



QUARTERLY STATEMENT

As of March 31, 2011
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704
(Current Period) (Prior Period)

NAIC Company Code..... 89206

Employer's ID Number..... 31-0962495

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... June 26, 1979

Commenced Business..... August 22, 1979

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

P. O. 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

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(Name)
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(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	Senior Vice President
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

DIRECTORS OR TRUSTEES

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

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

(Signature)	(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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,041,024,683		2,041,024,683	2,015,841,228
2. Stocks:				
2.1 Preferred stocks.....	7,444		7,444	7,561
2.2 Common stocks.....	4,722		4,722	4,580
3. Mortgage loans on real estate:				
3.1 First liens.....	395,278,245		395,278,245	399,059,777
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).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(5,585,924)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(5,585,924)		(5,585,924)	21,422,576
6. Contract loans (including \$.....0 premium notes).....	80,514,878		80,514,878	81,202,029
7. Derivatives.....			0	
8. Other invested assets.....	1,916,299		1,916,299	1,921,484
9. Receivables for securities.....	130,464		130,464	411,917
10. Securities lending reinvested collateral assets.....	138,222,764		138,222,764	105,514,618
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,651,513,575	0	2,651,513,575	2,625,385,770
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	27,714,360		27,714,360	25,034,292
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	7,029,240		7,029,240	9,344,450
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	96,647,355		96,647,355	97,914,865
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,288,716		11,288,716	7,661,254
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	136,592		136,592	129,733
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,345,832		2,345,832	
18.2 Net deferred tax asset.....	108,381,359	40,270,981	68,110,378	67,157,122
19. Guaranty funds receivable or on deposit.....	2,763,614		2,763,614	2,743,186
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	125,015,647		125,015,647	85,755,008
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	709,492	0	709,492	706,178
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,033,545,782	40,270,981	2,993,274,801	2,921,831,858
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	255,502,435		255,502,435	247,758,736
28. Total (Lines 26 and 27).....	3,289,048,217	40,270,981	3,248,777,236	3,169,590,594

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. Miscellaneous assets.....	620,745		620,745	620,745
2502. Fund revenue receivable.....	72,641		72,641	66,636
2503. State taxes recoverable.....	16,106		16,106	18,797
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	709,492	0	709,492	706,178

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,520,601,319 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,520,601,319	2,471,705,325
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	47,866,085	47,988,034
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,165,022	1,325,868
4. Contract claims:		
4.1 Life.....	12,769,132	7,188,492
4.2 Accident and health.....	411,262	308,457
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
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 \$....235,486 accident and health premiums.....	990,487	811,923
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.....	8,527,100	8,738,879
10. Commissions to agents due or accrued - life and annuity contracts \$....4,070,318, accident and health \$....255,205 and deposit-type contract funds \$.....0.....	4,325,523	5,169,265
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,113,679	880,564
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(10,561,710) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(10,561,710)	(11,226,572)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,840,159	6,386,228
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		1,420,878
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	2,806,319	2,866,078
17. Amounts withheld or retained by company as agent or trustee.....	7,109	
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	3,646,261	12,676,187
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.....	8,802,432	8,729,018
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	352,702	
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	2,511,582	
24.10 Payable for securities lending.....	138,222,764	105,514,618
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	113,413	171,332
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,749,510,640	2,670,654,574
27. From Separate Accounts statement.....	255,502,435	247,758,736
28. Total liabilities (Lines 26 and 27).....	3,005,013,075	2,918,413,310
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	37,873,926	34,995,294
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	108,313,944	118,605,700
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 \$.....0 in Separate Accounts Statement).....	234,164,156	241,577,280
38. Totals of Lines 29, 30 and 37.....	243,764,161	251,177,285
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,248,777,236	3,169,590,595

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	113,413	171,332
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).....	113,413	171,332
3101. Additional deferred tax asset.....	37,873,926	34,995,294
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).....	37,873,926	34,995,294
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.....	69,242,782	53,591,563	246,766,871
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	39,612,095	36,955,530	150,073,143
4. Amortization of Interest Maintenance Reserve (IMR).....	209,810	164,199	890,223
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	4,619,060	7,732,415	27,914,801
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.....	397,744	371,011	1,507,575
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	6,207,906	7,038,444	24,587,294
9. Totals (Lines 1 to 8.3).....	120,289,397	105,853,162	451,739,907
10. Death benefits.....	12,171,259	9,485,877	38,182,328
11. Matured endowments (excluding guaranteed annual pure endowments).....		8,155	15,788
12. Annuity benefits.....	1,729,861	2,680,730	6,651,566
13. Disability benefits and benefits under accident and health contracts.....	967,964	896,205	3,769,407
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	25,815,845	25,349,641	101,019,115
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	306,078	278,574	1,171,469
18. Payments on supplementary contracts with life contingencies.....	48,520	53,607	201,128
19. Increase in aggregate reserves for life and accident and health contracts.....	48,774,045	35,112,152	176,406,160
20. Totals (Lines 10 to 19).....	89,813,572	73,864,941	327,416,961
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	13,279,818	13,827,347	55,729,281
22. Commissions and expense allowances on reinsurance assumed.....	34,300	35,455	163,946
23. General insurance expenses.....	12,551,359	12,780,397	44,672,106
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,169,579	2,323,426	10,763,337
25. Increase in loading on deferred and uncollected premiums.....	1,996,929	1,575,676	(6,361,698)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	755,182	1,728,056	3,954,938
27. Aggregate write-ins for deductions.....	415,095	496,838	2,370,969
28. Totals (Lines 20 to 27).....	122,015,834	106,632,136	438,709,840
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(1,726,437)	(778,974)	13,030,067
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(1,726,437)	(778,974)	13,030,067
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	968,840	(242,765)	(1,324,759)
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).....	(2,695,277)	(536,209)	14,354,826
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,060 (excluding taxes of \$.....(1,060) transferred to the IMR).....	(2,266,858)	(1,978,911)	(3,704,218)
35. Net income (Line 33 plus Line 34).....	(4,962,135)	(2,515,120)	10,650,608
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	251,177,285	277,843,552	277,843,552
37. Net income (Line 35).....	(4,962,135)	(2,515,120)	10,650,608
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	1,056,558	2,680,233	1,970,885
39. Change in net unrealized foreign exchange capital gain (loss).....	(26,009)	(36,367)	(118,458)
40. Change in net deferred income tax.....	(3,343,605)	964,552	(2,692,316)
41. Change in nonadmitted assets.....	1,418,229	(2,234,838)	5,332,717
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.....	(73,414)	(860,988)	(4,592,004)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
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.....			(20,160,000)
53. Aggregate write-ins for gains and losses in surplus.....	(1,482,747)	(6,120,416)	(17,057,699)
54. Net change in capital and surplus (Lines 37 through 53).....	(7,413,123)	(8,122,944)	(26,666,267)
55. Capital and surplus as of statement date (Lines 36 + 54).....	243,764,162	269,720,608	251,177,285
DETAILS OF WRITE-INS			
08.301. COI Charges on Separate Accounts.....	3,199,215	3,299,726	13,075,595
08.302. Surrender Charges on Separate Accounts.....	2,960,729	3,717,106	11,191,795
08.303. Administrative Charges on Separate Accounts.....	47,962	21,612	319,904
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	6,207,906	7,038,444	24,587,294
2701. Health Surrender Benefits.....	415,095	496,838	2,370,969
2702.			
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).....	415,095	496,838	2,370,969
5301. Additional deferred tax asset.....	2,878,632	1,418,466	5,619,759
5302. Prior period adjustment.....	(780,551)		265,027
5303. Amortization of Coinsurance Gain.....	(3,580,828)	(7,538,882)	(22,942,485)
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).....	(1,482,747)	(6,120,416)	(17,057,699)

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.....	71,007,137	58,949,228	246,635,066
2. Net investment income.....	36,750,324	34,914,980	149,496,019
3. Miscellaneous income.....	7,643,882	7,602,988	31,067,185
4. Total (Lines 1 through 3).....	115,401,343	101,467,196	427,198,270
5. Benefit and loss related payments.....	38,990,403	37,444,174	152,944,540
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	90,320	1,067,910	1,275,006
7. Commissions, expenses paid and aggregate write-ins for deductions.....	30,685,194	31,712,427	113,699,959
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	4,315,254	(7,083,527)	(11,082,860)
10. Total (Lines 5 through 9).....	74,081,171	63,140,984	256,836,645
11. Net cash from operations (Line 4 minus Line 10).....	41,320,172	38,326,212	170,361,625
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	42,544,928	45,954,886	204,261,493
12.2 Stocks.....			6,339
12.3 Mortgage loans.....	10,578,143	9,349,675	42,441,857
12.4 Real estate.....			
12.5 Other invested assets.....			934,686
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	2,793,035	6,853,974	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	55,916,106	62,158,535	247,644,375
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	68,574,914	74,124,564	390,163,909
13.2 Stocks.....			5,345
13.3 Mortgage loans.....	7,061,250	1,000,000	23,242,504
13.4 Real estate.....			
13.5 Other invested assets.....			23,809
13.6 Miscellaneous applications.....			215,701
13.7 Total investments acquired (Lines 13.1 to 13.6).....	75,636,164	75,124,564	413,651,268
14. Net increase (decrease) in contract loans and premium notes.....	(687,151)	(897,776)	2,312,680
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(19,032,907)	(12,068,253)	(168,319,573)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
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.....			(270,110)
16.5 Dividends to stockholders.....			20,160,000
16.6 Other cash provided (applied).....	(49,295,765)	(18,468,614)	(71,526,263)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(49,295,765)	(18,468,614)	(91,956,373)
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).....	(27,008,500)	7,789,345	(89,914,321)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	21,422,576	111,336,897	111,336,897
19.2 End of period (Line 18 plus Line 19.1).....	(5,585,924)	119,126,242	21,422,576

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

20.0001			
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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.....	115,460,500	90,524,340	420,380,305
3. Ordinary individual annuities.....	25,367	40,506	155,576
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....			
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	4,290,388	4,528,220	18,407,878
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	119,776,255	95,093,066	438,943,759
12. Deposit-type contracts.....			
13. Total.....	119,776,255	95,093,066	438,943,759

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

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

At March 31, 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 ceded 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)
Increase of federal income tax expenses (P4, L32, C1)	(420,296)
Total decrease in surplus (P4, L53, C1)	<u><u>(\$780,551)</u></u>

