,573					0			30,105			0
0024965	CALUMET CITY	IL		12/19/2002		1,911,960					0			24,745			0
0024966	AMARILLO	TX		12/19/2002		3,321,260					0			44,522			0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,306,450					0			17,960			0
0024969	SACRAMENTO	CA		12/23/2002		3,819,326					0			49,591			0
0024970	BEVERLY HILLS	CA		12/23/2002		3,866,060		566			566			36,293			0
0024971	VISALIA	CA		12/23/2002		3,632,094		806			806			35,442			0
0125359	BIRMINGHAM	AL		12/03/2007		1,535,907					0			5,455			0
0125442	MONTGOMERY	AL		01/27/2010		900,248					0			6,186			0
0325066	TEMPE	AZ		04/13/2004		1,970,165					0			14,260			0
0325093	SUN CITY	AZ		09/17/2004		527,324					0			11,082			0
0325094	PHOENIX	AZ		09/17/2004		819,919					0			17,197			0
0325119	TUCSON	AZ		01/24/2005		2,592,425					0			24,510			0
0325344	GLENDALE	AZ		08/30/2007		1,297,046					0			13,168			0
0325345	TUCSON	AZ		08/30/2007		1,386,501					0			14,076			0
0325351	GILBERT	AZ		10/12/2007		1,841,345					0			9,775			0
0325410	TUCSON	AZ		08/29/2008		5,583,256					0			50,310			0
0325424	TUCSON	AZ		10/30/2008		2,807,595					0			24,941			0
0325436	MARANA	AZ		05/06/2009		2,916,786					0			14,736			0
0425045	ROGERS	AR		12/05/2003		5,576,534					0			44,912			0
0425321	FAYETTEVILLE	AR		04/30/2007		1,258,651					0			11,090			0
0524998	SANTA ROSA	CA		05/15/2003		1,110,902					0			14,440			0
0525008	LOS ANGELES	CA		07/16/2003		3,093,557					0			40,764			0
0525024	LOS ANGELES	CA		09/16/2003		1,198,788					0			12,907			0
0525071	LOS ANGELES	CA		04/30/2004		2,477,719					0			42,864			0
0525083	LEMON GROVE	CA		07/16/2004		3,437,798					0			39,409			0
0525099	SACRAMENTO	CA		09/30/2004		916,070					0			11,896			0
0525147	TEMECULA	CA		06/15/2005		805,106					0			7,089			0
0525175	HAYWARD	CA		09/30/2005		1,750,496					0			33,631			0
0525198	BARSTOW	CA		12/21/2005		3,592,659					0			23,947			0
0525238	ONTARIO	CA		05/25/2006		1,478,657					0			25,128			0
0525273	HOMEWOOD	CA		10/30/2006		6,117,486					0			34,010			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
0525276	SANTA MONICA	CA		11/07/2006		1,026,127					0			16,040			0
0525323	NATIONAL CITY	CA		05/02/2007		4,832,305					0			33,112			0
0525346	CLOVIS	CA		09/14/2007		2,360,917					0			12,259			0
0525394	FRESNO	CA		05/19/2008		2,579,996					0			13,075			0
0525395	CUPERTINO	CA		05/22/2008		2,836,469					0			17,739			0
0525413	ALTADENA	CA		09/09/2008		4,817,319					0			22,810			0
0525414	BREA	CA		09/22/2008		3,363,711					0			10,903			0
0525441	MONTEREY PARK	CA		12/29/2009		4,519,547					0			50,994			0
0525446	VERNON	CA		04/01/2010		4,868,464					0			50,868			0
0525471	SAN DIEGO	CA		10/28/2010		1,993,410					0			19,984			0
0624981	HIGHLANDS RANCH	CO		02/21/2003		831,937					0			22,026			0
0625177	AURORA	CO		09/30/2005		1,240,272					0			23,826			0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,917,784					0			52,307			0
0725266	NEW CANAAN	CT		09/18/2006		4,345,449					0			24,524			0
0925303	WASHINGTON DC	DC		01/31/2007		2,985,580					0			26,934			0
0R23904	BELL GARDENS	CA		05/01/1996		5,632					0			2,238			0
0R24029	CHINO	CA		09/30/1997		328,214					0			41,849			0
0R24190	DOUGLASVILLE	GA		09/01/1998		873,646					0			74,476			0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		726,266					0			51,505			0
0R24360	WEBSTER	TX		05/29/1997		30,966					0			27,516			0
0R24373	ST PAUL	MN		06/08/2000		442,927					0			20,108			0
0R24383	JENISON	MI		06/25/1997		155,342					0			23,201			0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,180,278					0			34,087			0
0R24397	ALTADENA	CA		12/06/1996		186,818					0			41,704			0
0R24431	WHITMORE LAKE	MI		08/26/1999		285,851					0			3,063			0
0R24452	EL TORO	CA		11/24/1998		520,831					0			39,434			0
0R24499	COEUR D'ALENE	ID		06/14/2002		1,754,652					0			13,817			0
0R24523	CULLMAN	AL		09/28/2001		212,666					0			131,620			0
0R24568	BURNSVILLE	MN		12/05/2002		1,109,153					0			5,848			0
0R24671	GIG HARBOR	WA		12/30/2002		747,838					0			4,035			0
0R24717	DELTA TWP	MI		12/27/2002		1,951,016					0			34,554			0
0S23892	CARROLLTON	TX		09/06/2000		180,949					0			25,483			0
0S24376	INDIANAPOLIS	IN		11/01/2002		726,101					0			9,857			0
0S24404	GIG HARBOR	WA		12/30/2002		944,742					0			5,095			0
1025079	VIERA	FL		06/09/2004		542,742					0			6,159			0
1025155	LAKELAND	FL		07/08/2005		2,653,782					0			18,853			0
1025200	SAN CARLOS PARK	FL		12/28/2005		5,032,637					0			33,388			0

SCHEDULE B - PART 3

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
1025265	WEST PALM BEACH	FL		09/12/2006		925,269					0			5,177			0
1025305	ORLANDO	FL		02/26/2007		4,874,554					0			68,459			0
1025317	DORAL	FL		04/24/2007		3,165,916					0			18,288			0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,335,527					0			26,464			0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,164,935					0			7,518			0
1025399	TAMPA	FL		06/02/2008		1,628,930					0			41,837			0
1025400	ODESSA	FL		06/09/2008		3,177,462					0			24,999			0
1125052	FT OGLETHORPE	GA		01/20/2004		1,328,115					0			16,702			0
1125178	CANTON	GA		10/05/2005		1,324,023					0			10,399			0
1125212	STONE MOUNTAIN	GA		02/14/2006		3,993,678					0			24,877			0
1125285	LITHONIA	GA		12/13/2006		4,625,044					0			17,762			0
1325034	COEUR D'ALENE	ID		10/17/2003		7,352,889					0			56,193			0
1325086	POCATELLO	ID		07/30/2004		984,070					0			22,086			0
1325109	IDAHO FALLS	ID		11/18/2004		744,514					0			15,750			0
1325358	MERIDIAN	ID		11/30/2007		5,680,641					0			29,505			0
1425025	BUFFALO GROVE	IL		09/25/2003		4,959,339					0			51,547			0
1425281	ORLAND PARK	IL		11/29/2006		1,491,082					0			8,170			0
1525013	FISHERS	IN		07/29/2003		1,302,545					0			17,014			0
1525032	SELLERSBURG	IN		10/06/2003		348,924					0			28,382			0
1525053	LAWRENCE	IN		02/02/2004		884,082					0			10,150			0
1525060	FISHERS	IN		03/15/2004		674,440					0			8,096			0
1525061	FISHERS	IN		03/15/2004		745,797					0			12,582			0
1525102	LAWRENCE	IN		10/29/2004		936,719					0			20,264			0
1525124	DECATUR	IN		02/28/2005		951,920					0			6,631			0
1525125	CARMEL	IN		03/09/2005		1,760,454					0			12,478			0
1525126	GREENWOOD	IN		03/09/2005		1,712,379					0			19,394			0
1525127	GREENWOOD	IN		03/09/2005		1,728,839					0			19,578			0
1525174	FISHERS	IN		09/29/2005		1,663,512					0			18,485			0
1525213	INDIANAPOLIS	IN		02/14/2006		747,038					0			9,316			0
1525221	INDIANAPOLIS	IN		03/17/2006		413,053					0			16,658			0
1525288	INDIANAPOLIS	IN		12/20/2006		1,746,836					0			15,833			0
1525296	INDIANAPOLIS	IN		12/29/2006		2,035,819					0			11,882			0
1525308	INDIANAPOLIS	IN		03/06/2007		2,057,093					0			14,641			0
1525339	INDIANAPOLIS	IN		08/15/2007		1,521,097					0			15,010			0
1525348	INDIANAPOLIS	IN		09/21/2007		1,275,711					0			6,557			0
1525418	GREENFIELD	IN		10/01/2008		5,087,932					0			63,877			0
1525432	GREENWOOD	IN		12/31/2008		296,118					0			735			0
1525470	INDIANAPOLIS	IN		10/28/2010		2,740,134					0			29,870			0

SCHEDULE B - PART 3

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
1624983	JOHNSTON	IA		02/26/2003		3,020,672					0			23,967			0
1625051	MASON CITY	IA		01/07/2004		3,027,654					0			72,411			0
1625063	URBANDALE	IA		03/17/2004		3,195,373					0			23,353			0
1725207	LAWRENCE	KS		02/09/2006		2,710,439					0			17,586			0
1725298	WICHITA	KS		01/18/2007		3,036,377					0			26,964			0
1825019	FERN CREEK	KY		08/27/2003		704,889					0			17,651			0
1825062	LOUISVILLE	KY		03/17/2004		3,069,001					0			47,814			0
1825069	LOUISVILLE	KY		04/29/2004		960,766					0			11,325			0
1825215	OWENSBORO	KY		02/23/2006		1,059,209					0			26,849			0
1825379	COLD SPRING	KY		01/31/2008		3,222,911					0			35,852			0
1825386	LOUISVILLE	KY		03/14/2008		1,595,782					0			15,794			0
1825472	NEWPORT	KY		10/29/2010		4,978,763					0			64,350			0
1825479	LOUISVILLE	KY		12/14/2010		4,500,000					0			32,362			0
1925041	BROSSARD	LA		11/21/2003		2,563,878					0			63,597			0
1925270	BROUSSARD	LA		09/29/2006		755,231					0			17,002			0
1925392	LAFAYETTE	LA		05/01/2008		1,210,488					0			14,702			0
2125397	ROCKVILLE	MD		05/29/2008		4,771,972					0			24,786			0
2125430	LAUREL	MD		12/02/2008		2,662,547					0			19,247			0
2125451	GAITHERSBURG	MD		06/10/2010		4,185,010					0			39,977			0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,949,347					0			38,420			0
2325186	ANN ARBOR	MI		11/01/2005		1,296,318					0			8,776			0
2325216	NOVI	MI		03/01/2006		5,711,343					0			35,964			0
2425003	COON RAPIDS	MN		05/30/2003		835,429					0			11,127			0
2425030	EAGAN	MN		09/30/2003		2,193,228					0			16,674			0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,246,578					0			39,396			0
2625211	CHESTERFIELD	MO		02/14/2006		7,452,066					0			63,509			0
2625376	RIVERSIDE	MO		01/28/2008		8,270,114					0			46,242			0
2725026	BOZEMAN	MT		09/25/2003		3,144,072					0			35,389			0
2725242	BOZEMAN	MT		06/13/2006		892,059					0			39,925			0
2725476	KALISPELL	MT		11/23/2010		4,000,000					0			50,312			0
2824984	OMAHA	NE		02/28/2003		2,451,396					0			33,039			0
2824987	OMAHA	NE		03/28/2003		681,794					0			9,103			0
2825214	RALSTON	NE		02/16/2006		1,307,760					0			11,767			0
2825220	OMAHA	NE		03/09/2006		2,056,171					0			13,455			0
2825301	OMAHA	NE		01/29/2007		133,665					0			1,208			0
2925245	LAS VEGAS	NV		06/20/2006		1,925,189					0			32,313			0
2925468	LAS VEGAS	NV		10/27/2010		2,292,023					0			24,166			0
2925481	LAS VEGAS	NV		12/15/2010		7,000,000					0			127,634			0