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
20846QHE1	\$ 4,453,937	\$ 3,929,360	\$ 525,533	\$ 3,928,404	\$ 1,852,681	09/30/09
674135EC8	1,279,009	1,055,146	913,046	365,963	529,646	09/30/09
70556MAB8	2,310,000	2,161,839	148,162	2,161,838	2,161,838	09/30/09
76110HJ75	1,984,052	1,948,630	34,965	1,949,087	1,277,300	09/30/09
Total	<u>\$ 10,026,998</u>	<u>\$ 9,094,975</u>	<u>\$ 1,621,706</u>	<u>\$ 8,405,292</u>	<u>\$ 5,821,465</u>	09/30/09
02660TBU6	\$ 1,004,887	\$ 1,000,218	\$ 4,669	\$ 1,000,218	\$ 646,615	12/31/09
12667FY33	992,368	989,457	2,911	989,457	510,020	12/31/09
1729732R9	4,751,720	4,678,250	73,471	4,678,250	3,563,803	12/31/09
225458AY4	2,960,468	2,948,717	11,751	2,948,717	2,256,867	12/31/09
52520MAE3	1,923,633	1,895,598	28,035	1,895,598	1,074,180	12/31/09
52520MAG8	4,863,405	4,832,391	31,014	4,832,391	3,743,950	12/31/09
674135EC8	940,840	389,032	551,808	389,032	1,091,442	12/31/09
7609857E5	4,939,343	4,416,147	523,196	4,416,147	1,171,126	12/31/09
76110HJ75	1,948,630	1,929,597	19,033	1,929,597	1,229,960	12/31/09
90263BHE1	2,114,729	2,096,365	18,363	2,096,365	1,127,402	12/31/09
94982WAZ7	4,873,404	4,775,310	98,094	4,775,310	3,819,300	12/31/09
Total	<u>\$ 31,313,426</u>	<u>\$ 29,951,082</u>	<u>\$ 1,362,344</u>	<u>\$ 29,951,082</u>	<u>\$ 20,234,664</u>	12/31/09
12667FY33	\$ 989,457	\$ 978,750	\$ 10,707	\$ 978,750	\$ 569,346	03/31/10
12668AMN2	4,569,828	4,493,300	76,528	4,493,300	3,209,098	03/31/10
12669GEZ0	989,361	985,500	3,861	985,500	842,566	03/31/10
20846QHE1	4,145,183	3,209,000	936,183	3,209,000	2,421,741	03/31/10
52520MAG8	4,832,391	4,785,000	47,391	4,785,000	3,837,150	03/31/10
76110HJ75	1,929,597	1,914,800	14,797	1,914,800	1,294,475	03/31/10
76110HQ77	246,409	243,960	2,449	243,960	141,672	03/31/10
86359BJ85	975,244	971,050	4,194	971,050	712,497	03/31/10
Total	<u>\$ 18,677,471</u>	<u>\$ 17,581,360</u>	<u>\$ 1,096,111</u>	<u>\$ 17,581,360</u>	<u>\$ 13,028,544</u>	03/31/10

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
02660TBU6	\$ 1,000,218	\$ 998,437	\$ 1,781	\$ 998,437	\$ 717,528	06/30/10
12667FR56	2,954,273	2,863,549	90,724	2,863,549	2,088,660	06/30/10
12668AMN2	4,495,787	4,413,636	82,151	4,413,636	3,487,957	06/30/10
20846QHE1	3,198,464	3,172,740	25,724	3,172,740	2,508,231	06/30/10
52520MAE3	1,895,598	1,877,112	18,486	1,877,112	1,149,060	06/30/10
76110HJ75	1,914,800	1,889,610	25,190	1,889,610	1,410,020	06/30/10
76110HKS7	4,981,820	4,938,090	43,730	4,938,090	3,909,360	06/30/10
86359DJT5	4,959,101	4,944,500	14,601	4,944,500	3,837,320	06/30/10
Total	<u>\$ 25,400,061</u>	<u>\$ 25,097,674</u>	<u>\$ 302,387</u>	<u>\$ 25,097,674</u>	<u>\$ 19,108,136</u>	06/30/10
02660TBU6	\$ 998,437	\$ 831,600	\$ 166,837	\$ 831,600	\$ 736,510	09/30/10
20846QHE1	3,165,190	1,805,528	1,359,662	1,805,528	2,518,581	09/30/10
7609857E5	4,416,147	4,341,500	74,647	4,341,500	1,811,500	09/30/10
76110HJ75	1,889,610	1,878,000	11,610	1,878,000	1,467,258	09/30/10
86359DJT5	4,878,495	4,848,380	30,115	4,848,380	3,903,626	09/30/10
Total	<u>\$ 15,347,879</u>	<u>\$ 13,705,008</u>	<u>\$ 1,642,871</u>	<u>\$ 13,705,008</u>	<u>\$ 10,437,475</u>	09/30/10
02660TBU6	\$ 831,600	\$ 828,800	\$ 2,800	\$ 828,800	\$ 715,744	12/31/10
94984FAV1	4,960,988	4,793,032	167,956	4,793,032	4,444,615	12/31/10
Total	<u>\$ 5,792,588</u>	<u>\$ 5,621,832</u>	<u>\$ 170,756</u>	<u>\$ 5,621,832</u>	<u>\$ 5,160,359</u>	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 (that is, the amount by which cost or amortized cost exceeds fair value) and

(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 is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby The Ohio National Life Insurance Company (ONLIC) shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. 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, LAC had \$123,396,820 in the common account agreement.

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

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
Assets at fair value				
Cash	\$ (5,585,924)	\$ -	\$ -	\$ (5,585,924)
Securities lending collateral	-	138,222,764		138,222,764
Perpetual Preferred stock				-
Industrial and Misc.	-	7,444	-	7,444
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	7,444	-	7,444
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc		454,970	1,186,297	1,641,267
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	454,970	1,186,297	1,641,267
Common Stock				
Industrial and Misc	-	4,722	-	4,722
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	4,722	-	4,722
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	-	255,526,533	-	255,526,533
Total assets at fair value	\$ (5,585,924)	\$ 394,216,433	\$ 1,186,297	\$ 389,816,806
Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

(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	182,000	-	-	-	1,033,322	(29,025)	1,186,297
RMBS							
CMBS							
Derivative							
Assets							
Derivative							
Liabilities							
Total	182,000	-	-	-	1,033,322	(29,025)	1,186,297

(4) As of March 31, 2011, the reported fair value of the reporting entity’s investment in Level 3, NAIC 6, asset-backed security was \$1,186,297. This security is a mezzanine tranche in a securitization trust with a coupon rate of 7.69% and maturity of 22 years. The underlying loans for this security are manufactured housing loans originated in 2001. This security is 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 this fair value within Level 3.

21. - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2010 were \$176.5 million. As of March 31, 2011, \$5.2 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 \$168.2 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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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	2	3
Name of Entity	NAIC Company Code	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	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC
Ohio National Equities, Inc.	Cincinnati, OH					Yes
The O.N. Equity Sales Company	Cincinnati, OH					Yes

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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: \$.....125,015,647

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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	2
Name of Custodian(s)	Custodian Address
U.S. Bank NA	P.O. Box 2504 Schilitz Park, Suite 300, Milwaukee, WI 53201

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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	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:

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

1.

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

1

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....

1.13

Commercial mortgages.....

\$.....395,278,245

1.14

Total mortgages in good standing.....

\$.....395,278,245

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)

\$.....395,278,245

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.....

0.6

2.2

A&H cost containment percent.....

0.0

2.3

A&H expense percent excluding cost containment expenses.....

0.2

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

NONE

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

Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		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.....	1,259,623	60	101,360	.....	.....1,361,043	.....
2.	Alaska.....	AK.....N.....	10,931	.....	.....2,267	.....	.....13,198	.....
3.	Arizona.....	AZ.....L.....	1,041,373	90	17,028	.....	.....1,058,491	.....
4.	Arkansas.....	AR.....L.....	550,248	.....	.....14,963	.....	.....565,211	.....
5.	California.....	CA.....L.....	9,554,724	.....	.....474,914	.....	.....10,029,638	.....
6.	Colorado.....	CO.....L.....	2,950,970	.....	.....411,251	.....	.....3,362,221	.....
7.	Connecticut.....	CT.....L.....	1,406,863	.....	.....25,369	.....	.....1,432,232	.....
8.	Delaware.....	DE.....L.....	77,506	.....	.....4,790	.....	.....82,296	.....
9.	District of Columbia.....	DC.....L.....	106,872	.....	.....10,208	.....	.....117,080	.....
10.	Florida.....	FL.....L.....	12,399,675	.....	.....213,930	.....	.....12,613,605	.....
11.	Georgia.....	GA.....L.....	2,951,119	.....	.....82,870	.....	.....3,033,989	.....
12.	Hawaii.....	HI.....N.....	14,407	.....	.....1,414	.....	.....15,821	.....
13.	Idaho.....	ID.....L.....	1,102,599	.....	.....68,491	.....	.....1,171,090	.....
14.	Illinois.....	IL.....L.....	3,183,395	.....	.....78,471	.....	.....3,261,866	.....
15.	Indiana.....	IN.....L.....	1,804,037	.....	.....77,852	.....	.....1,881,889	.....
16.	Iowa.....	IA.....L.....	1,307,375	.....	.....51,553	.....	.....1,358,928	.....
17.	Kansas.....	KS.....L.....	2,293,720	400	68,454	.....	.....2,362,574	.....
18.	Kentucky.....	KY.....L.....	1,232,979	.....	.....50,684	.....	.....1,283,663	.....
19.	Louisiana.....	LA.....L.....	848,747	.....	.....37,766	.....	.....886,513	.....
20.	Maine.....	ME.....L.....	348,275	.....	.....397	.....	.....348,672	.....
21.	Maryland.....	MD.....L.....	1,926,755	622	69,280	.....	.....1,996,657	.....
22.	Massachusetts.....	MA.....L.....	4,989,424	.....	.....40,541	.....	.....5,029,965	.....
23.	Michigan.....	MI.....L.....	2,822,653	.....	.....165,468	.....	.....2,988,121	.....
24.	Minnesota.....	MN.....L.....	1,733,258	.....	.....49,297	.....	.....1,782,555	.....
25.	Mississippi.....	MS.....L.....	599,485	.....	.....42,058	.....	.....641,543	.....
26.	Missouri.....	MO.....L.....	1,631,097	.....	.....59,080	.....	.....1,690,177	.....
27.	Montana.....	MT.....L.....	494,492	.....	.....14,066	.....	.....508,558	.....
28.	Nebraska.....	NE.....L.....	1,118,846	.....	.....27,218	.....	.....1,146,064	.....
29.	Nevada.....	NV.....L.....	472,437	.....	.....15,583	.....	.....488,020	.....
30.	New Hampshire.....	NH.....L.....	2,574,332	.....	.....6,203	.....	.....2,580,535	.....
31.	New Jersey.....	NJ.....L.....	1,537,054	100	86,214	.....	.....1,623,368	.....
32.	New Mexico.....	NM.....L.....	181,112	.....	.....8,071	.....	.....189,183	.....
33.	New York.....	NY.....N.....	446,175	.....	.....12,110	.....	.....458,285	.....
34.	North Carolina.....	NC.....L.....	4,289,669	11,498	102,900	.....	.....4,404,067	.....
35.	North Dakota.....	ND.....L.....	231,187	.....	.....10,650	.....	.....241,837	.....
36.	Ohio.....	OH.....L.....	10,962,448	.....	.....392,979	.....	.....11,355,427	.....
37.	Oklahoma.....	OK.....L.....	4,504,669	.....	.....26,558	.....	.....4,531,227	.....
38.	Oregon.....	OR.....L.....	911,496	.....	.....71,933	.....	.....983,429	.....
39.	Pennsylvania.....	PA.....L.....	5,595,960	11,774	217,967	.....	.....5,825,701	.....
40.	Rhode Island.....	RI.....L.....	372,106	.....	.....5,292	.....	.....377,398	.....
41.	South Carolina.....	SC.....L.....	707,692	.....	.....18,063	.....	.....725,755	.....
42.	South Dakota.....	SD.....L.....	161,464	.....	.....4,097	.....	.....165,561	.....
43.	Tennessee.....	TN.....L.....	4,734,944	284	91,024	.....	.....4,826,252	.....
44.	Texas.....	TX.....L.....	10,193,863	28	275,113	.....	.....10,469,004	.....
45.	Utah.....	UT.....L.....	879,186	.....	.....8,913	.....	.....888,099	.....
46.	Vermont.....	VT.....L.....	138,864	.....	.....1,491	.....	.....140,355	.....
47.	Virginia.....	VA.....L.....	3,278,873	410	79,209	.....	.....3,358,492	.....
48.	Washington.....	WA.....L.....	1,471,556	.....	.....115,853	.....	.....1,587,409	.....
49.	West Virginia.....	WV.....L.....	420,450	100	70,467	.....	.....491,017	.....
50.	Wisconsin.....	WI.....L.....	1,757,313	.....	.....83,469	.....	.....1,840,782	.....
51.	Wyoming.....	WY.....L.....	361,140	.....	.....10,454	.....	.....371,594	.....
52.	American Samoa.....	AS.....N.....	.....	.....	.....	.....	.....0	.....
53.	Guam.....	GU.....N.....	.....	.....	.....	.....	.....0	.....
54.	Puerto Rico.....	PR.....L.....	1,093,072	.....	.....55,236	.....	.....1,148,308	.....
55.	US Virgin Islands.....	VI.....N.....	.....	.....	.....	.....	.....0	.....
56.	Northern Mariana Islands.....	MP.....N.....	.....	.....	.....	.....	.....0	.....
57.	Canada.....	CN.....N.....	4,628	.....	.....	.....	.....4,628	.....
58.	Aggregate Other Alien.....	OT.....XXX.....	28,329	0	4,865	0	33,194	0
59.	Subtotal.....	(a).....49.....	117,071,467	25,366	4,035,754	0	121,132,587	0
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	.....	.....	.....	.....	.....0	.....
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	.....	.....	.....	.....	.....0	.....
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.....	107,747	.....	.....312,728	.....	.....420,475	.....
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	117,179,214	25,366	4,348,482	0	121,553,062	0
96.	Plus Reinsurance Assumed.....	XXX.....	68,758	.....	.....225,027	.....	.....293,785	.....
97.	Totals (All Business).....	XXX.....	117,247,972	25,366	4,573,509	0	121,846,847	0
98.	Less Reinsurance Ceded.....	XXX.....	47,751,965	.....	.....3,087,748	.....	.....50,839,713	.....
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	69,496,007	25,366	1,485,761	0	71,007,134	0