SCHEDULE B - PART 3

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3125158	BRICK TWP	NJ		07/19/2005		4,371,565					0			29,190			0
3125306	OAKLAND	NJ		03/01/2007		2,657,918					0			40,900			0
3225074	ALBUQUERUQE	NM		05/19/2004		1,160,705					0			12,829			0
3225088	ALBUQUERUE	NM		08/25/2004		2,331,711					0			37,726			0
3225150	ALBUQUERQUE	NM		06/27/2005		4,570,110					0			50,331			0
3225210	ALBUQUERQUE	NM		02/13/2006		2,050,507					0			13,938			0
3225389	ALBUQUERQUE	NM		04/04/2008		1,860,957					0			14,709			0
3325101	PULASKI	NY		10/25/2004		1,001,036					0			11,030			0
3325219	CLAY	NY		03/01/2006		2,247,068					0			21,758			0
3325353	BAY SHORE	NY		10/17/2007		1,886,993					0			10,150			0
3325409	CARLE PLACE	NY		08/21/2008		3,809,516					0			17,032			0
3325439	WEST SENECA	NY		12/22/2009		4,283,394					0			89,405			0
3425039	CHARLOTTE	NC		11/14/2003		1,232,725					0			14,033			0
3425105	MATTHEWS	NC		11/08/2004		857,507					0			9,683			0
3425106	WINSTON-SALEM	NC		11/08/2004		873,850					0			9,684			0
3425433	CHARLOTTE	NC		01/23/2009		2,724,468					0			47,503			0
3425474	GRAHAM	NC		11/17/2010		1,750,000					0			11,490			0
3425482	CARRBORO	NC		12/20/2010		5,265,000					0			58,608			0
3624997	LEXINGTON	OH		05/06/2003		1,954,668					0			12,215			0
3624999	WASHINGTON TWP	OH		05/27/2003		845,300					0			22,278			0
3625020	TROTWOOD	OH		08/28/2003		939,543					0			24,000			0
3625022	COLUMBIA TWP	OH		09/05/2003		1,778,866					0			44,453			0
3625027	WEST CARROLLTON	OH		09/29/2003		1,072,195					0			14,110			0
3625037	WELLINGTON	OH		10/24/2003		1,218,892					0			9,390			0
3625038	MIAMISBURG	OH		11/14/2003		787,960					0			18,922			0
3625042	WASHINGTON TWP	OH		11/21/2003		673,363					0			9,730			0
3625044	COLUMBUS	OH		11/24/2003		688,204					0			16,357			0
3625046	CINCINNATI	OH		12/09/2003		4,111,852					0			30,880			0
3625048	MONTGOMERY	OH		12/30/2003		23,794,893					0			185,215			0
3625081	WELLINGTON	OH		07/07/2004		590,845					0			4,793			0
3625084	PLAIN CITY	OH		07/22/2004		1,853,082					0			40,718			0
3625100	DAYTON	OH		10/14/2004		556,574					0			7,947			0
3625128	WESTERVILLE	OH		03/15/2005		1,062,777					0			7,433			0
3625130	VANDALIA	OH		03/29/2005		2,342,058					0			47,777			0
3625201	PLAIN CITY	OH		12/29/2005		1,085,075					0			11,215			0
3625279	LOVELAND	OH		11/28/2006		1,646,908					0			14,572			0
3625300	FAIRBORN	OH		01/23/2007		1,660,343					0			16,741			0

SCHEDULE B - PART 3

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

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3625341	ELIDA	OH		08/24/2007		1,344,452					0			9,102			0
3625422	ELYRIA	OH		10/29/2008		3,378,818					0			15,708			0
3625423	ELYRIA	OH		10/29/2008		504,960					0			28,490			0
3625443	MARYSVILLE	OH		02/18/2010		4,065,374					0			38,043			0
3625445	WADSWORTH	OH		03/09/2010		2,151,250					0			22,707			0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,289,054					0			33,153			0
3625466	CINCINNATI	OH		10/12/2010		2,994,164					0			17,625			0
3625484	WESTLAKE	OH		12/27/2010		3,750,000					0			39,171			0
3724985	TULSA	OK		03/03/2003		534,721					0			27,090			0
3725043	TULSA	OK		11/24/2003		2,867,705					0			21,501			0
3725098	EDMOND	OK		09/29/2004		3,145,566					0			22,153			0
3725234	EDOMOND	OK		04/27/2006		1,544,715					0			9,638			0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,441,595					0			13,032			0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,189,086					0			18,596			0
3825076	PORTLAND	OR		05/27/2004		555,828					0			13,678			0
3825259	HILLSBORO	OR		08/22/2006		5,812,587					0			33,126			0
3825260	TUALATIN	OR		08/29/2006		3,075,568					0			28,358			0
3825455	SPRINGFIELD	OR		07/01/2010		2,449,626					0			30,923			0
3924978	CONNELLSVILLE	PA		01/27/2003		1,196,446					0			16,455			0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,464,472					0			46,647			0
3925017	WHITPAIN TWP	PA		08/14/2003		1,254,265					0			16,518			0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,321,226					0			30,566			0
3925070	QUAKERTOWN	PA		04/30/2004		600,076					0			18,762			0
3925343	PHILADELPHIA	PA		08/30/2007		2,595,426					0			9,003			0
3925428	WASHINGTON	PA		11/26/2008		3,671,070					0			17,331			0
4124976	LEXINGTON	SC		01/14/2003		1,002,503					0			12,970			0
4124977	CHARLESTON	SC		01/16/2003		3,505,031					0			37,947			0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,200,326					0			65,403			0
4125311	CHARLESTON	SC		03/28/2007		8,076,087					0			71,140			0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,625,784					0			53,141			0
4125438	SUMMERVILLE	SC		10/09/2009		2,878,954					0			29,378			0
4125480	CHARLESTON	SC		12/14/2010		900,000					0			9,107			0
4324986	SEVIERVILLE	TN		03/21/2003		1,112,318					0			14,344			0
4325001	KINGSPORT	TN		05/30/2003		771,535					0			20,333			0
4325031	MEMPHIS	TN		09/30/2003		591,386					0			14,761			0
4325056	FARRAGUT	TN		02/23/2004		1,529,766					0			19,062			0
4325078	BRISTOL	TN		06/04/2004		1,635,171					0			36,381			0
4325160	MEMPHIS	TN		08/04/2005		1,162,514					0			7,699			0

SCHEDULE B - PART 3

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

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4325217	FARRAGUT	TN		03/01/2006		859,915					0			8,569			0
4325254	KISSIMMEE	FL		07/07/2005		1,550,432					0			6,779			0
4325350	LAVERGNE	TN		10/09/2007		1,558,172					0			8,263			0
4424979	EL PASO	TX		02/04/2003		1,949,440					0			216,262			0
4424980	BOERNE	TX		02/04/2003		1,055,261					0			28,742			0
4425006	CONROE	TX		07/10/2003		1,534,439					0			7,842			0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,886,900					0			15,414			0
4425028	SAN ANTONIO	TX		09/30/2003		5,860,471					0			72,481			0
4425029	EL PASO	TX		09/30/2003		663,182					0			16,719			0
4425033	EL PASO	TX		10/08/2003		4,301,300					0			108,090			0
4425036	AUSTIN	TX		10/24/2003		395,243					0			6,610			0
4425049	SAN ANTONIO	TX		12/30/2003		4,991,351					0			25,649			0
4425064	SAN ANTONIO	TX		03/31/2004		2,238,819					0			11,574			0
4425075	CONROE	TX		05/24/2004		812,482					0			3,954			0
4425085	SAN ANTONIO	TX		07/22/2004		863,998					0			19,586			0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,783,540					0			45,570			0
4425103	SAN ANTONIO	TX		11/03/2004		1,984,182					0			15,678			0
4425121	BEE CAVE	TX		02/07/2005		1,081,619					0			7,857			0
4425148	BEE CAVE	TX		06/21/2005		1,171,248					0			7,845			0
4425170	LAREDO	TX		09/16/2005		3,014,232					0			21,289			0
4425173	EL PASO	TX		09/28/2005		1,865,990					0			36,034			0
4425182	HOUSTON	TX		10/31/2005		3,345,105					0			23,035			0
4425218	PFLUGERVILLE	TX		03/01/2006		953,858					0			5,896			0
4425277	SAN ANTONIO	TX		11/21/2006		1,512,063					0			13,465			0
4425297	HOUSTON	TX		01/17/2007		1,365,390					0			21,101			0
4425309	EL PASO	TX		03/14/2007		2,463,089					0			22,025			0
4425327	AUSTIN	TX		06/11/2007		2,332,963					0			8,868			0
4425330	SAN ANTONIO	TX		06/25/2007		2,831,548					0			32,143			0
4425391	CLEAR LAKE	TX		04/14/2008		3,065,639					0			24,724			0
4425405	HOUSTON	TX		07/10/2008		1,445,924					0			15,507			0
4425421	HOUSTON	TX		10/15/2008		8,146,112					0			61,241			0
4425426	HOUSTON	TX		11/21/2008		4,739,438					0			35,010			0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,202,281					0			23,619			0
4425456	CORPUS CHRISTI	TX		07/01/2010		2,083,741					0			40,556			0
4425463	EL PASO	TX		09/16/2010		1,986,210					0			20,945			0
4425464	SAN ANTONIO	TX		10/05/2010		4,976,027					0			71,915			0
4425478	EL PASO	TX		12/06/2010		2,800,000					0			19,718			0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4525007	SALT LAKE COUNTY	UT		07/15/2003		2,235,820					0			57,888			0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,171,683					0			13,627			0
4525255	SALT LAKE CITY	UT		08/07/2006		5,271,701					0			59,653			0
4525328	WEST JORDAN	UT		06/19/2007		3,496,688					0			17,861			0
4625460	BARRE	VT		08/26/2010		4,969,073					0			93,672			0
4725136	RICHMOND	VA		04/29/2005		1,569,974					0			17,454			0
4725313	YORKTOWN	VA		03/30/2007		3,059,726					0			31,928			0
4725354	DALE CITY	VA		10/29/2007		1,301,086					0			10,715			0
4725378	NORFOLK	VA		01/30/2008		7,733,837					0			40,408			0
4725402	ASHLAND	VA		06/23/2008		2,869,231					0			14,679			0
4725407	CHESTER	VA		07/29/2008		5,922,126					0			37,029			0
4725453	ALEXANDRIA	VA		06/22/2010		4,115,549					0			82,159			0
4825004	VANCOUVER	WA		06/30/2003		1,555,820					0			20,536			0
4825342	TACOMA	WA		08/30/2007		1,364,109					0			11,638			0
4825448	SNOHOMISH	WA		05/28/2010		4,508,796					0			46,744			0
4925073	CHARLESTON	WV		05/04/2004		5,706,750					0			64,886			0
4925347	LEWISBURG	WV		09/20/2007		2,070,394					0			29,080			0
5024991	TWO RIVERS	WI		03/31/2003		978,727					0			100,316			0
5025072	OSHKOSH	WI		05/04/2004		3,025,168					0			21,915			0
5025077	WAUWATOSA	WI		06/03/2004		1,092,092					0			8,513			0
5025087	OSHKOSH	WI		08/11/2004		4,447,564					0			51,305			0
5025104	MARSHFIELD	WI		11/04/2004		5,634,552					0			41,994			0
5025122	HARTLAND	WI		02/15/2005		1,440,871					0			10,459			0
5025176	PEWAUKEE TWP	WI		09/30/2005		994,386					0			19,107			0
5025208	PEWAUKEE	WI		02/09/2006		1,072,554					0			13,276			0
5025292	MADISON	WI		12/28/2006		2,397,922					0			7,158			0
5325172	KANSAS CITY	KS		09/23/2005		2,503,489					0			73,991			0
5325336	MT PLEASANT	SC		08/03/2007		2,027,217					0			33,574			0
5325337	OMAHA	NE		08/03/2007		2,551,711					0			29,779			0
5325360	DETROIT	MI		12/06/2007		9,080,141					0			136,373			0
0299999. Total - Mortgages With Partial Repayments						880,039,148	0	1,372	0	0	1,372	0	0	11,719,378	0	0	0
0599999. Total Mortgages						882,920,374	0	1,372	0	0	1,372	0	2,807,520	14,526,898	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
372546 AN 1	GEORGE WASHINGTON 4.452% 09/15/21		03/24/2011	Barclays Capital Inc.		500,000	500,000		1FE
649902 P3 1	THE DORMITORY AUTH OF S 4.554% 02/15/21		01/24/2011	Stifel Nicolaus		984,450	1,000,000	20,493	1FE
70914P PG 1	PENNSYLVANIA (COMMONWEA 4.750% 07/15/22		01/26/2011	Stifel Nicolaus		3,500,000	3,500,000	17,549	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					4,984,450	5,000,000	38,042	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		01/01/2011	Interest Capitalization		148,681	148,681		1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2011	Interest Capitalization		430,488	430,488		1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					579,169	579,169	0	XXX
Bonds - Industrial and Miscellaneous									
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 08/25/36		02/24/2011	Bank of America		3,850,717	3,872,500		1FE
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		03/04/2011	BB&T Capital Markets		1,995,280	2,000,000	2,778	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		03/15/2011	Wells Fargo Securities		1,500,000	1,500,000		1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		03/01/2011	Interest Capitalization		56,187	56,187		1Z*
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14		03/01/2011	Interest Capitalization		1,344	1,344		6FE
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36		03/22/2011	KGS - Alpha Capital		1,088,394	1,080,963	4,144	1Z
23336E AC 0	DT AUTO OWNER TRUST 201 3.050% 08/15/15		02/02/2011	U B S		2,499,703	2,500,000		1FE
24702R AQ 4	DELL INC 4.625% 04/01/21		03/28/2011	Deutsche Bank Securities		2,488,525	2,500,000		1FE
263534 CE 7	E I DU PONT DE NEMOURS 4.250% 04/01/21		03/24/2011	Mitsubishi UFJ Securities		997,730	1,000,000	472	1FE
36187X AD 8	GMAC MTGE SERVICER ADV 3.720% 03/15/23		03/11/2011	Barclays Capital Inc.		2,499,972	2,500,000		1FE
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		03/08/2011	KGS - Alpha Capital		1,568,149	1,556,475	2,162	1Z*
39153V AZ 7	GREAT AMERICA LEASING R 3.380% 02/15/18		02/16/2011	Wells Fargo Securities		999,928	1,000,000		1FE
54600# AC 1	LOUIS DREYFUS CORP SERI 6.070% 12/17/13		12/17/2010	Tax Free Exchange		7,000,000	7,000,000		2Z
58155Q AD 5	MCKESSON CORP 4.750% 03/01/21		02/24/2011	Various		1,509,265	1,500,000	132	1FE
585055 AV 8	MEDTRONIC INC 4.125% 03/15/21		03/24/2011	Bank of America		997,400	1,000,000	1,604	1FE
68619A BK 2	ORIGIN MANUFACTURED HOU 5.410% 06/15/36		02/11/2011	Jeffries & Co.		2,047,500	2,000,000	4,508	1FE
69138V AB 7	OXBOW RESOURCES LLC 201 4.969% 05/01/36		03/25/2011	Barclays Capital Inc.		999,956	1,000,000		1FE
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		03/30/2011	No Broker			100,581		5
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		03/31/2011	Interest Capitalization		3,769	3,769		5
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		02/15/2011	RBS Securities Corp.		3,523,745	3,495,346	10,486	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		03/16/2011	Deutsche Bank Securities		1,499,849	1,500,000		1FE
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35		03/17/2011	Amherst Securities		996,250	1,000,000	2,794	1Z*
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		01/14/2011	Wells Fargo Securities		2,500,000	2,500,000		1FE
883556 AX 0	THERMO FISHER SCIENTIFI 4.500% 03/01/21		02/14/2011	Barclays Capital Inc.		496,765	500,000		1FE
94982C AF 5	WELLS FARGO MB TRST 200 2.745% 01/25/35		01/24/2011	Stone & Youngberg LLC		2,934,375	3,000,000	5,942	1Z*
05070F A* 1	AUCKLAND INTERNATIONAL 4.420% 02/15/21	F	02/15/2011	Commonwealth Bank		4,000,000	4,000,000		1Z
21238A AJ 6	CONTROLADORA COMERCIAL 7.000% 06/30/18	F	01/11/2011	Tax Free Exchange		2,500,000	3,095,000		3FE
21685W BT 3	RABOBANK NEDERLAND 4.500% 01/11/21	F	03/03/2011	Morgan Stanley & Co.		1,993,440	2,000,000	14,250	1FE
80105N AG 0	SANOFI-AVENTIS 4.000% 03/29/21	F	03/24/2011	Bank of America		3,950,000	4,000,000		1FE
87938W AP 8	TELEFONICA EMISIONES SA 5.462% 02/16/21	F	02/08/2011	Citicorp Securities		998,745	1,000,000		2FE

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)
G0754# AD 9	BABCOCK INTL GROUP PLC 5.640% 03/17/21	F	03/17/2011	Bank of America Merrill Lynch		4,000,000	4,000,000		2Z
3899999.	Total - Bonds - Industrial & Miscellaneous					61,496,988	62,262,165	49,272	XXX
8399997.	Total - Bonds - Part 3					67,060,607	67,841,334	87,314	XXX
8399999.	Total - Bonds					67,060,607	67,841,334	87,314	XXX
Common Stocks - Industrial and Miscellaneous									
026874 15 6	AMERICAN INTERNATIONAL		01/20/2011	Spin Off	3.000	37	XXX		
9099999.	Total - Common Stocks - Industrial & Miscellaneous					37	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
67741# 10 9	OHIO NATIONAL EQUITIES		02/14/2011	Capital Contribution		5,000,000	XXX		U
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					5,000,000	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					5,000,037	XXX	0	XXX
9799999.	Total - Common Stocks					5,000,037	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					5,000,037	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					72,060,644	XXX	87,314	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
152383 AA 3	CENT AMER BK FOR ECON I 10.375% 02/01/14		02/01/2011	Various		180,475	180,475	180,475	180,475				0		180,475			0	9,362	02/01/2014	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		03/01/2011	Paydown		370	370	367	368		2		2		370			0	5	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TR 4.730% 06/15/30		03/15/2011	Redemption 100.0000		60,000	60,000	60,000	60,000				0		60,000			0	478	06/15/2030	1Z
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		02/10/2011	Redemption 100.0000		117,673	117,673	117,673	117,673				0		117,673			0	1,763	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					358,518	358,518	358,515	358,516	0	2	0	2	0	358,518	0	0	0	11,608	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
677555 RT 3	STATE OF OHIO SERIES 19 7.540% 06/01/13		03/01/2011	Redemption 100.0000		65,000	65,000	65,000	65,000				0		65,000			0	1,225	06/01/2013	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		03/01/2011	Redemption 100.0000		75,000	75,000	75,000	75,000				0		75,000			0	1,607	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO 7.050% 03/01/17		03/01/2011	Redemption 100.0000		55,000	55,000	55,000	54,999		1		1		55,000			0	969	03/01/2017	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					195,000	195,000	195,000	194,999	0	1	0	1	0	195,000	0	0	0	3,801	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2011	Paydown		294,871	294,871	297,385	294,953		(82)		(82)		294,871			0	2,472	02/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2011	Paydown		726,986	726,986	711,449	718,678		8,308		8,308		726,986			0	7,220	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2011	Paydown		389,341	389,341	390,965	389,114		228		228		389,341			0	3,579	08/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2011	Paydown		934,160	934,160	882,592	913,318		20,842		20,842		934,160			0	9,168	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2011	Paydown		1,605,260	1,605,260	1,475,527	1,545,396		59,864		59,864		1,605,260			0	13,909	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2011	Paydown		794,043	794,043	766,351	780,388		13,655		13,655		794,043			0	7,401	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2011	Paydown		97,083	97,083	87,845	94,521		2,562		2,562		97,083			0	1,061	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2011	Paydown		281,026	281,026	266,675	276,216		4,810		4,810		281,026			0	2,479	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2011	Paydown		463,529	463,529	444,092	456,348		7,181		7,181		463,529			0	4,478	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		03/01/2011	Paydown		91	91	89	89		1		1		91			0	1	07/01/2017	1
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		03/01/2011	Paydown		104,741	104,741	98,752	103,649		1,092		1,092		104,741			0	987	07/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2011	Paydown		79,822	79,822	75,706	78,497		1,325		1,325		79,822			0	742	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2011	Paydown		161,308	161,308	153,747	158,565		2,743		2,743		161,308			0	1,663	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		03/01/2011	Paydown		6,430	6,430	6,430	6,430				0		6,430			0	74	12/25/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2011	Paydown		101,301	101,301	97,952	99,715		1,586		1,586		101,301			0	953	08/25/2031	1
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		03/01/2011	Paydown		491,931	491,931	486,899	484,064		5,115		5,115		491,931			0	7,501	03/25/2032	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2011	Paydown		503,596	503,596	480,562	493,515		10,080		10,080		503,596			0	4,844	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2011	Paydown		597,229	597,229	585,880	592,269		4,960		4,960		597,229			0	5,512	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/01/2011	Paydown		121,516	121,516	117,228	119,750		1,765		1,765		121,516			0	1,161	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2011	Paydown		284,803	284,803	282,971	283,634		1,168		1,168		284,803			0	2,949	06/15/2032	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		03/01/2011	Paydown		53,990	53,990	51,713	53,260		730		730		53,990			0	723	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2011	Paydown		448,586	448,586	412,345	437,136		11,450		11,450		448,586			0	5,237	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2011	Paydown		1,088,078	1,088,078	1,048,442	1,069,665		18,412		18,412		1,088,078			0	11,051	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2011	Paydown		782,200	782,200	705,758	749,367		32,833		32,833		782,200			0	5,591	08/15/2032	1