DETAILS OF WRITE-INS

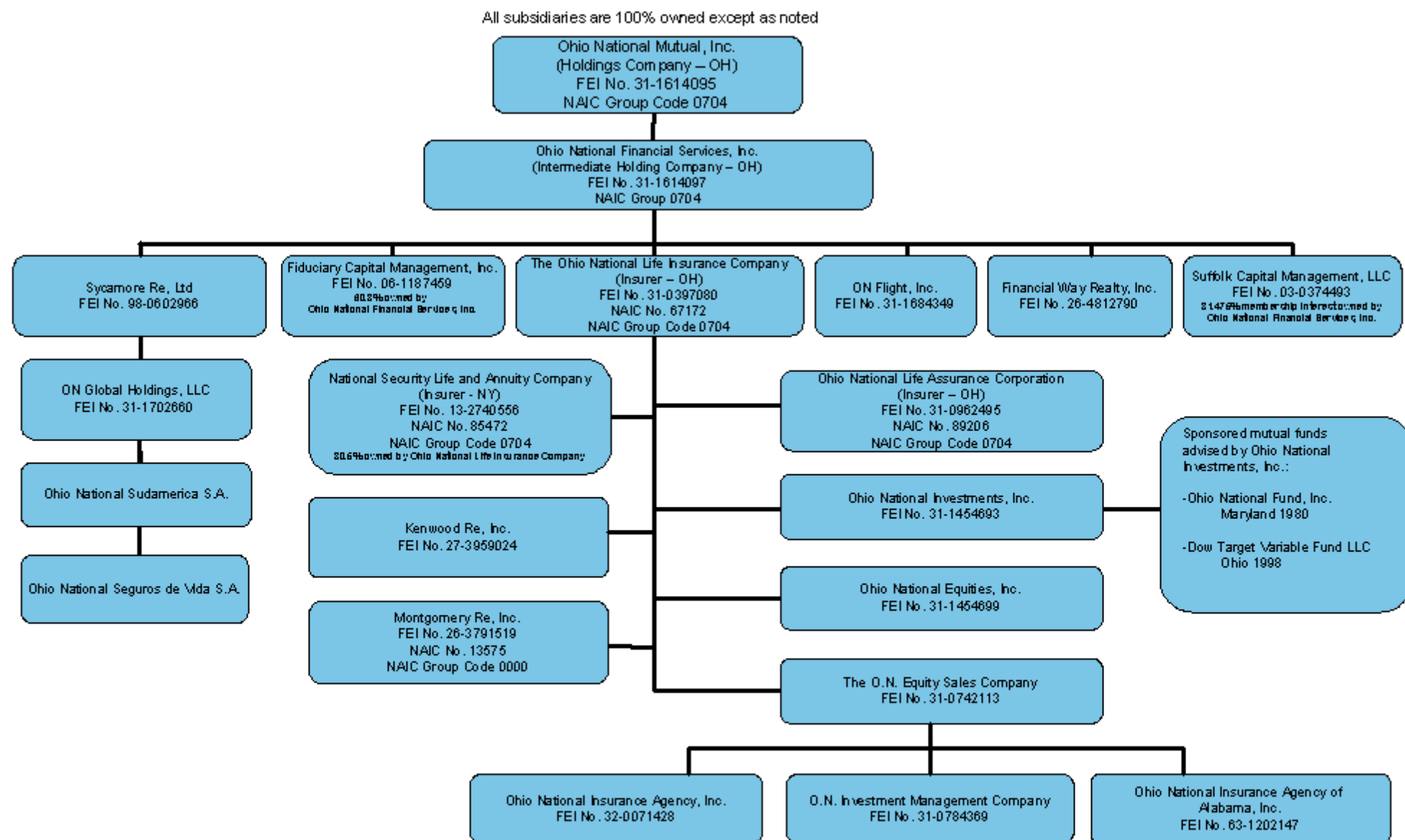
5801.	Alien (01).....	XXX.....	28,329	.....	.....4,865	.....	.....33,194	.....
5802.	.....	XXX.....	.....	.....	.....	.....	.....0	.....
5803.	.....	XXX.....	.....	.....	.....	.....	.....0	.....
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX.....	28,329	0	4,865	0	33,194	0
9401.	.....	XXX.....	.....	.....	.....	.....	.....0	.....
9402.	.....	XXX.....	.....	.....	.....	.....	.....0	.....
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.....	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

PART 1 – ORGANIZATIONAL CHART



OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

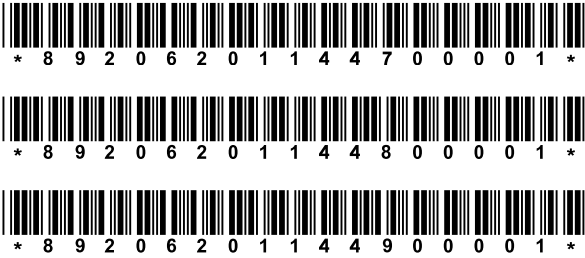
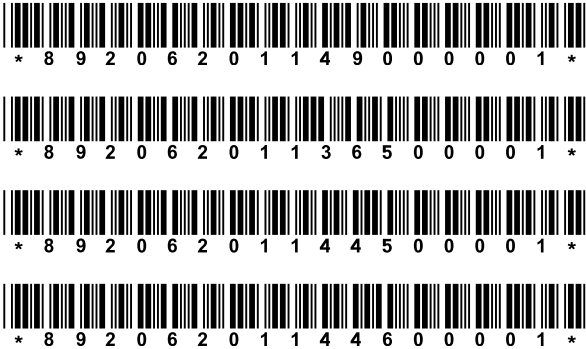
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



OHIO NATIONAL LIFE ASSURANCE CORPORATION
Overflow Page for Write-Ins

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
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.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	399,059,777	419,505,577
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,040,000	23,233,750
2.2 Additional investment made after acquisition.....	21,250	8,754
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.....	10,578,143	42,441,857
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.....	264,639	1,246,447
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	395,278,245	399,059,777
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	395,278,245	399,059,777
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	395,278,245	399,059,777

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,921,485	1,723,430
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		23,809
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	20,823	1,227,390
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		934,686
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	(26,009)	(118,459)
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).....	1,916,299	1,921,485
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	1,916,299	1,921,485

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,015,853,383	1,829,971,816
2. Cost of bonds and stocks acquired.....	68,574,914	390,169,253
3. Accrual of discount.....	833,400	2,610,336
4. Unrealized valuation increase (decrease).....	1,035,734	743,495
5. Total gain (loss) on disposals.....	(4,188)	2,257,604
6. Deduct consideration for bonds and stocks disposed of.....	42,544,924	204,267,836
7. Deduct amortization of premium.....	711,456	2,367,165
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	2,000,000	3,264,120
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,041,036,863	2,015,853,383
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,041,036,863	2,015,853,383

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

QSI02		1	2	3	4	5	6	7	8
		Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
	1. Class 1 (a).....	1,089,864,677	60,994,868	26,828,733	(38,128,023)	1,085,902,789			1,089,864,677
	2. Class 2 (a).....	783,059,491	5,076,277	12,164,283	15,317,765	791,289,250			783,059,491
	3. Class 3 (a).....	113,982,941	2,500,000	482,057	(1,031,492)	114,969,392			113,982,941
	4. Class 4 (a).....	30,006,590		162,903	953,635	30,797,322			30,006,590
	5. Class 5 (a).....	19,024,662	3,769	321,962	(6,036,802)	12,669,667			19,024,662
	6. Class 6 (a).....	4,895,840		2,535,775	3,036,202	5,396,267			4,895,840
	7. Total Bonds.....	2,040,834,201	68,574,914	42,495,713	(25,888,715)	2,041,024,687	0	0	2,040,834,201
	PREFERRED STOCK								
	8. Class 1.....								
	9. Class 2.....								
	10. Class 3.....								
	11. Class 4.....								
	12. Class 5.....								
	13. Class 6.....	7,561			(117)	7,444			7,561
	14. Total Preferred Stock.....	7,561	0	0	(117)	7,444	0	0	7,561
	15. Total Bonds and Preferred Stock.....	2,040,841,762	68,574,914	42,495,713	(25,888,832)	2,041,032,131	0	0	2,040,841,762

(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.

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Per Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....		XXX.....	.....	.....	.....