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	Maturity Date	NAIC Designation or Market Indicator (a)
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2011	Paydown		341,126	341,126	328,671	336,482		4,643		4,643		341,126			0	3,220	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2011	Paydown		1,903,432	1,903,432	1,869,698	1,892,449		10,982		10,982		1,903,432			0	13,951	09/15/2032	1
31392W DL 1	FHLMC 2514 ZA 5.500% 10/15/32		03/01/2011	Paydown		2,104,003	2,104,003	2,000,576	2,065,020		38,983		38,983		2,104,003			0	17,095	10/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2011	Paydown		877,590	877,590	838,167	861,244		16,346		16,346		877,590			0	7,665	10/15/2032	1
31392W Q6 0	FHLMC 2518 PE 5.500% 04/15/31		03/01/2011	Paydown		273,264	273,264	272,667	272,678		586		586		273,264			0	2,264	04/15/2031	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2011	Paydown		329,354	329,354	312,166	322,999		6,355		6,355		329,354			0	2,837	04/25/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2011	Paydown		3,310	3,310	3,330	3,329		(18)		(18)		3,310			0	28	01/01/2020	1
38373M 2F 6	GNMA 2008-80 IO 1.439% 04/16/50		03/01/2011	Paydown				144,206	143,491		(143,491)		(143,491)					0	6,188	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.884% 10/16/48		03/01/2011	Paydown				49,602	49,273		(49,273)		(49,273)					0	1,468	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 2.014% 05/16/49		03/01/2011	Paydown				4,004	3,986		(3,986)		(3,986)					0	152	05/16/2049	1
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48		03/01/2011	Paydown		98,101	98,101	100,071	100,029		(1,928)		(1,928)		98,101			0	664	01/16/2048	1
38373M PK 0	GNMA 2005-32 B 4.385% 08/16/30		03/01/2011	Paydown		1,232,097	1,232,097	1,258,279	1,257,055		(24,958)		(24,958)		1,232,097			0	10,314	08/16/2030	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		03/01/2011	Paydown		500,314	500,314	519,545	507,032		(6,718)		(6,718)		500,314			0	4,991	01/20/2031	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		03/01/2011	Paydown		210,467	210,467	210,598	209,944		523		523		210,467			0	1,867	08/20/2012	1
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		03/01/2011	Paydown		340,006	340,006	336,872	339,068		939		939		340,006			0	2,732	07/16/2032	1
38374B JT 1	GNMA 2003-59 D 3.654% 10/16/27		03/01/2011	Paydown		409,208	409,208	419,950	419,510		(10,302)		(10,302)		409,208			0	3,293	10/16/2027	1
38374G 5F 5	GNMA 2004-43 A 2.822% 12/16/19		03/01/2011	Paydown		626,226	626,226	631,730	631,104		(4,878)		(4,878)		626,226			0	4,136	12/16/2019	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		03/01/2011	Paydown		34,418	34,418	34,461	34,457		(40)		(40)		34,418			0	203	03/16/2035	1
48730P AB 6	KEENAN DEV ASSOC OF TN 8.000% 07/15/28		01/15/2011	Various		200,000	200,000	200,000	200,000				0		200,000			0	8,000	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		03/01/2011	Various		21,438	21,438	21,438	21,438				0		21,438			0	267	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					19,916,275	19,916,275	19,483,386	19,869,125	0	44,393	0	44,393	0	19,916,275	0	0	0	192,091	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		03/01/2011	Paydown		259,361	259,361	248,348	255,700		3,661		3,661		259,361			0	1,435	06/25/2033	1Z*
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		03/01/2011	Paydown		191,641	191,641	192,959	192,401		(760)		(760)		191,641			0	1,335	07/25/2018	1Z*
00212P AV 0	ASG RESECURITIZATION TR 5.587% 02/28/37		03/01/2011	Paydown		247,361	247,361	242,414	244,857		2,504		2,504		247,361			0	2,344	02/28/2037	1Z*
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		03/01/2011	Paydown		79,597	79,597	60,096	62,752		16,845		16,845		79,597			0	502	10/25/2033	1Z*
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		03/01/2011	Paydown		150,443	150,443	158,905	158,613		(8,170)		(8,170)		150,443			0	2,068	11/15/2017	2FE
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		03/20/2011	Paydown		790,449	790,449	720,011	750,533		39,916		39,916		790,449			0	25,512	09/20/2022	2FE
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		02/11/2011	Redemption 100.0000		362,081	362,081	362,081	362,081				0		362,081			0	25,938	02/11/2013	4FE
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		03/02/2011	Redemption 100.0000		524,942	524,942	524,942	524,942				0		524,942			0	11,623	03/02/2013	4FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 5.801% 08/25/36		03/01/2011	Paydown		325,033	325,033	324,526	324,280		754		754		325,033			0	3,154	08/25/2036	1Z*
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		03/01/2011	Paydown		198,655	198,655	198,607	198,499		156		156		198,655			0	1,563	03/25/2058	1Z*
030616 AF 3	AMERICREDIT PRIME AUTO 5.350% 03/08/16		03/08/2011	Paydown		307,443	307,443	317,314	314,236		(6,794)		(6,794)		307,443			0	2,715	12/08/2013	3FE
03061L AB 9	AMERICREDIT AUTOMOBILE 1.460% 11/06/13		03/06/2011	Paydown		918,331	918,331	918,317	918,324		7		7		918,331			0	2,273	11/06/2013	1FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		03/01/2011	Paydown		163,133	163,133	151,102	155,150		7,982		7,982		163,133			0	2,380	02/25/2028	1Z*
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		03/01/2011	Redemption 100.0000		94,734	94,734	94,734	94,734				0		94,734			0	896	05/01/2016	2FE

Statement as of March 31, 2011 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		02/07/2011	Redemption 100.0000		57,722	57,722	53,904	54,758		10		10		54,768		2,954	2,954	435	01/02/2019	2
05529H AB 9	BCAP LLC TRUST 2006-RR1 5.000% 11/25/36		03/01/2011	Paydown		115,580	115,580	113,846	114,583		997		997		115,580			0	1,445	11/25/2036	1Z*
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		03/01/2011	Paydown		147,509	147,509	148,523	147,687		(178)		(178)		147,509			0	1,227	05/26/2012	1Z*
055393 AB 8	BFL FUNDING II 144A 7.890% 08/15/21		02/15/2011	Redemption 100.0000		90,067	90,067	90,067	90,067				0		90,067			0	3,124	08/15/2021	1
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26		03/02/2011	Paydown		190,777	190,777	190,631	190,626		150		150		190,777			0	798	03/02/2026	1FE
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		03/01/2011	Paydown		175,695	175,695	173,279	173,939		1,756		1,756		175,695			0	1,507	05/25/2019	1Z*
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		03/01/2011	Paydown		415,958	415,958	408,939	409,702		6,256		6,256		415,958			0	2,526	10/25/2020	1Z*
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		03/01/2011	Paydown		351,996	351,996	348,917	349,627		2,369		2,369		351,996			0	2,476	06/26/2021	1Z*
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		03/01/2011	Paydown		331,373	331,373	333,029	332,406		(1,033)		(1,033)		331,373			0	2,699	07/26/2017	1Z*
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		03/01/2011	Paydown		12,792	12,792	13,504	13,501		(709)		(709)		12,792			0	111	01/25/2042	1Z*
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		03/25/2011	Paydown		45,173	45,173	45,066			107		107		45,173			0	6	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.629% 01/01/29		03/01/2011	Paydown		12,801	12,801	12,565	12,621		181		181		12,801			0	144	01/01/2029	1Z*
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		03/01/2011	Paydown		87,883	87,883	84,432	84,432		3,451		3,451		87,883			0	787	01/25/2033	4Z*
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		03/01/2011	Paydown		95,672	95,672	95,433	95,406		266		266		95,672			0	759	08/25/2035	1Z*
12556N AC 6	CIT EQUIPMENT COLLATERA 6.590% 12/22/14		03/20/2011	Paydown		176,646	176,646	182,719	178,311		(1,665)		(1,665)		176,646			0	1,871	09/20/2011	1FE
12557T AC 2	CIT EQUIPMENT COLLATERA 3.070% 08/15/16		03/15/2011	Paydown		1,217,039	1,217,039	1,234,581	1,224,281		(7,243)		(7,243)		1,217,039			0	6,137	12/15/2011	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		03/15/2011	Paydown		774,806	774,806	774,757	774,761		45		45		774,806			0	3,799	03/15/2016	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		03/01/2011	Paydown		321,068	321,068	324,680	323,182		(2,114)		(2,114)		321,068			0	2,518	10/27/2015	1Z*
12642M EJ 5	CREDIT SUISSE MORT CAPI 4.400% 05/27/36		03/01/2011	Paydown		256,496	256,496	256,817	256,496				0		256,496			0	2,081	12/27/2010	1Z*
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		03/01/2011	Paydown		187,990	187,990	176,475	176,503		11,488		11,488		187,990			0	1,530	10/25/2035	1Z*
12669D 2L 1	COUNTRYWIDE HOME LOANS 5.750% 05/25/33		03/01/2011	Paydown		690,289	690,289	692,877	688,437		1,852		1,852		690,289			0	6,439	02/25/2013	1Z*
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		03/01/2011	Paydown		651,901	651,901	655,090	652,375		(474)		(474)		651,901			0	5,546	11/25/2032	1Z*
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		03/01/2011	Paydown		102,550	102,550	98,832	99,118		3,432		3,432		102,550			0	809	10/25/2033	1Z*
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		03/01/2011	Paydown		857,667	857,667	855,008	855,150		2,516		2,516		857,667			0	7,912	05/25/2033	1Z*
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		03/01/2011	Paydown		221,778	221,778	215,541	219,560		2,219		2,219		221,778			0	1,119	10/25/2033	1Z*
12669E ZG 4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33		03/01/2011	Paydown		665,203	665,203	663,748	663,266		1,937		1,937		665,203			0	4,990	09/25/2033	1Z*
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		03/01/2011	Paydown		819,162	819,162	794,587	809,888		9,274		9,274		819,162			0	6,062	07/25/2034	1Z*
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		03/01/2011	Paydown		1,319,783	1,319,783	1,295,037	1,304,808		14,975		14,975		1,319,783			0	10,050	05/25/2034	1Z*
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35		03/01/2011	Paydown		332,833	332,833	330,129	330,633		2,200		2,200		332,833			0	3,045	09/25/2035	1Z*
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		03/01/2011	Paydown		88,481	88,481	88,660	88,426		55		55		88,481			0	771	05/25/2035	2Z*
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14		03/01/2011	Paydown		103,606	103,606	103,606	103,606				0		103,606			0		06/25/2014	6FE
152314 PH 7	CENTEX HOME EQUITY LOAN 5.526% 11/25/35		03/25/2011	Paydown		117,748	117,748	117,748	117,748				0		117,748			0	1,040	11/25/2035	1Z*
161571 BD 5	CHASE ISSUANCE TRUST 0.411% 04/15/13		02/12/2011	Paydown		4,000,000	4,000,000	3,786,250	3,979,244		20,756		20,756		4,000,000			0	2,830	04/15/2013	1FE
16162T 2U 9	CHASE MORTGAGE FINANCE 5.000% 03/25/18		03/01/2011	Paydown		455,750	455,750	456,034	455,421		328		328		455,750			0	3,017	02/25/2018	1Z*
171204 AD 2	CHRYSLER FINANCIAL LEAS 1.780% 06/15/11		03/15/2011	Paydown		1,966,905	1,966,905	1,966,899	1,966,904		1		1		1,966,905			0	5,513	06/15/2011	1FE
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		03/05/2011	Paydown		100,909	100,909	100,909	100,909				0		100,909			0	1,565	11/05/2016	2

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 Maturity Date	22 NAIC Designation or Market Indicator (a)
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		03/01/2011	Paydown		225,785	225,785	221,410	221,903		3,882		3,882		225,785			0	1,587	02/25/2021	1Z*
172973 C7 2	CITICORP MORTGAGE 5.500% 09/25/34		03/01/2011	Paydown		2,447,642	2,447,642	2,418,959	2,437,246		10,396		10,396		2,447,642			0	21,046	09/25/2034	1Z*
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		03/01/2011	Paydown		42,497	42,497	37,823	38,952		3,545		3,545		42,497			0	369	12/25/2021	1Z*
178779 BV 5	CITYSCAPE HOME EQUITY L 7.910% 05/25/28		01/01/2011	Paydown		38,411	38,411	38,399	38,226		185		185		38,411			0	253	05/25/2028	1Z*
20763# DU 2	CONNECTICUT NATL BANK 9.430% 03/26/14		03/26/2011	Redemption 100.0000		464,225	464,225	464,225	464,225				0		464,225			0	21,888	03/26/2014	2
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		03/01/2011	Paydown		24,287	24,287	24,287	24,287				0		24,287			0		.05/01/2033	6
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		03/01/2011	Paydown		3,622	3,622	2,877	2,877		745		745		3,622			0	31	06/15/2025	1Z*
21075W BX 2	CONTI MTGE HOME EQUITY 6.845% 03/15/27		03/01/2011	Paydown		36,243	36,243	33,372	33,372		2,870		2,870		36,243			0	260	03/15/2027	3Z*
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		03/01/2011	Paydown		17,421	17,421	16,907	16,907		514		514		17,421			0	163	03/15/2027	1Z*
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		03/01/2011	Paydown		31,097	31,097	31,092	31,097				0		31,097			0	232	04/15/2028	1Z*
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		01/15/2011	Redemption 100.0000		61,758	61,758	61,758	61,758				0		61,758			0	1,207	04/15/2015	4FE
22540A J7 4	CS FIRST BOSTON MORT SE 6.505% 02/15/34		01/01/2011	Paydown		224,358	224,358	232,000	231,709		(7,351)		(7,351)		224,358			0	1,216	02/15/2034	1Z*
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32		03/01/2011	Paydown		172,387	172,387	172,318	159,903	11,800	685		12,485		172,387			0	2,286	07/25/2032	5Z*
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		03/01/2011	Paydown		189,930	189,930	193,224	191,477		(1,546)		(1,546)		189,930			0	2,876	12/25/2031	2Z*
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		03/01/2011	Paydown		338,640	338,640	346,258	346,020		(7,380)		(7,380)		338,640			0	3,165	10/01/2019	3Z*
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		03/30/2011	Redemption 100.0000		45,003	45,003	45,003	45,003				0		45,003			0	660	03/30/2025	2FE
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		03/02/2011	Redemption 100.0000		85,592	85,592	85,592	85,592				0		85,592			0	671	09/02/2014	1Z
26924X AC 9	E-TRADE RV AND MARINE T 3.620% 10/08/18		03/07/2011	Paydown		476,600	476,600	477,717	476,600				0		476,600			0	2,892	08/07/2010	2FE
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		03/01/2011	Paydown		38,671	38,671	38,768	38,485		186		186		38,671			0	508	07/01/2011	1Z*
30218P AA 7	EXPRESS JET 1999-ERJ1 P 7.370% 03/16/15		03/16/2011	Redemption 100.0000		662,685	662,685	662,685	662,685				0		662,685			0	12,210	03/16/2015	3
30251T AA 7	FNBC 1993-A PASS THRU T 8.080% 01/05/18		01/05/2011	Redemption 100.0000		352,393	352,393	352,393	352,393				0		352,393			0	14,237	01/05/2018	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK 7.590% 07/10/18		01/10/2011	Redemption 100.0000		55,017	55,017	55,017	55,017				0		55,017			0	2,088	07/10/2018	3
31331F BB 6	FED EXPRESS CORP SERIES 7.900% 01/15/20		01/15/2011	Redemption 100.0000		118,136	118,136	118,136	118,136				0		118,136			0	4,666	01/15/2020	2FE
32051G KU 8	FIRST HORIZON MTG PASS- 5.500% 05/25/35		03/01/2011	Paydown		355,216	355,216	352,108	353,124		2,092		2,092		355,216			0	3,250	05/25/2035	1Z*
33632* TH 0	FIRST SECURITY BANK NA 6.140% 01/01/14		01/01/2011	Redemption 100.0000		654,200	654,200	654,200	654,200				0		654,200			0	20,084	01/01/2014	2
33632* TP 2	FIRST SECURITY BANK NA 7.330% 01/01/14		01/01/2011	Redemption 100.0000		361,585	361,585	361,585	361,585				0		361,585			0	13,252	01/01/2014	2
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		03/31/2011	Redemption 100.0000		55,164	55,164	55,164	55,164				0		55,164			0	896	12/19/2025	2FE
35729P AM 2	FREMONT HOME LOAN TRUST 5.000% 10/25/33		03/01/2011	Paydown		3,493	3,493	3,188	190	2,998	305		3,303		3,493			0	44	10/25/2033	1Z*
361561 AA 1	SYSTEM ENERGY RESOURCES 5.129% 01/15/14		01/15/2011	Redemption 100.0000		702,043	702,043	702,043	702,043				0		702,043			0	18,004	01/15/2014	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		03/01/2011	Paydown		47,015	47,015	47,368	47,348		(333)		(333)		47,015			0	434	02/25/2029	1Z*
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		03/01/2011	Paydown		19,541	19,541	19,273	19,341		200		200		19,541			0	180	04/25/2029	1Z*
36829K AC 2	GE EQUIPMENT SMALL TICK 1.920% 07/15/16		03/15/2011	Paydown		570,096	570,096	572,768	571,372		(1,277)		(1,277)		570,096			0	2,705	04/15/2012	1FE
372109 AA 6	GENEVA ILL PRD FAC LICE 5.400% 10/01/13		03/01/2011	Redemption 100.0000		234,443	234,443	234,443	234,443				0		234,443			0	2,114	10/01/2013	2
39153V AQ 7	GREAT AMERICA LEASING R 2.540% 03/15/13		03/15/2011	Paydown		320,324	320,324	324,329	322,378		(2,053)		(2,053)		320,324			0	1,745	07/15/2012	1FE
393505 CV 2	GREEN TREE FINANCIAL CO 8.300% 07/15/19		03/15/2011	Paydown		146,924	146,924	145,500	146,789		134		134		146,924			0	2,059	07/15/2019	1FE
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		03/15/2011	Paydown		57,736	57,736	57,393	57,702		34		34		57,736			0	752	11/15/2019	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	Maturity Date	NAIC Desig- nation or Market Indicator (a)
40052M AD 6	GS AUTO LOAN TRUST 2007 5.480% 12/15/14		03/15/2011	Paydown		569,356	569,356	591,774	581,614		(12,258)		(12,258)		569,356			0	5,114	10/15/2012	1FE
40405T AA 1	H & P INV PARTNERS-CARM 8.700% 02/15/21		02/15/2011	Various		246,000	246,000	246,000	246,000				0		246,000			0	10,701	02/15/2021	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		03/01/2011	Paydown		155,837	155,837	141,814	143,636		12,201		12,201		155,837			0	1,230	09/25/2037	1Z*
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		03/01/2011	Paydown		17,672	17,672	16,170	16,565		1,107		1,107		17,672			0	256	02/25/2036	1Z*
446148 AC 2	HUNTINGTON AUTO TRUST 3.940% 06/17/13		03/15/2011	Paydown		1,127,178	1,127,178	1,161,213	1,141,165		(13,987)		(13,987)		1,127,178			0	7,292	01/15/2012	1FE
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		03/01/2011	Paydown		40,613	40,613	40,601	40,550		63		63		40,613			0	(5,794)	08/20/2028	1Z*
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.250% 07/25/33		03/25/2011	Paydown		40,833	40,833	35,117	35,958		4,876		4,876		40,833			0	65	07/25/2033	1Z*
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		03/15/2011	Paydown		21,542	21,542	21,538	21,538		4		4		21,542			0	123	12/15/2048	1FE
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		03/15/2011	Redemption 100.0000		155,301	155,301	155,301	155,301				0		155,301			0	1,841	09/15/2017	1
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		03/01/2011	Paydown		547,349	547,349	537,771	540,985		6,365		6,365		547,349			0	5,561	05/25/2036	1Z*
46629E AA 1	JP MORGAN ALTERNATIVE L 5.950% 09/25/36		03/01/2011	Paydown		208,108	208,108	208,954	208,761		(653)		(653)		208,108			0	1,939	06/01/2013	1Z*
47580* BD 0	JELD-WEN INC SR NT SER 11.160% 09/30/12		02/28/2011	Redemption 100.0000		8,909	8,909	8,909	8,909				0		8,909			0	8,863	09/30/2012	5
47745# AD 9	J.F. SHEA CO. SERIES A 7.500% 09/30/15		01/24/2011	Redemption 100.0000		103,619	103,619	103,619	103,619				0		103,619			0	661	09/30/2015	5
481239 AE 1	JPMORGAN AUTO REC TRUST 5.220% 07/15/15		03/15/2011	Paydown		578,273	578,273	591,646	581,698		(3,424)		(3,424)		578,273			0	4,942	09/15/2011	1FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		03/31/2011	Redemption 100.0000		68,627	68,627	67,779	68,174		20		20		68,194		433	433	764	07/31/2016	1FE
49327H AE 5	KEYCORP STUDENT LOAN TR 0.389% 06/27/25		03/27/2011	Paydown		496,024	496,024	472,463	474,947		21,077		21,077		496,024			0	480	06/27/2025	1FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		03/15/2011	Redemption 100.0000		8,124	8,124	8,124	8,124				0		8,124			0	134	06/15/2033	2FE
52176Y AA 2	LEAF II RECEIVABLES FUN 1.700% 08/20/18		03/20/2011	Paydown		448,907	448,907	440,922	441,022		7,885		7,885		448,907			0	1,249	08/20/2018	1FE
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		03/01/2011	Paydown		6,011	6,011	5,800	5,919		91		91		6,011			0		08/26/2024	1FE
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		01/25/2011	Paydown		221,163	221,163	208,595	215,787		5,375		5,375		221,163			0	3,843	01/26/2032	1FE
54600@ AP 4	LOUIS DREYFUS CORP SERI 7.070% 12/17/13		12/17/2010	Tax Free Exchange		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0		12/17/2013	2
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		03/01/2011	Paydown		481,704	481,704	483,510	482,386		(682)		(682)		481,704			0	4,002	11/25/2018	1Z*
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		03/20/2011	Paydown		131,026	131,026	131,024	131,024		2		2		131,026			0	1,063	07/20/2031	1FE
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		03/20/2011	Paydown		298,653	298,653	298,621	298,621		33		33		298,653			0	1,804	10/20/2032	1FE
58526# BE 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2011	Redemption 100.0000		128,733	128,733	128,733	128,733				0		128,733			0	5,381	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2011	Redemption 100.0000		112,643	112,643	112,643	112,643				0		112,643			0	4,708	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2011	Redemption 100.0000		103,062	103,062	103,062	103,062				0		103,062			0	4,308	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		01/01/2011	Paydown		24,916	24,916	24,912	24,916				0		24,916			0	519	10/01/2015	2FE
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		03/15/2011	Paydown		84,244	84,244	82,031	82,142		2,102		2,102		84,244			0	671	07/15/2038	1FE
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		03/01/2011	Paydown		45,679	45,679	45,647	45,647		32		32		45,679			0	405	12/15/2045	1FE
608190 AG 9	MOHAWK INDUSTRIES INC 6.500% 01/15/11		01/15/2011	Maturity		2,000,000	2,000,000	2,005,415	2,000,047		(47)		(47)		2,000,000			0	65,000	01/15/2011	3FE
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		03/01/2011	Paydown		349,101	349,101	348,637	348,157		944		944		349,101			0	2,101	11/25/2033	1Z*
670674 AA 8	NEW YORK CITY TAX LIEN 6.190% 01/10/23		01/10/2011	Paydown		480,016	480,016	479,971	479,634		382		382		480,016			0	7,428	01/10/2023	1FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		03/01/2011	Paydown		10,719	10,719	10,719	10,719				0		10,719			0		12/15/2026	6
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		03/01/2011	Paydown		64,145	64,145	64,145	64,145				0		64,145			0		06/15/2032	6
68213K AD 7	OAKWOOD MORTGAGE INVEST 6.810% 12/15/31		03/01/2011	Paydown		121,901	121,901	121,901	121,901				0		121,901			0	1,183	12/15/2031	5FE