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.....	24,992,969	114,969,649
2. Cost of short-term investments acquired.....	.....	.....214,902,976
3. Accrual of discount.....	7,031	120,344
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	25,000,000	305,000,000
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	24,992,969
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	0	24,992,969

Sch. DB-Pt A-Verification

NONE

Sch. DB-Pt B-Verification

NONE

Sch. DB-Pt C-Sn 1

NONE

Sch. DB-Pt C-Sn 2

NONE

Sch. DB-Verification

NONE

Sch. E-Verification

NONE

Sch. A-Pt 2

NONE

Sch. A-Pt 3

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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

0125488.....	BIRMINGHAM.....	AL.....		03/09/2011....	5.070	1,290,000		2,550,000
1025485.....	GROVELAND.....	FL.....		01/26/2011....	5.650	2,400,000		4,140,000
1025486.....	GROVELAND.....	FL.....		01/26/2011....	5.650	450,000		2,063,000
1025489.....	ORLANDO.....	FL.....		03/24/2011....	5.910	1,000,000		2,325,000
2725477.....	BOZEMAN.....	MT.....		11/29/2010....	6.000		21,250	1,100,000
3425487.....	ASHEVILLE.....	NC.....		01/26/2011....	5.250	1,900,000		2,950,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	7,040,000	21,250	15,128,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	7,040,000	21,250	15,128,000
3399999. Total Mortgages.....				XXX.....	XXX.....	7,040,000	21,250	15,128,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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

Mortgages Closed by Repayment

0024547.....	SAN ANTONIO.....	TX.....		06/15/1995....	02/11/2011....	1,632,353					0		1,632,353	1,632,353			0
0024595.....	BAKERSFIELD.....	CA.....		01/26/1996....	02/02/2011....	1,638					0		1,638	1,638			0
0024720.....	BERLIN.....	MD.....		06/16/1997....	03/10/2011....	1,530,546					0		1,487,564	1,487,564			0
0024785.....	BIRMINGHAM.....	AL.....		05/13/1998....	03/09/2011....	904,465					0		881,896	881,896			0
3625135.....	VANDALIA.....	OH.....		04/29/2005....	02/01/2011....	742,720					0		737,773	737,773			0
0199999. Total - Mortgages Closed by Repayment.....						4,811,722	0	0	0	0	0	0	4,741,224	4,741,224	0	0	0

Mortgages With Partial Repayments

0024695.....	COEUR D'ALENE.....	ID.....		04/30/2001....		1,618,462					0			22,192			0
0024719.....	PLAINFIELD.....	IN.....		06/12/1997....		191,864					0			29,118			0
0024720.....	BERLIN.....	MD.....		06/16/1997....		1,530,546					0			42,982			0
0024741.....	ONONDAGA.....	NY.....		04/30/2001....		247,197					0			33,266			0
0024744.....	EL PASO.....	TX.....		08/28/1997....		456,522					0			61,244			0
0024745.....	SAN ANTONIO.....	TX.....		08/29/1997....		1,181,126					0			33,220			0
0024750.....	DOUGLASS TWP.....	PA.....		09/30/1997....		1,317,343					0			36,632			0
0024762.....	SODDY-DAISY.....	TN.....		04/30/2001....		157,309					0			5,349			0
0024785.....	BIRMINGHAM.....	AL.....		05/13/1998....		904,465					0			22,568			0
0024786.....	COLUMBUS.....	GA.....		06/03/1998....		551,973					0			13,790			0
0024798.....	FAYETTEVILLE.....	NC.....		09/30/1998....		119,502					0			3,270			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
0024807.....	BROKEN ARROW.....	OK.....		10/22/1998.....		419,395	.....				.....0		.....	.....22,377			0
0024809.....	COLONIAL HGTS.....	TN.....		10/30/1998.....		1,118,105					0		.....	.....26,249			0
0024850.....	HENDERSON.....	NV.....		04/13/1999.....		783,448					0		.....	.....132,836			0
0024856.....	MAYSVILLE.....	KY.....		05/25/1999.....		83,461					0		.....	.....49,808			0
0024871.....	BELL GARDENS.....	CA.....		10/19/1999.....		6,574					0		.....	.....4,008			0
0024872.....	OAKWOOD.....	GA.....		10/22/1999.....		509,567					0		.....	.....10,390			0
0024881.....	ELKTON.....	MD.....		02/15/2000.....		2,940,652					0		.....	.....40,646			0
0024883.....	LOS ANGELES.....	CA.....		04/26/2000.....		523,576					0		.....	.....24,623			0
0024884.....	LOUISA.....	KY.....		04/28/2000.....		1,481,710					0		.....	.....27,005			0
0024885.....	BEAVERCREEK TWP.....	OH.....		05/11/2000.....		986,262					0		.....	.....14,422			0
0024891.....	TAYLORS.....	SC.....		09/07/2000.....		6,508,904					0		.....	.....74,059			0
0024893.....	ALBUQUERQUE.....	NM.....		11/06/2000.....		1,307,175					0		.....	.....13,734			0
0024902.....	HALLS CROSSROAD.....	TN.....		05/16/2001.....		478,234					0		.....	.....17,503			0
0024905.....	BATTLE CREEK.....	MI.....		08/30/2001.....		2,414,561					0		.....	.....83,097			0
0024906.....	OLIVE TWP.....	IN.....		08/30/2001.....		1,167,407					0		.....	.....40,181			0
0024907.....	TOWNSEND TWP.....	OH.....		08/30/2001.....		1,509,820					0		.....	.....51,956			0
0024909.....	KNOX COUNTY.....	TN.....		08/30/2001.....		838,293					0		.....	.....34,702			0
0024910.....	ROWAN COUNTY.....	NC.....		08/30/2001.....		1,207,281					0		.....	.....41,548			0
0024912.....	VERNON TOWNSHIP.....	PA.....		09/10/2001.....		563,576					0		.....	.....19,051			0
0024913.....	KNOX COUNTY.....	TN.....		10/12/2001.....		1,571,446					0		.....	.....23,147			0
0024914.....	ORANGE COUNTY.....	FL.....		11/05/2001.....		3,693,315					0		.....	.....54,399			0
0024917.....	MUSKOGEE.....	OK.....		12/21/2001.....		1,326,353					0		.....	.....22,243			0
0024919.....	FISHERS.....	IN.....		02/20/2002.....		1,711,248					0		.....	.....13,957			0
0024922.....	BIRMINGHAM.....	AL.....		04/09/2002.....		5,814,550					0		.....	.....80,456			0
0024924.....	COLUMBUS.....	OH.....		05/01/2002.....		1,225,600					0		.....	.....9,503			0
0024926.....	EL PASO.....	TX.....		05/17/2002.....		2,908,603					0		.....	.....86,673			0
0024927.....	BROOKSVILLE.....	FL.....		05/20/2002.....		966,398					0		.....	.....13,382			0
0024947.....	COLUMBIA.....	MD.....		10/15/2002.....		1,597,066					0		.....	.....16,372			0
0125139.....	PHENIX CITY.....	AL.....		05/17/2005.....		1,905,571					0		.....	.....21,096			0
0125329.....	MOUNTAIN BROOK.....	AL.....		06/21/2007.....		2,571,741					0		.....	.....22,706			0
0325132.....	TUCSON.....	AZ.....		04/07/2005.....		662,475					0		.....	.....4,626			0
0325153.....	GILBERT.....	AZ.....		07/07/2005.....		1,065,557					0		.....	.....7,368			0
0325357.....	LAVEEN.....	AZ.....		11/30/2007.....		901,432					0		.....	.....12,149			0
0325372.....	SCOTTSDALE.....	AZ.....		01/07/2008.....		1,097,698					0		.....	.....5,059			0
0325431.....	TUCSON.....	AZ.....		12/05/2008.....		1,452,481					0		.....	.....6,659			0
0425231.....	LITTLE ROCK.....	AR.....		04/25/2006.....		3,217,837					0		.....	.....49,240			0
0524992.....	DEL AIRE.....	CA.....		04/10/2003.....		3,148,308					0		.....	.....41,887			0
0524994.....	TUSTIN.....	CA.....		04/17/2003.....		2,977,452					0		.....	.....40,368			0

QE02.1

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
0524995.....	FRESNO.....	CA.....		04/23/2003.....		1,163,975.....					0.....			9,088.....			0
0525116.....	SAN DIEGO.....	CA.....		12/29/2004.....		4,538,643.....					0.....			29,226.....			0
0525133.....	PACOIMA.....	CA.....		04/20/2005.....		2,880,250.....					0.....			20,290.....			0
0525142.....	FRESNO.....	CA.....		05/31/2005.....		3,313,997.....					0.....			36,691.....			0
0525227.....	SAN DIEGO.....	CA.....		04/03/2006.....		1,455,003.....					0.....			5,992.....			0
0525241.....	SANTA ANNA.....	CA.....		06/07/2006.....		3,967,991.....					0.....			103,699.....			0
0525267.....	SAN DIEGO.....	CA.....		09/27/2006.....		1,849,944.....					0.....			10,388.....			0
0525291.....	LONG BEACH.....	CA.....		12/27/2006.....		1,624,859.....					0.....			8,273.....			0
0525295.....	MISSION VIEJO.....	CA.....		12/28/2006.....		1,837,984.....					0.....			114,728.....			0
0525315.....	SACRAMENTO.....	CA.....		04/16/2007.....		1,617,885.....					0.....			22,648.....			0
0525373.....	WINDSOR.....	CA.....		01/15/2008.....		3,504,014.....					0.....			18,956.....			0
0525396.....	MORGAN HILLS.....	CA.....		05/22/2008.....		2,836,469.....					0.....			17,739.....			0
0525404.....	LOS ANGELES.....	CA.....		07/09/2008.....		1,648,514.....					0.....			7,764.....			0
0525417.....	DEL MAR.....	CA.....		09/30/2008.....		1,481,029.....					0.....			14,851.....			0
0525425.....	CHINO.....	CA.....		10/30/2008.....		2,604,151.....					0.....			12,400.....			0
0525452.....	SUNNYVALE.....	CA.....		06/17/2010.....		1,039,162.....					0.....			6,644.....			0
0625232.....	DENVER.....	CO.....		04/25/2006.....		1,356,670.....					0.....			10,590.....			0
0R24066.....	GREELEY.....	CO.....		07/31/1997.....		88,391.....					0.....			12,487.....			0
0R24234.....	NEW BRIGHTON.....	MN.....		04/29/1999.....		29,232.....					0.....			1,904.....			0
0R24298.....	ALBUQUERQUE.....	NM.....		08/24/1999.....		294,743.....					0.....			17,195.....			0
1025057.....	LAKELAND.....	FL.....		02/27/2004.....		2,003,052.....					0.....			25,011.....			0
1025169.....	PALMETTO.....	FL.....		09/16/2005.....		1,690,054.....					0.....			12,557.....			0
1025205.....	PORT ST LUCIE.....	FL.....		01/31/2006.....		674,515.....					0.....			3,609.....			0
1025264.....	WEST PALM BEACH.....	FL.....		09/07/2006.....		1,612,621.....					0.....			6,036.....			0
1025286.....	FORT LAUDERDALE.....	FL.....		12/18/2006.....		2,317,669.....					0.....			13,240.....			0
1025325.....	PLANTATION.....	FL.....		05/14/2007.....		827,757.....					0.....			9,806.....			0
1025349.....	WINTER HAVEN.....	FL.....		09/28/2007.....		804,368.....					0.....			12,840.....			0
1025363.....	CORAL SPRINGS.....	FL.....		12/20/2007.....		1,794,673.....					0.....			19,503.....			0
1025381.....	ROCKLEDGE.....	FL.....		01/31/2008.....		2,669,261.....					0.....			27,639.....			0
1025398.....	TAMPA.....	FL.....		06/02/2008.....		1,221,690.....					0.....			31,378.....			0
1025434.....	POMPANO BEACH.....	FL.....		02/17/2009.....		765,352.....					0.....			8,421.....			0
1025473.....	JACKSONVILLE.....	FL.....		11/01/2010.....		1,910,428.....					0.....			22,138.....			0
1025485.....	GROVELAND.....	FL.....		01/26/2011.....							0.....			6,427.....			0
1025486.....	GROVELAND.....	FL.....		01/26/2011.....							0.....			1,205.....			0
1125112.....	TIFTON.....	GA.....		11/29/2004.....		424,595.....					0.....			8,842.....			0
1125183.....	OAKWOOD.....	GA.....		11/01/2005.....		2,230,827.....					0.....			26,870.....			0
1125258.....	DALTON.....	GA.....		08/21/2006.....		2,568,445.....					0.....			36,234.....			0