SCHEDULE D - PART 4

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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	Maturity Date	NAIC Designation or Market Indicator (a)
68240M AE 8	SECURED LIEN HOME OWNER 7.600% 02/15/29		03/01/2011	Paydown		22,348	22,348	22,341	22,287		62		62		22,348			0	317	02/15/2029	1Z*
68240M AF 5	SECURED LIEN HOME OWNER 7.960% 02/15/29		03/01/2011	Paydown		12,141	12,141	11,743	12,084		58		58		12,141			0	180	02/15/2029	1Z*
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22		03/15/2011	Redemption 100.0000		26,250	26,250	26,250	26,250				0		26,250			0	536	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		03/01/2011	Paydown		162,543	162,543	162,051	162,062		481		481		162,543			0	2,054	05/15/2032	1FE
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		03/31/2011	Redemption 100.0000		199,865	199,865	199,865	199,865				0		199,865			0	14,741	12/31/2012	5
718507 AR 7	CONOCOPHILLIPS 9.375% 02/15/11		02/15/2011	Maturity		1,925,000	1,925,000	2,146,375	1,927,755		(2,755)		(2,755)		1,925,000			0	90,234	02/15/2011	1FE
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		03/31/2011	Redemption 100.0000		85,500	85,500	85,500	85,500				0		85,500			0	1,261	12/31/2018	2
73763H AN 6	POTLATCH CORP 8.650% 01/17/11		01/17/2011	Maturity		3,500,000	3,500,000	3,630,710	3,500,710		(710)		(710)		3,500,000			0	38,685	01/17/2011	3FE
74037A AA 7	PREFERRED CPO LTD 144A 8.226% 07/26/30		01/26/2011	Paydown		484,497	484,497	483,465	483,929		568		568		484,497			0	19,927	07/26/2030	1FE
74042# AA 9	PREFCO IX LESSEE-BELL 8.970% 01/01/11		01/01/2011	Paydown		288,991	288,991	301,824	288,991				0		288,991			0	12,961	01/01/2011	1FE
74112K AC 9	PRESTIGE AUTO REC TRUST 5.580% 08/15/14		03/15/2011	Paydown		468,151	468,151	481,408	477,239		(9,088)		(9,088)		468,151			0	4,349	07/15/2013	1FE
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		03/15/2011	Paydown		356,497	356,497	356,435	356,492		5		5		356,497			0	3,380	04/15/2017	1FE
74160M CN 0	PRIME MORTGAGE TRUST 20 5.500% 01/25/34		03/01/2011	Paydown		1,545,316	1,545,316	1,546,282	1,541,165		4,151		4,151		1,545,316			0	9,614	01/25/2015	1Z*
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		03/01/2011	Paydown		62,835	62,835	62,835	62,835				0		62,835			0	608	02/26/2036	1Z*
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		03/01/2011	Paydown		222,998	222,998	224,810			(1,812)		(1,812)		222,998			0	743	03/01/2016	1FE
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		03/01/2011	Paydown		334,679	334,679	318,154	320,339		14,340		14,340		334,679			0	2,554	10/25/2021	1Z*
750236 AH 4	RADIAN GROUP INC SENIOR 5.625% 02/15/13		02/23/2011	William Blair		1,704,250	1,700,000	1,207,000	1,359,462		21,172		21,172		1,380,634		323,616	323,616	51,266	02/15/2013	5FE
75953G AC 7	CENTERPOINT ENERGY RELI 7.750% 02/15/11		02/15/2011	Maturity		9,925,000	9,925,000	8,436,250	9,892,866		32,134		32,134		9,925,000			0	384,594	02/15/2011	2FE
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		03/01/2011	Paydown		534,989	534,989	508,825	528,150		6,839		6,839		534,989			0	3,825	05/25/2033	1Z*
760985 XV 8	RESIDENTIAL FDG SEC COR 5.914% 08/25/33		03/01/2011	Paydown		3	3	3	3				0		3			0		08/25/2033	1Z*
76110G J3 6	RESIDENTIAL ACCREDIT LO 6.350% 08/25/32		03/01/2011	Paydown		247,530	247,530	254,724	247,631		(100)		(100)		247,530			0	2,420	12/25/2012	1Z*
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		03/01/2011	Paydown		19,385	19,385	19,377	19,307		78		78		19,385			0	227	09/25/2029	1Z*
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		03/01/2011	Paydown		250,882	250,882	252,974	252,809		(1,927)		(1,927)		250,882			0	1,855	05/01/2019	1Z*
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		03/01/2011	Paydown		142,787	142,787	144,929	144,799		(2,012)		(2,012)		142,787			0	1,027	02/25/2020	1Z*
76126C HZ 8	RACERS (BELL SOUTH) 144 6.853% 07/15/21		01/15/2011	Redemption 100.0000		109,384	109,384	127,019	120,141		(36)		(36)		120,105		(10,722)	(10,722)	3,820	07/15/2021	1FE
78443J AB 5	SLM STUDENT LOAN TRUST 0.360% 09/15/20		03/15/2011	Paydown		202,082	202,082	199,050	199,939		2,142		2,142		202,082			0	178	09/15/2020	1FE
78445Q AA 9	SLM STUDENT LOAN TRUST 1.905% 12/15/17		03/15/2011	Paydown		317,802	317,802	317,802	317,802				0		317,802			0	1,013	12/15/2017	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		03/01/2011	Paydown		120,676	120,676	120,675	120,664		12		12		120,676			0	721	07/20/2027	1FE
82651K AA 3	SIERRA RECEIVABLES FUND 4.520% 08/20/26		03/20/2011	Paydown		388,117	388,117	388,078	388,100		18		18		388,117			0	3,134	08/20/2026	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		03/20/2011	Paydown		180,439	180,439	180,406	180,410		30		30		180,439			0	1,139	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		03/20/2011	Paydown		550,774	550,774	551,295	551,292		(518)		(518)		550,774			0	3,081	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		03/20/2011	Paydown		203,452	203,452	203,430	203,431		20		20		203,452			0	1,295	11/15/2025	1FE
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		03/01/2011	Paydown		411,135	411,135	410,904	410,902		233		233		411,135			0	1,999	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		03/01/2011	Paydown		102,784	102,784	102,733	102,732		52		52		102,784			0	706	05/16/2022	2FE
83367# AB 5	SOCIETY NATIONAL BANK O 7.340% 01/29/12		01/29/2011	Redemption 100.0000		464,210	464,210	464,210	464,210				0		464,210			0	16,964	01/29/2012	2