QE02.2

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
1125338.....	OAKWOOD.....	GA.....		08/13/2007....		521,730	.....				.....0			4,616			0
1125362.....	SAVANNAH.....	GA.....		12/20/2007....		2,207,135					0			18,224			0
1125483.....	SAVANNAH.....	GA.....		12/22/2010....		1,500,000					0			10,564			0
1325092.....	COEUR D'ALENE.....	ID.....		09/16/2004....		612,871					0			4,293			0
1325117.....	BOISE.....	ID.....		12/30/2004....		1,294,710					0			12,369			0
1325224.....	COEUR D'ALENE.....	ID.....		03/30/2006....		454,956					0			2,803			0
1425146.....	KENILWORTH.....	IL.....		06/08/2005....		1,018,848					0			7,093			0
1425236.....	MIDLOTHIAN.....	IL.....		05/15/2006....		1,229,693					0			7,683			0
1425304.....	ARLINGTON HEIGHTS.....	IL.....		02/01/2007....		1,960,883					0			17,676			0
1425382.....	EDWARDSVILLE.....	IL.....		02/07/2008....		1,977,557					0			9,774			0
1425385.....	BOURBONNAIS.....	IL.....		02/28/2008....		957,830					0			5,182			0
1425429.....	LINCOLNWOOD.....	IL.....		12/01/2008....		1,754,634					0			12,828			0
1425458.....	CHICAGO.....	IL.....		07/16/2010....		851,026					0			6,857			0
1425459.....	GURNEE.....	IL.....		07/22/2010....		986,284					0			10,472			0
1525141.....	ZIONSVILLE.....	IN.....		05/24/2005....		1,151,694					0			7,947			0
1525180.....	BUCKCREEK TWP.....	IN.....		10/28/2005....		2,282,546					0			15,773			0
1525229.....	ST JOSEPH TWP.....	IN.....		04/07/2006....		956,149					0			9,135			0
1525287.....	BROWNSBURG.....	IN.....		12/20/2006....		1,542,374					0			13,980			0
1525331.....	INDIANAPOLIS.....	IN.....		06/26/2007....		724,400					0			22,517			0
1525332.....	MCCORDSVILLE.....	IN.....		06/28/2007....		1,822,730					0			12,908			0
1525371.....	INDIANAPOLIS.....	IN.....		12/26/2007....		1,934,947					0			15,646			0
1625196.....	DES MOINES.....	IA.....		12/08/2005....		1,018,107					0			16,564			0
1625230.....	DAVENPORT.....	IA.....		04/24/2006....		457,220					0			12,198			0
1625247.....	DES MOINES.....	IA.....		06/29/2006....		1,299,921					0			12,930			0
1625278.....	ELLSWORTH.....	IA.....		11/28/2006....		866,244					0			9,570			0
1625322.....	WATERLOO.....	IA.....		04/30/2007....		331,125					0			7,416			0
1625419.....	DES MOINES.....	IA.....		10/09/2008....		2,552,861					0			19,027			0
1825089.....	DANVILLE.....	KY.....		08/26/2004....		794,153					0			8,913			0
1825143.....	LEXINGTON.....	KY.....		05/31/2005....		898,369					0			9,773			0
1825352.....	LOUISVILLE.....	KY.....		10/17/2007....		1,118,219					0			15,971			0
2225157.....	PLYMOUTH.....	MA.....		07/18/2005....		4,245,357					0			30,195			0
2325307.....	PLYMOUTH TWP.....	MI.....		03/01/2007....		1,993,438					0			30,675			0
2325326.....	ROMULUS.....	MI.....		05/30/2007....		971,059					0			10,341			0
2425080.....	MINNETONKA.....	MN.....		06/18/2004....		7,297,998					0			56,152			0
2425368.....	ST PAUL.....	MN.....		12/21/2007....		2,742,562					0			14,840			0
2625165.....	LEE'S SUMMIT.....	MO.....		08/22/2005....		1,005,413					0			25,690			0
2625179.....	JEFFERSON COUNTY.....	MO.....		10/06/2005....		762,057					0			5,046			0
2625233.....	ST LOUIS.....	MO.....		04/26/2006....		2,366,182					0			19,685			0

QE02.3

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
2625406.....	EARTH CITY.....	MO.....		07/23/2008.....		3,697,674.....					0.....			17,756.....			0.....
2725159.....	BOZEMAN.....	MT.....		07/29/2005.....		1,265,201.....					0.....			21,267.....			0.....
2725206.....	BOZEMAN.....	MT.....		02/08/2006.....		1,713,452.....					0.....			17,428.....			0.....
2725366.....	BOZEMAN.....	MT.....		12/20/2007.....		1,221,615.....					0.....			16,895.....			0.....
2725477.....	BOZEMAN.....	MT.....		11/29/2010.....		628,750.....					0.....			6,742.....			0.....
2825023.....	OMAHA.....	NE.....		09/09/2003.....		866,701.....					0.....			10,917.....			0.....
2825149.....	OMAHA.....	NE.....		06/22/2005.....		497,027.....					0.....			9,685.....			0.....
2825151.....	OMAHA.....	NE.....		06/29/2005.....		734,485.....					0.....			14,402.....			0.....
2825251.....	LINCOLN.....	NE.....		07/13/2006.....		1,095,134.....					0.....			10,298.....			0.....
2825293.....	OMAHA.....	NE.....		12/28/2006.....		2,261,068.....					0.....			35,505.....			0.....
2925469.....	LAS VEGAS.....	NV.....		10/27/2010.....		2,092,717.....					0.....			22,065.....			0.....
3025334.....	COLEBROOK.....	NH.....		07/31/2007.....		815,193.....					0.....			7,086.....			0.....
3125190.....	ELIZABETH.....	NJ.....		11/15/2005.....		1,466,708.....					0.....			10,602.....			0.....
3225187.....	ALBUQUERQUE.....	NM.....		11/09/2005.....		2,574,499.....					0.....			47,878.....			0.....
3225235.....	ROSWELL.....	NM.....		05/04/2006.....		2,814,902.....					0.....			29,701.....			0.....
3325115.....	MORAVIA.....	NY.....		12/22/2004.....		872,828.....					0.....			9,210.....			0.....
3325129.....	AUBURN.....	NY.....		03/22/2005.....		807,016.....					0.....			11,822.....			0.....
3325171.....	PENFIELD.....	NY.....		09/22/2005.....		1,290,247.....					0.....			8,959.....			0.....
3325194.....	MINEOLA.....	NY.....		11/18/2005.....		2,400,965.....					0.....			34,787.....			0.....
3325269.....	BOHEMIA.....	NY.....		09/29/2006.....		2,499,510.....					0.....			31,180.....			0.....
3425202.....	DURHAM.....	NC.....		01/19/2006.....		1,423,254.....					0.....			9,116.....			0.....
3425239.....	GREENSBORO.....	NC.....		05/31/2006.....		1,943,594.....					0.....			43,733.....			0.....
3425370.....	CHARLOTTE.....	NC.....		12/21/2007.....		3,692,968.....					0.....			26,152.....			0.....
3425403.....	GOLDSBORO.....	NC.....		06/24/2008.....		2,855,485.....					0.....			21,919.....			0.....
3425444.....	ROANOKE RAPIDS.....	NC.....		03/01/2010.....		926,336.....					0.....			25,346.....			0.....
3425457.....	CHARLOTTE.....	NC.....		07/13/2010.....		1,578,514.....					0.....			21,947.....			0.....
3425475.....	HOLLY SPRINGS.....	NC.....		11/22/2010.....		1,300,000.....					0.....			8,228.....			0.....
3425487.....	ASHEVILLE.....	NC.....		01/26/2011.....							0.....			6,962.....			0.....
3625002.....	LOVELAND.....	OH.....		05/30/2003.....		3,680,476.....					0.....			29,992.....			0.....
3625135.....	VANDALIA.....	OH.....		04/29/2005.....		742,720.....					0.....			4,947.....			0.....
3625138.....	VANDALIA.....	OH.....		05/10/2005.....		2,081,252.....					0.....			41,372.....			0.....
3625144.....	GROVEPORT.....	OH.....		06/02/2005.....		997,428.....					0.....			10,970.....			0.....
3625145.....	CINCINNATI.....	OH.....		06/02/2005.....		3,550,620.....					0.....			24,382.....			0.....
3625166.....	COLUMBUS.....	OH.....		08/30/2005.....		698,771.....					0.....			13,424.....			0.....
3625184.....	FRANKLIN TWP.....	OH.....		11/01/2005.....		801,316.....					0.....			8,506.....			0.....
3625185.....	WASHINGTON TWP.....	OH.....		11/01/2005.....		5,231,809.....					0.....			33,430.....			0.....
3625189.....	COLUMBUS.....	OH.....		11/10/2005.....		1,013,300.....					0.....			10,796.....			0.....
3625192.....	GAHANNA.....	OH.....		11/18/2005.....		626,799.....					0.....			6,575.....			0.....

QE02.4

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
3625197.....	WASHINGTON TWP.....	OH.....		12/16/2005.....		1,618,806.....					0.....			10,676.....			0.....
3625240.....	BROOK PARK.....	OH.....		06/06/2006.....		1,779,494.....					0.....			11,063.....			0.....
3625246.....	ELYRIA.....	OH.....		06/27/2006.....		1,136,462.....					0.....			10,713.....			0.....
3625252.....	PAINESVILLE.....	OH.....		07/18/2006.....		988,109.....					0.....			5,787.....			0.....
3625256.....	HUBER HEIGHTS.....	OH.....		08/08/2006.....		2,649,771.....					0.....			23,879.....			0.....
3625274.....	GROVE CITY.....	OH.....		10/31/2006.....		975,710.....					0.....			8,750.....			0.....
3625280.....	CINCINNATI.....	OH.....		11/28/2006.....		1,205,110.....					0.....			6,788.....			0.....
3625283.....	BROOK PARK.....	OH.....		12/05/2006.....		1,054,942.....					0.....			16,399.....			0.....
3625290.....	FAIRFIELD.....	OH.....		12/22/2006.....		904,557.....					0.....			14,196.....			0.....
3625294.....	WEST CHESTER.....	OH.....		12/28/2006.....		1,629,136.....					0.....			25,504.....			0.....
3625335.....	COLUMBUS.....	OH.....		07/31/2007.....		2,158,945.....					0.....			11,814.....			0.....
3625340.....	ATHENS.....	OH.....		08/16/2007.....		2,395,806.....					0.....			51,780.....			0.....
3625361.....	CINCINNATI.....	OH.....		12/11/2007.....		2,016,776.....					0.....			36,206.....			0.....
3625388.....	CARROLLTON.....	OH.....		03/24/2008.....		1,763,680.....					0.....			24,184.....			0.....
3725123.....	OKLAHOMA CITY.....	OK.....		02/22/2005.....		1,973,942.....					0.....			14,065.....			0.....
3725181.....	TULSA.....	OK.....		10/31/2005.....		603,265.....					0.....			18,838.....			0.....
3725225.....	TULSA.....	OK.....		03/31/2006.....		969,200.....					0.....			11,405.....			0.....
3725226.....	MUSKOGEE.....	OK.....		03/31/2006.....		570,847.....					0.....			6,683.....			0.....
3725253.....	TULSA.....	OK.....		07/19/2006.....		1,150,793.....					0.....			6,627.....			0.....
3825275.....	EUGENE.....	OR.....		11/01/2006.....		1,426,396.....					0.....			12,612.....			0.....
3925199.....	HORSHAM TWP.....	PA.....		12/28/2005.....		2,819,683.....					0.....			19,310.....			0.....
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....		06/15/2006.....		559,232.....					0.....			5,287.....			0.....
3925248.....	QUAKERTOWN.....	PA.....		07/06/2006.....		3,294,376.....					0.....			24,710.....			0.....
3925289.....	PITTSBURGH.....	PA.....		12/21/2006.....		905,011.....					0.....			14,172.....			0.....
4125118.....	MOUNT PLEASANT.....	SC.....		01/18/2005.....		1,915,894.....					0.....			13,823.....			0.....
4125271.....	NORTH MYRTLE BEACH.....	SC.....		09/29/2006.....		1,573,129.....					0.....			8,791.....			0.....
4125272.....	CONWAY.....	SC.....		10/24/2006.....		1,641,851.....					0.....			25,390.....			0.....
4125365.....	GEORGETOWN.....	SC.....		12/20/2007.....		3,120,436.....					0.....			26,328.....			0.....
4125440.....	GREENVILLE.....	SC.....		12/23/2009.....		2,096,468.....					0.....			22,288.....			0.....
4125449.....	GREENVILLE.....	SC.....		06/03/2010.....		1,073,562.....					0.....			16,182.....			0.....
4325113.....	LAKELAND.....	TN.....		12/14/2004.....		1,628,646.....					0.....			11,255.....			0.....
4325167.....	COLLIERVILLE.....	TN.....		08/30/2005.....		1,381,386.....					0.....			26,599.....			0.....
4325374.....	HENDERSONVILLE.....	TN.....		01/24/2008.....		920,242.....					0.....			7,712.....			0.....
4425058.....	ABILENE.....	TX.....		02/27/2004.....		4,363,263.....					0.....			39,153.....			0.....
4425107.....	DALLAS.....	TX.....		11/16/2004.....		1,199,241.....					0.....			25,139.....			0.....
4425108.....	EL PASO.....	TX.....		11/17/2004.....		874,445.....					0.....			10,150.....			0.....
4425114.....	ALLEN.....	TX.....		12/20/2004.....		360,835.....					0.....			7,218.....			0.....

QE02.5

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
4425120.....	LAREDO.....	TX.....		01/25/2005.....		1,386,340.....					0.....			24,134.....			0.....
4425161.....	EL PASO.....	TX.....		08/10/2005.....		1,865,213.....					0.....			36,897.....			0.....
4425188.....	SAN ANTONIO.....	TX.....		11/09/2005.....		894,848.....					0.....			6,077.....			0.....
4425193.....	PASADENA.....	TX.....		11/18/2005.....		1,355,495.....					0.....			22,709.....			0.....
4425222.....	CONROE.....	TX.....		03/28/2006.....		1,551,265.....					0.....			6,456.....			0.....
4425223.....	CONROE.....	TX.....		03/28/2006.....		353,763.....					0.....			1,474.....			0.....
4425228.....	TEMPLE.....	TX.....		04/06/2006.....		1,471,028.....					0.....			14,438.....			0.....
4425249.....	HOUSTON.....	TX.....		07/11/2006.....		2,180,143.....					0.....			24,744.....			0.....
4425250.....	DALLAS.....	TX.....		07/12/2006.....		2,165,167.....					0.....			24,445.....			0.....
4425284.....	LEWISVILLE.....	TX.....		12/12/2006.....		1,259,129.....					0.....			4,783.....			0.....
4425299.....	CONROE.....	TX.....		01/19/2007.....		604,352.....					0.....			2,216.....			0.....
4425302.....	MCALLEN.....	TX.....		01/31/2007.....		1,238,120.....					0.....			19,348.....			0.....
4425312.....	HOUSTON.....	TX.....		03/29/2007.....		931,993.....					0.....			5,232.....			0.....
4425316.....	ADDISON.....	TX.....		04/16/2007.....		1,347,752.....					0.....			11,934.....			0.....
4425324.....	DALLAS.....	TX.....		05/14/2007.....		1,890,618.....					0.....			10,738.....			0.....
4425333.....	HOUSTON.....	TX.....		06/29/2007.....		2,025,684.....					0.....			30,074.....			0.....
4425367.....	CARROLLTON.....	TX.....		12/21/2007.....		3,223,278.....					0.....			16,737.....			0.....
4425369.....	SUGAR LAND.....	TX.....		12/21/2007.....		1,471,961.....					0.....			16,184.....			0.....
4425377.....	SAN ANTONIO.....	TX.....		01/29/2008.....		1,117,905.....					0.....			6,010.....			0.....
4425393.....	TEMPLE.....	TX.....		05/12/2008.....		1,074,469.....					0.....			8,257.....			0.....
4425415.....	HOUSTON.....	TX.....		09/26/2008.....		1,107,728.....					0.....			5,276.....			0.....
4425427.....	HOUSTON.....	TX.....		11/21/2008.....		3,317,589.....					0.....			24,509.....			0.....
4425462.....	HOUSTON.....	TX.....		09/15/2010.....		1,241,196.....					0.....			13,365.....			0.....
4525162.....	SALT LAKE CITY.....	UT.....		08/15/2005.....		2,538,870.....					0.....			22,813.....			0.....
4525163.....	SANDY.....	UT.....		08/15/2005.....		1,047,066.....					0.....			11,296.....			0.....
4525380.....	PROVO.....	UT.....		01/31/2008.....		2,720,958.....					0.....			27,082.....			0.....
4625461.....	BARRE.....	VT.....		08/26/2010.....		3,392,509.....					0.....			22,693.....			0.....
4725131.....	STERLING.....	VA.....		03/30/2005.....		3,227,337.....					0.....			66,092.....			0.....
4725134.....	MIDLOTHIAN.....	VA.....		04/28/2005.....		887,847.....					0.....			17,819.....			0.....
4725204.....	POWHATAN.....	VA.....		01/30/2006.....		873,241.....					0.....			8,829.....			0.....
4725237.....	MECHANICSVILLE.....	VA.....		05/15/2006.....		1,052,582.....					0.....			15,858.....			0.....
4725261.....	NORFOLK.....	VA.....		08/30/2006.....		1,311,146.....					0.....			7,409.....			0.....
4725408.....	GAINESVILLE.....	VA.....		08/15/2008.....		1,382,617.....					0.....			14,128.....			0.....
4725411.....	NORFOLK.....	VA.....		09/02/2008.....		3,436,189.....					0.....			42,924.....			0.....
4725412.....	NORFOLK.....	VA.....		09/02/2008.....		149,799.....					0.....			14,989.....			0.....
4725420.....	GAINESVILLE.....	VA.....		10/10/2008.....		2,528,811.....					0.....			12,007.....			0.....
4725450.....	VIRGINIA BEACH.....	VA.....		06/07/2010.....		1,356,856.....					0.....			26,408.....			0.....
4725454.....	MIDLOTHIAN.....	VA.....		06/23/2010.....		781,820.....					0.....			11,159.....			0.....

QE02.6

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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
4725467.....	PORTSMOUTH.....	VA.....		10/27/2010....		1,315,557	.....	.....	.....	.....	.....0	.....	.....	.....13,468	.....	.....	.....0
4825137.....	SPOKANE VALLEY.....	WA.....		05/02/2005....		823,930	.....	.....	.....	.....	.....0	.....	.....	.....51,734	.....	.....	.....0
4825262.....	TACOMA.....	WA.....		09/01/2006....		1,053,877	.....	.....	.....	.....	.....0	.....	.....	.....9,872	.....	.....	.....0
4825435.....	GIG HARBOR.....	WA.....		02/19/2009....		1,581,963	.....	.....	.....	.....	.....0	.....	.....	.....6,605	.....	.....	.....0
4925383.....	HEDGESVILLE.....	WV.....		02/11/2008....		2,461,364	.....	.....	.....	.....	.....0	.....	.....	.....33,757	.....	.....	.....0
5025191.....	OCONOMOWOC.....	WI.....		11/16/2005....		2,037,271	.....	.....	.....	.....	.....0	.....	.....	.....13,757	.....	.....	.....0
5025364.....	PRAIRIE DU CHIEN.....	WI.....		12/20/2007....		2,314,706	.....	.....	.....	.....	.....0	.....	.....	.....41,220	.....	.....	.....0
5025416.....	MADISON.....	WI.....		09/30/2008....		2,316,166	.....	.....	.....	.....	.....0	.....	.....	.....16,756	.....	.....	.....0
5025447.....	MADISON.....	WI.....		04/20/2010....		985,145	.....	.....	.....	.....	.....0	.....	.....	.....6,535	.....	.....	.....0
5325355.....	TOWNSEND TWP.....	OH.....		11/28/2007....		2,297,771	.....	.....	.....	.....	.....0	.....	.....	.....82,463	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						396,461,151	0	0	0	0	0	0	0	5,136,919	0	0	0
Mortgages Disposed																	
3424993.....	WILSON.....	NC.....		04/14/2003....	03/29/2011....	964,639	.....	.....	.....(264,639)	.....	.....264,639	.....	.....700,000	700,000	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						964,639	0	0	(264,639)	0	264,639	0	700,000	700,000	0	0	0
0599999. Total Mortgages.....						402,237,512	0	0	(264,639)	0	264,639	0	5,441,224	10,578,143	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

QE03

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	2				3	4	5			6	7	8	9	10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	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.....				1,000,000	1,000,000		1FE.....
70914P PG 1	PENNSYLVANIA (COMMONWEA 4.750% 07/15/22.....					...01/26/2011	Stifel Nicolaus.....				1,500,000	1,500,000	7,521	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....										2,500,000	2,500,000	7,521	XXX.....
Bonds - U.S. Special Revenue and Special Assessment														
31392W D9 8	FHLMC 2514 PZ 5.500% 10/15/32.....					...03/01/2011	Interest Capitalization.....				216,230	216,230		1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....										216,230	216,230	0	XXX.....
Bonds - Industrial and Miscellaneous														
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 08/25/36.....					...02/24/2011	Bank of America.....				1,988,750	2,000,000		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.....
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36.....					...03/22/2011	KGS - Alpha Capital.....				2,502,056	2,484,972	9,526	1Z.....
2254W0 PE 9	CS FIRST BOSTON MRTGE S 5.250% 12/25/35.....					...03/23/2011	Performance Trust.....				1,077,532	1,068,351	4,207	2Z*.....
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.....				3,990,920	4,000,000	1,889	1FE.....
30262B AL 9	FREM F MORTGAGE TRUST 4.569% 12/25/48.....					...03/21/2011	Deutsche Bank Securities.....				1,782,346	2,000,000	7,615	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.....				1,509,604	1,498,367	2,081	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.....
58155Q AD 5	MCKESSON CORP 4.750% 03/01/21.....					...03/24/2011	Various.....				3,556,185	3,500,000	7,785	1FE.....
585055 AV 8	MEDTRONIC INC 4.125% 03/15/21.....					...03/24/2011	Bank of America.....				3,989,600	4,000,000	6,417	1FE.....
68619A BK 2	ORIGIN MANUFACTURED HOU 5.410% 06/15/36.....					...02/11/2011	Jeffries & Co.....				1,638,000	1,600,000	3,607	1FE.....
69138V AB 7	OXBOW RESOURCES LLC 201 4.969% 05/01/36.....					...03/25/2011	Barclays Capital Inc.....				1,999,912	2,000,000		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.....				1,761,873	1,747,673	5,243	1FE.....
76110G ZD 6	RESIDENTIAL ACCREDIT LO 7.000% 05/25/31.....					...03/01/2011	Interest Capitalization.....				133,847	133,847		1Z*.....
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.....				2,560,363	2,570,000	7,181	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.....					...01/21/2011	Stone & Youngberg LLC.....				1,470,000	1,500,000	2,857	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.....				2,990,160	3,000,000	21,375	1FE.....
80105N AG 0	SANOFI-AVENTIS 4.000% 03/29/21.....				F.....	...03/24/2011	Bank of America.....				5,925,000	6,000,000		1FE.....
87938W AP 8	TELEFONICA EMISIONES SA 5.462% 02/16/21.....				F.....	...02/08/2011	Citicorp Securities.....				998,745	1,000,000		2FE.....
G0754# AD 9	BABCOCK INTL GROUP PLC 5.640% 03/17/21.....				F.....	...03/17/2011	Bank of America Merrill Lynch.....				3,000,000	3,000,000		2Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....										65,858,684	66,802,560	82,561	XXX.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399997.	Total - Bonds - Part 3.....					68,574,914	69,518,790	90,082	XXX.....
8399999.	Total - Bonds.....					68,574,914	69,518,790	90,082	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					68,574,914	XXX.....	90,082	XXX.....