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	Maturity Date	NAIC Designation or Market Indicator (a)
859245 AA 0	STERLING BANK TRUST FSB 2.420% 04/26/26		03/26/2011	Paydown				42,314	30,546		(30,546)		(30,546)					0	3,128	06/25/2025	1FE
863572 5B 5	STRUCTURED ASSET SECS 7.279% 03/25/31		03/01/2011	Paydown		4,441	4,441	3,384	3,384		1,057		1,057		4,441			0	67	03/25/2031	1Z*
863581 AE 4	STRUCTURED ADJ RATE MTG 6.517% 07/25/36		03/01/2011	Paydown		497,835	497,835	496,745	496,106		1,729		1,729		497,835			0	5,405	07/25/2036	1Z*
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		03/01/2011	Paydown		146,522	146,522	147,474	147,500		(978)		(978)		146,522			0	1,005	12/25/2031	1Z*
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		03/01/2011	Paydown		106,313	106,313	108,804	106,798		(486)		(486)		106,313			0	1,276	08/25/2017	1Z*
86359A KD 4	STRUCTURED ASSET SECURI 4.730% 01/25/33		03/01/2011	Paydown		22,200	22,200	22,103	22,111		89		89		22,200			0	139	01/25/2033	1Z*
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		03/01/2011	Paydown		143,149	143,149	135,633	136,217		6,932		6,932		143,149			0	1,166	02/25/2020	1Z*
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		03/01/2011	Paydown		195,470	195,470	170,547	172,986		22,483		22,483		195,470			0	1,610	05/25/2034	1Z*
871928 AX 5	CORP BOND BACKED CTF 8.125% 09/15/17		03/15/2011	Redemption 100.0000		146,013	146,013	175,974	160,997		(750)		(750)		160,246		(14,234)	(14,234)	5,932	09/15/2017	4FE
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		03/19/2011	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	370	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		03/21/2011	Paydown		41,667	41,667	41,667					0		41,667			0	242	01/20/2026	1FE
88031J AB 2	TENASKA GEORGIA PARTNER 9.500% 02/01/30		02/01/2011	Redemption 100.0000		31,255	31,255	33,156	32,684		(2)		(2)		32,682		(1,427)	(1,427)	1,485	02/01/2030	2FE
88641T AA 4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17		03/15/2011	Paydown		311,935	311,935	311,912	311,920		14		14		311,935			0	3,104	05/15/2017	1FE
89566E AA 6	TRISTATE GEN AND TRANS 6.040% 01/31/18		01/31/2011	Redemption 100.0000		385,200	385,200	385,200	385,200				0		385,200			0	11,633	01/31/2018	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		03/12/2011	Redemption 100.0000		107,528	107,528	107,528	107,528				0		107,528			0	1,026	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		03/16/2011	Paydown		34,481	34,481	34,481	34,481				0		34,481			0	299	10/16/2040	1FE
902635 AA 9	UNITED CAPITAL MARKETS 2.300% 11/08/27		03/25/2011	Paydown				19,420					0					0	3,778	04/25/2010	1FE
90263A AH 3	UCFC FUNDING CORP 1996- 8.020% 01/15/28		02/01/2011	Paydown		105,168	105,168	105,152	104,954		214		214		105,168			0	857	01/15/2028	1FE
90781# AE 2	UNION PACIFIC RAILROAD 4.910% 07/02/16		01/02/2011	Redemption 100.0000		94,025	94,025	94,025	94,025				0		94,025			0	2,308	07/02/2016	1
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		03/23/2011	Redemption 100.0000		50,507	50,507	50,507	50,507				0		50,507			0	443	09/23/2030	1Z
92718B AA 3	DT AUTO OWNER TRUST 200 2.980% 10/15/15		03/15/2011	Paydown		518,075	518,075	518,036	518,056		19		19		518,075			0	2,582	10/15/2015	1FE
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/17		01/02/2011	Redemption 100.0000		386,864	386,864	386,864	386,864				0		386,864			0	15,649	01/02/2017	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.727% 10/25/33		03/01/2011	Paydown		12,049	12,049	7,832	8,360		3,689		3,689		12,049			0	55	10/25/2033	1Z*
92922F JY 5	WASHINGTON MUTUAL 2003- 5.500% 01/25/34		03/01/2011	Paydown		792,061	792,061	774,734	787,427		4,634		4,634		792,061			0	7,410	01/25/2034	1Z*
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		03/01/2011	Paydown		224,765	224,765	227,434	226,488		(1,722)		(1,722)		224,765			0	1,695	11/25/2018	1Z*
92922F KX 5	WASHINGTON MUTUAL 2003- 2.588% 02/25/34		03/01/2011	Paydown		79,646	79,646	50,177	54,823		24,824		24,824		79,646			0	393	02/25/2034	1Z*
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		03/01/2011	Paydown		272,680	272,680	273,532	272,683		(3)		(3)		272,680			0	2,789	04/25/2014	1Z*
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		03/01/2011	Paydown		841,982	841,982	777,781	820,759		21,223		21,223		841,982			0	6,018	09/25/2018	1Z*
94978# CA 3	HUBER BROKEN BOW FACILI 6.210% 01/02/20		01/02/2011	Redemption 100.0000		143,680	143,680	143,680	143,680				0		143,680			0	4,388	01/02/2020	3
94978# CB 1	HUBER BROKEN BOW FACILI 6.210% 01/02/20		01/02/2011	Redemption 100.0000		142,585	142,585	142,585	142,585				0		142,585			0	4,500	01/02/2020	3
949780 AA 8	WELLS FARGO MBS 2003-6 5.000% 06/25/18		03/01/2011	Paydown		554,138	554,138	560,545	558,116		(3,978)		(3,978)		554,138			0	4,824	05/25/2018	1Z*
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		03/01/2011	Paydown		160,905	160,905	160,804	160,652		253		253		160,905			0	1,314	11/25/2018	1Z*
94980Y AG 7	WELLS FARGO MBS 2003-16 4.500% 12/25/18		03/01/2011	Paydown		210,464	210,464	212,437	211,203		(739)		(739)		210,464			0	1,405	02/25/2013	1Z*
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		03/01/2011	Paydown		108,199	108,199	108,368	108,219		(20)		(20)		108,199			0	837	11/25/2018	1Z*
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		03/01/2011	Paydown		217,910	217,910	219,476	218,657		(747)		(747)		217,910			0	1,597	11/25/2014	1Z*
94982C AF 5	WELLS FARGO MB TRST 200 2.745% 01/25/35		03/01/2011	Paydown		84,855	84,855	82,998			1,856		1,856		84,855			0	388	01/25/2035	1Z*