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

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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)

Bonds - U.S. Government

36202B	RB	3	GNMA II SF POOL# 001382 10.000% 04/20/20.....	.....	03/01/2011	Paydown.....		262	262	262	262	.....	.....	.....	.....0	.....	.....262	.....	.....	.....0	6	04/20/2020	1.....
36202B	U9	4	GNMA II SF POOL# 001508 10.000% 11/20/20.....	.....	03/01/2011	Paydown.....		20	20	20	20	.....	.....	.....	.....0	.....	.....20	.....	.....	.....0	.....	11/20/2020	1.....
36202B	UP	8	GNMA II SF POOL# 001490 10.000% 10/20/20.....	.....	03/01/2011	Paydown.....		262	262	262	262	.....	.....1	.....	.....1	.....	.....262	.....	.....	.....0	6	10/20/2020	1.....
36202B	VT	9	GNMA II SF POOL# 001526 10.000% 12/20/20.....	.....	03/01/2011	Paydown.....		48	48	49	48	.....	.....	.....	.....0	.....	.....48	.....	.....	.....0	1	12/20/2020	1.....
36235*	AB	7	CANTON LEASE FINANCE TR 4.730% 06/15/30....	.....	03/15/2011	Redemption	100.0000.....	36,000	36,000	36,000	36,000	.....	.....	.....	.....0	.....	.....36,000	.....	.....	.....0	287	06/15/2030	1Z.....
831641	EM	3	SMALL BUSINESS ADMIN 5.944% 08/10/18.....	.....	02/10/2011	Redemption	100.0000.....	16,810	16,810	16,810	16,810	.....	.....	.....	.....0	.....	.....16,810	.....	.....	.....0	252	08/10/2018	1.....
0599999.	Total - Bonds - U.S. Government.....							53,402	53,402	53,403	53,402	0	1	0	1	0	53,402	0	0	0	552	XXX...	...XXX...

Bonds - All Other Government

91086Q	AF	5	UNITED MEXICAN STATES 8.375% 01/14/11.....	R.....	01/14/2011	Maturity.....		75,000	75,000	87,375	75,082	.....	.....(82)	.....	.....(82)	.....	.....75,000	.....	.....	.....0	3,141	01/14/2011	2FE.....
1099999.	Total - Bonds - All Other Government.....							75,000	75,000	87,375	75,082	0	(82)	0	(82)	0	75,000	0	0	0	3,141	XXX...	...XXX...

Bonds - U.S. Special Revenue and Special Assessment

31340Y	4Z	9	FHLMC REMIC 93 H 8.500% 11/15/20.....	.....	03/01/2011	Paydown.....		3,328	3,328	3,482	3,358	.....	.....(31)	.....	.....(31)	.....	.....3,328	.....	.....	.....0	51	01/15/2017	1.....
31358G	HJ	9	FNMA REMIC 1991-32 H 7.500% 04/25/21.....	.....	03/01/2011	Paydown.....		9,419	9,419	9,445	9,375	.....	.....44	.....	.....44	.....	.....9,419	.....	.....	.....0	117	10/25/2011	1.....
31358P	HV	2	FNMA REMIC G92-35 EB 7.500% 07/25/22.....	.....	03/01/2011	Paydown.....		3,101	3,101	3,108	3,093	.....	.....8	.....	.....8	.....	.....3,101	.....	.....	.....0	36	07/25/2022	1.....
31358Q	EU	5	FNMA REMIC 1992-162 D 7.000% 09/25/22.....	.....	03/01/2011	Paydown.....		16,617	16,617	16,103	16,393	.....	.....224	.....	.....224	.....	.....16,617	.....	.....	.....0	179	09/25/2022	1.....
31392D	2B	7	FNMA 2002-59 ZB 6.000% 09/25/32.....	.....	03/01/2011	Paydown.....		1,193,321	1,193,321	1,147,094	1,168,138	.....	.....25,182	.....	.....25,182	.....	.....1,193,321	.....	.....	.....0	10,555	09/25/2032	1.....
31392R	WT	4	FHLMC 2492 Z 5.500% 08/15/32.....	.....	03/01/2011	Paydown.....		684,425	684,425	617,538	655,696	.....	.....28,729	.....	.....28,729	.....	.....684,425	.....	.....	.....0	4,892	08/15/2032	1.....
31392W	DL	1	FHLMC 2514 ZA 5.500% 10/15/32.....	.....	03/01/2011	Paydown.....		1,332,535	1,332,535	1,244,886	1,299,915	.....	.....32,620	.....	.....32,620	.....	.....1,332,535	.....	.....	.....0	10,827	10/15/2032	1.....
31405W	QT	5	FNMA POOL 801566 5.000% 01/01/20.....	.....	03/01/2011	Paydown.....		3,151	3,151	3,169	3,168	.....	.....(17)	.....	.....(17)	.....	.....3,151	.....	.....	.....0	26	01/01/2020	1.....
38373M	2F	6	GNMA 2008-80 IO 1.439% 04/16/50.....	.....	03/01/2011	Paydown.....				96,137	95,661	.....	.....(95,661)	.....	.....(95,661)	.....			.....0	4,126	04/16/2050	1.....	
38373M	3S	7	GNMA 2008-86 IO 0.884% 10/16/48.....	.....	03/01/2011	Paydown.....				24,801	24,636	.....	.....(24,636)	.....	.....(24,636)	.....			.....0	734	10/16/2048	1.....	
38373M	7D	6	GNMA 2009-37 IO 2.014% 05/16/49.....	.....	03/01/2011	Paydown.....				3,003	2,990	.....	.....(2,990)	.....	.....(2,990)	.....			.....0	114	05/16/2049	1.....	
38373M	J2	7	GNMA 2007-52 A 4.054% 01/16/48.....	.....	03/01/2011	Paydown.....		49,051	49,051	50,035	50,014	.....	.....(964)	.....	.....(964)	.....	.....49,051	.....	.....	.....0	332	01/16/2048	1.....
38373M	PK	0	GNMA 2005-32 B 4.385% 08/16/30.....	.....	03/01/2011	Paydown.....		616,049	616,049	629,140	628,528	.....	.....(12,479)	.....	.....(12,479)	.....	.....616,049	.....	.....	.....0	5,157	08/16/2030	1.....
38373V	PY	0	GNMA 2002-64 ZH 6.000% 09/16/32.....	.....	03/01/2011	Paydown.....		738,090	738,090	731,928	733,535	.....	.....4,555	.....	.....4,555	.....	.....738,090	.....	.....	.....0	6,727	09/16/2032	1.....
38374B	JT	1	GNMA 2003-59 D 3.654% 10/16/27.....	.....	03/01/2011	Paydown.....		204,604	204,604	209,975	209,755	.....	.....(5,151)	.....	.....(5,151)	.....	.....204,604	.....	.....	.....0	1,647	10/16/2027	1.....
38374G	5F	5	GNMA 2004-43 A 2.822% 12/16/19.....	.....	03/01/2011	Paydown.....		356,114	356,114	359,244	358,888	.....	.....(2,774)	.....	.....(2,774)	.....	.....356,114	.....	.....	.....0	2,352	12/16/2019	1.....
38376G	AN	0	GNMA 2009-86 A 3.536% 03/16/35.....	.....	03/01/2011	Paydown.....		16,679	16,679	16,700	16,699	.....	.....(19)	.....	.....(19)	.....	.....16,679	.....	.....	.....0	98	03/16/2035	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....							5,226,484	5,226,484	5,165,788	5,279,842	0	(53,360)	0	(53,360)	0	5,226,484	0	0	0	47,970	XXX..	...XXX..

Bonds - Industrial and Miscellaneous

000780	HW	9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33.....	.....	03/01/2011	Paydown.....		518,722	518,722	496,696	511,399	.....	.....7,322	.....	.....7,322	.....	.....518,722	.....	.....	.....0	2,871	06/25/2033	1Z*.....
000780	LC	8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18.....	.....	03/01/2011	Paydown.....		103,191	103,191	103,901	103,601	.....	.....(409)	.....	.....(409)	.....	.....103,191	.....	.....	.....0	719	07/25/2018	1Z*.....
00442Q	AG	3	ACE SECURITIES CORP 6.500% 08/15/30.....	.....	03/01/2011	Paydown.....		75,221	75,221	79,453	79,306	.....	.....(4,085)	.....	.....(4,085)	.....	.....75,221	.....	.....	.....0	1,034	11/15/2017	2FE.....
009325	AD	3	ACBN 2003-1A D 6.455% 09/20/22.....	.....	03/20/2011	Paydown.....		506,698	506,698	462,362	475,428	.....	.....31,270	.....	.....31,270	.....	.....506,698	.....	.....	.....0	16,354	09/20/2022	2FE.....
03061L	AB	9	AMERICREDIT AUTOMOBILE 1.460% 11/06/13....		03/06/2011	Paydown.....		550,999	550,999	550,990	550,994		4		4		550,999			0	1,364	11/06/2013	1FE.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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)

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04626R	AA	4	ASTORIA POWER PROJECT 5.744% 05/01/16.....		03/01/2011	Redemption	100.0000.....		94,734	94,734	94,734				0		94,734			0	896	05/01/2016	2FE.....
049164	AK	2	ATLAS AIR INC 7.336% 01/02/18.....	.....	03/07/2011	Redemption	100.0000.....	.....	.....105,441	105,441	106,198	.....	.....7	.....	.....7	.....	.....105,916	.....	.....(475)	(475)	630	01/02/2018	4.....
049164	BE	5	ATLAS AIR INC 2000-1 PA 8.707% 07/02/21.....	.....	03/02/2011	Redemption	100.0000.....	.....	.....121,509	121,509	121,509	.....	.....	.....	.....0	.....	.....121,509	.....	.....	.....0	1,768	07/02/2021	3.....
05529H	AB	9	BCAP LLC TRUST 2006-RR1 5.000% 11/25/36.....	.....	03/01/2011	Paydown.....	.....	.....	.....63,569	63,569	62,615	.....	.....548	.....	.....548	.....	.....63,569	.....	.....	.....0	795	11/25/2036	1Z*.....
05606T	AA	1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26....	.....	03/02/2011	Paydown.....	.....	.....	.....190,777	190,777	190,631	.....	.....150	.....	.....150	.....	.....190,777	.....	.....	.....0	798	03/02/2026	1FE.....
05955P	AJ	7	BANC OF AMERICA FUNDING 5.000% 06/26/21....	.....	03/01/2011	Paydown.....	.....	.....	.....234,664	234,664	232,611	.....	.....1,579	.....	.....1,579	.....	.....234,664	.....	.....	.....0	1,651	06/26/2021	1Z*.....
05955Q	AE	6	BANC OF AMERICA FUNDING 5.500% 02/26/20....	.....	03/01/2011	Paydown.....	.....	.....	.....220,915	220,915	222,020	.....	.....(689)	.....	.....(689)	.....	.....220,915	.....	.....	.....0	1,799	07/26/2017	1Z*.....
05955R	AA	2	BANC OF AMERICA LARGE L 5.204% 01/25/42.....	.....	03/01/2011	Paydown.....	.....	.....	.....4,264	4,264	4,501	.....	.....(236)	.....	.....(236)	.....	.....4,264	.....	.....	.....0	37	01/25/2042	1Z*.....
073914	VK	6	BEAR STEARNS MTGE SEC I 4.202% 10/25/25.....	.....	03/01/2011	Paydown.....	.....	.....	.....45,303	45,303	43,718	.....	.....1,425	.....	.....1,425	.....	.....45,303	.....	.....	.....0	336	10/25/2025	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.....
12557T	AC	2	CIT EQUIPMENT COLLATERA 3.070% 08/15/16.....	.....	03/15/2011	Paydown.....	.....	.....	.....730,223	730,223	740,749	.....	.....(4,346)	.....	.....(4,346)	.....	.....730,223	.....	.....	.....0	3,682	12/15/2011	1FE.....
12642M	AQ	3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37.....	.....	03/01/2011	Paydown.....	.....	.....	.....214,045	214,045	216,453	.....	.....(1,409)	.....	.....(1,409)	.....	.....214,045	.....	.....	.....0	1,678	10/27/2015	1Z*.....
12642M	EJ	5	CREDIT SUISSE MORT CAPI 4.400% 05/27/36.....	.....	03/01/2011	Paydown.....	.....	.....	.....236,402	236,402	236,697	.....	.....	.....	.....0	.....	.....236,402	.....	.....	.....0	1,918	12/27/2010	1Z*.....
12667F	VF	9	COUNTRYWIDE ALTERNATIVE 6.500% 10/25/34....	.....	03/01/2011	Paydown.....	.....	.....	.....27,002	27,002	24,184	.....	.....2,547	.....	.....2,547	.....	.....27,002	.....	.....	.....0	265	10/25/2034	1Z*.....
126694	CV	8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35....	.....	03/01/2011	Paydown.....	.....	.....	.....187,990	187,990	176,475	.....	.....11,488	.....	.....11,488	.....	.....187,990	.....	.....	.....0	1,530	10/25/2035	1Z*.....
12669E	S2	3	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33....	.....	03/01/2011	Paydown.....	.....	.....	.....966,565	966,565	920,691	.....	.....14,805	.....	.....14,805	.....	.....966,565	.....	.....	.....0	5,771	10/25/2033	1Z*.....
12669E	ZG	4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33....	.....	03/01/2011	Paydown.....	.....	.....	.....443,469	443,469	442,498	.....	.....1,291	.....	.....1,291	.....	.....443,469	.....	.....	.....0	3,327	09/25/2033	1Z*.....
12669F	C7	6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34....	.....	03/01/2011	Paydown.....	.....	.....	.....91,018	91,018	88,287	.....	.....1,030	.....	.....1,030	.....	.....91,018	.....	.....	.....0	674	07/25/2034	1Z*.....
12669G	4J	7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35....	.....	03/01/2011	Paydown.....	.....	.....	.....166,416	166,416	165,064	.....	.....1,100	.....	.....1,100	.....	.....166,416	.....	.....	.....0	1,523	09/25/2035	1Z*.....
12669G	C8	2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35....	.....	03/01/2011	Paydown.....	.....	.....	.....35,392	35,392	35,464	.....	.....22	.....	.....22	.....	.....35,392	.....	.....	.....0	308	05/25/2035	2Z*.....
152314	PH	7	CENTEX HOME EQUITY LOAN 5.526% 11/25/35....	.....	03/25/2011	Paydown.....	.....	.....	.....58,874	58,874	58,874	.....	.....	.....	.....0	.....	.....58,874	.....	.....	.....0	520	11/25/2035	1Z*.....
161546	FW	1	CHASE FUNDING MORTGAGE 4.429% 10/25/14....	.....	03/01/2011	Paydown.....	.....	.....	.....111,073	111,073	108,017	.....	.....2,435	.....	.....2,435	.....	.....111,073	.....	.....	.....0	857	10/25/2014	1Z*.....
161571	BD	5	CHASE ISSUANCE TRUST 0.411% 04/15/13.....	.....	02/12/2011	Paydown.....	.....	.....	.....1,000,000	1,000,000	946,563	.....	.....5,189	.....	.....5,189	.....	.....1,000,000	.....	.....	.....0	707	04/15/2013	1FE.....
16162W	BV	0	CHASE MORTGAGE FINANCE 4.750% 12/25/18....	.....	03/01/2011	Paydown.....	.....	.....	.....83,076	83,076	83,907	.....	.....(526)	.....	.....(526)	.....	.....83,076	.....	.....	.....0	671	11/25/2018	1Z*.....
16165T	AJ	2	CHASEFLEX TRUST 2005-1 5.500% 02/25/35.....	.....	03/01/2011	Paydown.....	.....	.....	.....25,841	25,841	21,706	.....	.....2,706	.....	.....2,706	.....	.....25,841	.....	.....	.....0	237	02/25/2035	1Z*.....
171204	AD	2	CHRYSLER FINANCIAL LEAS 1.780% 06/15/11.....	.....	03/15/2011	Paydown.....	.....	.....	.....983,453	983,453	983,449	.....	.....1	.....	.....1	.....	.....983,453	.....	.....	.....0	2,757	06/15/2011	1FE.....
172973	5F	2	CITICORP MORTGAGE 5.000% 02/25/21.....	.....	03/01/2011	Paydown.....	.....	.....	.....225,785	225,785	221,410	.....	.....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.....	.....	.....	.....734,293	734,293	734,293	.....	.....	.....	.....0	.....	.....734,293	.....	.....	.....0	6,314	09/25/2034	1Z*.....
20846Q	HE	1	CONSECO FINANCE SECURITIZATION.....	.....	03/01/2011	Paydown.....	.....	.....	.....29,025	29,025	29,025	.....	.....	.....	.....0	.....	.....29,025	.....	.....	.....0	.....	.02/1/2033	6.....
21075W	BF	1	CONTI MTGE HOME EQUITY 8.100% 08/15/25.....	.....	03/01/2011	Paydown.....	.....	.....	.....4,044	4,044	4,039	.....	.....	.....	.....0	.....	.....4,044	.....	.....	.....0	50	08/15/2025	4Z*.....
22540A	AJ	7	ASSOCIATES MANUF HOUSIN 7.600% 06/15/28....	.....	03/15/2011	Paydown.....	.....	.....	.....72,584	72,584	65,553	.....	.....2,782	.....	.....2,782	.....	.....72,584	.....	.....	.....0	1,379	06/15/2028	1FE.....
22540A	J7	4	CS FIRST BOSTON MORT SE 6.505% 02/15/34.....	.....	01/01/2011	Paydown.....	.....	.....	.....134,615	134,615	139,200	.....	.....(4,411)	.....	.....(4,411)	.....	.....134,615	.....	.....	.....0	730	02/15/2034	1Z*.....
22541N	5Z	8	CS FIRST BOSTON MTG SEC 5.000% 05/25/18.....	.....	03/01/2011	Paydown.....	.....	.....	.....190,516	190,516	193,371	.....	.....(2,031)	.....	.....(2,031)	.....	.....190,516	.....	.....	.....0	1,490	03/25/2018	1Z*.....
22541N	LU	1	CS FIRST BOSTON MTG SEC 6.250% 10/25/32.....	.....	03/01/2011	Paydown.....	.....	.....	.....167,756	167,756	170,764	.....	.....(378)	.....	.....(378)	.....	.....167,756	.....	.....	.....0	1,722	09/25/2032	1Z*.....
22541Q	VG	4	CS FIRST BOSTON MORTGAG 5.500% 10/25/33....	.....	03/01/2011	Paydown.....	.....	.....	.....437,659	437,659	431,881	.....	.....3,819	.....	.....3,819	.....	.....437,659	.....	.....	.....0	3,523	10/25/2033	1Z*.....
2254W0	KD	6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19....	.....	03/01/2011	Paydown.....	.....	.....	.....338,110	338,110	345,717	.....	.....(7,369)	.....	.....(7,369)	.....	.....338,110	.....	.....	.....0	3,160	10/01/2019	3Z*.....

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		F o r e i g n	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)

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226829	AA	7		03/30/2011	Redemption	100.0000	11,251	11,251	11,251	11,251				0		11,251			0	165	03/30/2025	2FE.....
22943Y	UB	3		03/01/2011	Paydown.....		288,349	288,349	279,879	280,048	.....	.....8,301	.....	.....8,301	.....	.....288,349	.....	.....	.....0	2,650	08/27/2037	1Z*.....
26924X	AC	9		03/07/2011	Paydown.....		302,355	302,355	303,064	302,355	.....	.....	.....	.....0	.....	.....302,355	.....	.....	.....0	1,835	08/07/2010	2FE.....
30256Y	AA	1		01/10/2011	Redemption	100.0000	13,754	13,754	13,754	13,754	.....	.....	.....	.....0	.....	.....13,754	.....	.....	.....0	522	07/10/2018	3.....
32051G	KU	8		03/01/2011	Paydown.....		236,811	236,811	234,738	235,416	.....	.....1,395	.....	.....1,395	.....	.....236,811	.....	.....	.....0	2,167	05/25/2035	1Z*.....
35669#	AA	2		03/31/2011	Redemption	100.0000	55,164	55,164	55,164	55,164	.....	.....	.....	.....0	.....	.....55,164	.....	.....	.....0	896	12/19/2025	2FE.....
361561	AA	1		01/15/2011	Redemption	100.0000	8,887	8,887	8,858	8,875	.....	.....	.....	.....0	.....	.....8,876	.....	.....11	11	228	01/15/2014	2FE.....
36157R	D9	3		03/01/2011	Paydown.....		27,767	27,767	23,636	23,730	.....	.....4,037	.....	.....4,037	.....	.....27,767	.....	.....	.....0	256	04/25/2029	1Z*.....
362341	4B	2		03/01/2011	Paydown.....		202,719	202,719	196,130	197,797	.....	.....4,922	.....	.....4,922	.....	.....202,719	.....	.....	.....0	964	01/25/2036	1Z*.....
36829K	AC	2		03/15/2011	Paydown.....		285,048	285,048	286,829	285,888	.....	.....(840)	.....	.....(840)	.....	.....285,048	.....	.....	.....0	1,353	04/15/2012	1FE.....
393505	CF	7		03/15/2011	Paydown.....		29,521	29,521	29,411	29,512	.....	.....9	.....	.....9	.....	