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	Maturity Date	NAIC Desig-nation or Market Indicator (a)
961548 AQ 7	WESTVACO CORP DEBENTURE 7.650% 03/15/27		03/15/2011	Redemption 100.0000		992,000	992,000	1,010,600	1,004,211		(96)		(96)		1,004,114		(12,114)	(12,114)	37,944	03/15/2027	3FE
97180* UR 7	WILMINGTON TRUST CO 10.732% 01/01/12		01/01/2011	Redemption 100.0000		316,424	316,424	316,424	316,424				0		316,424			0	17,101	01/01/2012	3
97180* US 5	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2011	Redemption 100.0000		140,697	140,697	140,697	140,697				0		140,697			0	7,569	01/01/2013	3
97180* UT 3	WILMINGTON TRUST CO 10.732% 01/01/12		01/01/2011	Redemption 100.0000		74,331	74,331	74,331	74,331				0		74,331			0	4,026	01/01/2012	3
97180* UU 0	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2011	Redemption 100.0000		84,543	84,543	84,543	84,543				0		84,543			0	4,537	01/01/2013	3
97180* UV 8	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2011	Redemption 100.0000		119,910	119,910	119,910	119,910				0		119,910			0	6,435	01/01/2013	3
97180* UW 6	WILMINGTON TRUST CO 10.732% 01/01/11		01/01/2011	Redemption 100.0000		753,109	753,109	753,109	753,109				0		753,109			0	40,413	01/01/2011	3
97180* UX 4	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2011	Redemption 100.0000		252,576	252,576	252,576	252,576				0		252,576			0	13,554	01/01/2013	3
97180* YL 6	WILMINGTON TRUST CO 7.190% 07/02/14		01/02/2011	Various		357,505	357,505	357,505	357,505				0		357,505			0	12,852	07/02/2014	1
97180* YY 8	WILMINGTON TRUST CO 7.740% 01/14/14		01/14/2011	Redemption 100.0000		180,267	180,267	180,267	180,267				0		180,267			0	6,151	01/14/2014	1
008916 AD 0	AGRIUM INC 8.250% 02/15/11	A	02/15/2011	Maturity		225,000	225,000	245,516	225,383		(383)		(383)		225,000			0	9,281	02/15/2011	2FE
655422 AQ 6	XSTRATA CANADA CORP 8.375% 02/15/11	A	02/15/2011	Maturity		4,700,000	4,700,000	4,682,892	4,699,696		304		304		4,700,000			0	196,813	02/15/2011	2FE
15128@ AH 6	CEMEX ESPANA FINANCE LL 8.910% 02/14/14	R	03/18/2011	Redemption 100.0000		967,462	967,462	967,462	967,462				0		967,462			0	21,069	02/14/2014	4
21238A AF 4	CONTROLADORA COMERCIAL 6.625% 06/01/15	F	01/11/2011	Tax Free Exchange		2,500,000	5,000,000	2,500,000	2,500,000				0		2,500,000			0	12,638	06/01/2015	6
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	01/12/2011	Redemption 100.0000		15,949	15,949	15,949	15,949				0		15,949			0	238	07/12/2016	1
69335U AE 4	PF EXPT REC MASTER TRUS 6.436% 06/01/15	R	03/01/2011	Redemption 100.0000		80,691	80,691	80,691	80,691				0		80,691			0	1,298	06/01/2015	2FE
87406D AC 2	TAKEFUJI CORPORTION 144 9.200% 04/15/11	F	01/04/2011	Miller Tabak Roberts		290,250	3,225,000	290,250	290,250				0		290,250			0		04/15/2011	6FE
G7153# AR 0	PERSIMMON PLC SERIES D 9.260% 02/07/13	F	03/25/2011	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	280,229	02/07/2013	2
3899999.	Total - Bonds - Industrial & Miscellaneous					95,207,553	100,638,053	93,167,901	94,230,755	14,798	278,954	0	293,752	0	94,919,045	0	288,506	288,506	1,942,966	XXX	XXX
Bonds - Credit Tenant Loans																					
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		03/15/2011	Redemption 100.0000		68,115	68,115	69,931	69,342		(13)		(13)		69,329		(1,214)	(1,214)	847	08/15/2021	1
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21		03/08/2011	Redemption 100.0000		40,168	40,168	40,168	40,168				0		40,168			0	459	06/08/2021	1
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		02/11/2011	Redemption 100.0000		46,720	46,720	46,720	46,720				0		46,720			0	658	11/11/2023	1
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		03/10/2011	Redemption 100.0000		23,771	23,771	23,771	23,771				0		23,771			0	238	05/10/2025	2
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		03/10/2011	Redemption 100.0000		66,645	66,645	66,645	66,645		1		1		66,645			0	606	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		03/05/2011	Redemption 100.0000		30,422	30,422	30,422	30,422				0		30,422			0	377	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		03/10/2011	Redemption 100.0000		36,250	36,250	36,250	36,250				0		36,250			0	318	05/10/2019	2
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	03/12/2011	Paydown		17,292	17,292	17,292	17,292				0		17,292			0	232	08/09/2016	6FE
4199999.	Total - Bonds - Credit Tenant Loans					329,383	329,383	331,199	330,610	0	(12)	0	(12)	0	330,597	0	(1,214)	(1,214)	3,735	XXX	XXX
8399997.	Total - Bonds - Part 4					116,006,729	121,437,229	113,536,001	114,984,005	14,798	323,338	0	338,136	0	115,719,435	0	287,292	287,292	2,154,201	XXX	XXX
8399999.	Total - Bonds					116,006,729	121,437,229	113,536,001	114,984,005	14,798	323,338	0	338,136	0	115,719,435	0	287,292	287,292	2,154,201	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
026874 15 6	AMERICAN INTERNATIONAL		01/20/2011	Cash Adjustment	1.000	10	XXX	9					0		9		1	1		XXX	
026874 78 4	AMERICAN INTERNATIONAL		01/20/2011	Spin Off		37	XXX	37	3	34			34		37			0		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					47	XXX	46	3	34	0	0	34	0	46	0	1	1	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
9799997	Total - Common Stocks - Part 4					47	XXX	46	3	34	0	0	34	0	46	0	1	1	0	XXX	XXX
9799999.	Total - Common Stocks					47	XXX	46	3	34	0	0	34	0	46	0	1	1	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					47	XXX	46	3	34	0	0	34	0	46	0	1	1	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					116,006,776	XXX	113,536,047	114,984,008	14,832	323,338	0	338,170	0	115,719,481	0	287,293	287,293	2,154,201	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	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 Prior Year 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 (a)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370	532,149	1438	216,283			107,282		107,282	(16,784)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375	517,766	1381	205,656			99,641		99,641	(16,068)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275	473,825	1723	208,728			118,181		118,181	(16,511)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115	158,700	1380	37,835			32,626		32,626	(4,450)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780	1,122,420	1439	455,992			227,427		227,427	(35,429)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450	743,850	1653	320,843			177,599		177,599	(25,872)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65	89,700	1380	21,385			18,465		18,465	(2,520)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115	1,542,045	1383	614,204			286,562		286,562	(48,988)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200	330,600	1653	142,403			78,924		78,924	(11,448)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800	680,000	850	205,000			95,340		95,340	(16,729)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580	1,811,944	1147	623,394			200,641		200,641	(54,905)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985	2,518,568	1269	948,161			386,249		386,249	(78,565)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90	128,070	1423	51,711			25,704		25,704	(4,023)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265	389,285	1469	159,657			81,030		81,030	(12,372)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385	552,475	1435	225,567			108,549		108,549	(18,054)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170	191,930	1129	68,063			32,116		32,116	(5,644)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295	338,955	1149	90,323			60,816		60,816	(9,329)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810	1,214,190	1499	509,129			254,206		254,206	(40,171)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415	622,500	1500	257,995			132,977		132,977	(19,895)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545	851,524	1562	362,705			190,355		190,355	(27,941)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385	442,365	1149	117,336			79,732		79,732	(12,040)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285	1,504,992	1171	529,298			182,457		182,457	(45,503)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870	2,555,168	1366	1,012,094			449,141		449,141	(82,904)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	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 Prior Year 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 (a)
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255	345,780	1356	136,150			63,625		63,625	(10,814)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300	464,307	1548	196,568			102,804		102,804	(15,158)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545	739,020	1356	290,971			136,574		136,574	(23,080)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655	815,082	1244	303,606			125,887		125,887	(24,498)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400	624,972	1562	265,607			139,889		139,889	(20,364)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435	491,115	1129	167,962			83,501		83,501	(14,267)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505	717,605	1421	290,159			141,007		141,007	(22,848)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550	851,230	1548	359,756			188,673		188,673	(27,613)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215	242,735	1129	82,984			41,528		41,528	(7,029)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360	602,640	1674	262,906			146,087		146,087	(19,511)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110	2,780,136	1318	1,069,095			430,325		430,325	(90,633)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980	1,232,840	1258	448,262			191,123		191,123	(38,462)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480	610,560	1272	231,924			97,004		97,004	(20,362)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605	831,270	1374	329,719			157,292		157,292	(25,996)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240	328,800	1370	81,238			68,162		68,162	(9,075)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305	320,860	1052	108,202			40,122		40,122	(9,003)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625	867,500	1388	345,759			166,433		166,433	(27,178)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700	1,140,300	1629	490,100			267,882		267,882	(36,651)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305	417,850	1370	103,102			86,719		86,719	(11,396)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150	205,500	1370	50,664			42,773		42,773	(5,540)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680	930,920	1369	357,972			164,028		164,028	(30,195)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290	406,580	1402	163,035			79,265		79,265	(12,752)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	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 Prior Year 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 (a)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195	320,580	1644	138,306			76,115		76,115	(10,279)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215	370,445	1723	163,433			92,537		92,537	(12,948)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735	726,327	988	220,437			58,017		58,017	(18,290)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990	2,573,468	1293	978,823			396,782		396,782	(80,318)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630	857,430	1361	339,097			154,820		154,820	(26,686)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600	1,360,000	850	409,728			187,573		187,573	(33,324)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190	262,200	1380	62,700			53,906		53,906	(7,328)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530	1,727,370	1129	612,719			290,867		290,867	(50,534)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640	722,560	1129	256,288			122,306		122,306	(21,047)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655	739,495	1129	252,601			127,029		127,029	(21,361)				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1089	93,410			60,059		60,059	(9,169)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1089	74,010			47,740		47,740	(7,229)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1049	41,303			24,318		24,318	(3,686)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1049	35,208			21,702		21,702	(3,253)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1049	30,864			19,034		19,034	(2,830)				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1049	35,348			21,851		21,851	(3,213)				N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,263,778	0	0	8,141,379	XXX	8,141,379	(1,420,065)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,263,778	0	0	8,141,379	XXX	8,141,379	(1,420,065)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,263,778	0	0	8,141,379	XXX	8,141,379	(1,420,065)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,263,778	0	0	8,141,379	XXX	8,141,379	(1,420,065)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,263,778	0	0	8,141,379	XXX	8,141,379	(1,420,065)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,263,778	0	0	8,141,379	XXX	8,141,379	(1,420,065)	0	0	0	0	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
BPM1	(425)	(265,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	161.6279	160.5200	294,281	294,281	294,281	(180,975)			(637,500)	N/A
VGM1	(534)	(7,578)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	EUR	03/16/2011	2,708.8054	2,844.0000	(1,024,505)	(1,024,505)	(1,024,505)	(1,485,710)			(1,587,211)	N/A
ECM1	(120)	(15,000,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	1.3884	1.4181	(445,500)	(445,500)	(445,500)	(282,512)			(360,000)	N/A
ZM1	(444)	(7,117)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/20/2011	LIF	03/16/2011	5,651.8222	5,884.5000	(1,655,968)	(1,655,968)	(1,655,968)	(1,294,538)			(2,135,129)	N/A
JYM1	(73)	(91,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/15/2011	CME	03/10/2011	121.0150	120.4000	56,119	56,119	56,119	343,819			(328,500)	N/A
NQM1	(764)	(15,280)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	2,276.3761	2,336.2500	(914,874)	(914,874)	(914,874)	(733,588)			(2,139,200)	N/A
NKM1	(103)	(1,243)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/10/2011	OSE	03/09/2011	10,268.3966	9,760.0000	631,937	631,937	631,937	698,764			(1,304,898)	N/A
TAM1	(352)	(35,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	NYF	03/11/2011	794.7480	841.7000	(1,652,710)	(1,652,710)	(1,652,710)	(1,103,710)			(1,020,800)	N/A
ESM1	(783)	(39,150)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/17/2011	CME	03/11/2011	1,287.0641	1,321.0000	(1,328,592)	(1,328,592)	(1,328,592)	(565,552)			(3,523,500)	N/A
1349999. Total-Short Futures-Hedging Other												(6,039,812)	(6,039,812)	(6,039,812)	(4,604,002)	0	0	(13,036,738)	XXX
1389999. Total-Short Futures												(6,039,812)	(6,039,812)	(6,039,812)	(4,604,002)	0	0	(13,036,738)	XXX
1409999. Total-Hedging Other												(6,039,812)	(6,039,812)	(6,039,812)	(4,604,002)	0	0	(13,036,738)	XXX
1449999. TOTAL												(6,039,812)	(6,039,812)	(6,039,812)	(4,604,002)	0	0	(13,036,738)	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

Broker Name	Net Cash Deposits
Brokers	
Goldman Sachs	(4,604,002)
Total Net Cash Deposits	(4,604,002)

SCHEDULE DB - PART D

Showing 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 Counterparty or Exchange Traded	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 Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	982,337	(7,022,149)	982,337	982,337	(7,022,149)	982,337	(13,036,738)	(13,036,738)
NAIC 1 Designation											
BARCLAYS CAPITAL	N	N		3,951,410		3,951,410	3,951,410		3,951,410		0
SOCIETE GENERALE	N	N		2,194,903		2,194,903	2,194,903		2,194,903		0
JP MORGAN CHASE	N	N		467,240		467,240	467,240		467,240		0
DEUTSCHE BANK	N	N		137,126		137,126	137,126		137,126		0
BNP PARIBUS	N	N		1,390,700		1,390,700	1,390,700		1,390,700		0
0299999. Total NAIC 1 Designation			0	8,141,379	0	8,141,379	8,141,379	0	8,141,379	0	0
0899999. Totals			0	9,123,716	(7,022,149)	9,123,716	9,123,716	(7,022,149)	9,123,716	(13,036,738)	(13,036,738)

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO	1	251,690,548	251,690,548	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			251,690,548	251,690,548	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			251,690,548	251,690,548	XXX
Totals					
7799999. Total - Issuer Obligations			251,690,548	251,690,548	XXX
8399999. Subtotal - Bonds			251,690,548	251,690,548	XXX
9999999. Totals			251,690,548	251,690,548	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....251,690,648 Book/Adjusted Carrying Value $.....251,690,548
2. Average balance for the year to date: Fair Value $.....259,183,095 Book/Adjusted Carrying Value $.....259,183,095
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....251,690,548 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 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates

General Interrogatory:

1. The 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
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....251,690,548 Book/Adjusted Carrying Value $.....251,690,548

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
		Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository	Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank........ Cincinnati, OH........	....	....	....	....	60,074,085	64,795,774	68,370,299	XXX..
Goldman Sachs & Co........ New York, NY........	....	....	....	....	17,084,630	19,846,757	19,451,324	XXX..
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories........	....XXX........	......XXX........	....	....	695,130	1,347,660	320,461	XXX..
0199999. Total Open Depositories........	....XXX........	......XXX........	0	0	77,853,845	85,990,191	88,142,084	XXX..
0399999. Total Cash on Deposit........	....XXX........	......XXX........	0	0	77,853,845	85,990,191	88,142,084	XXX..
0499999. Cash in Company's Office........	....XXX........	......XXX........	..........XXX..............	..........XXX..............	5,000	5,000	5,000	XXX..
0599999. Total Cash........	....XXX........	......XXX........	0	0	77,858,845	85,995,191	88,147,084	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE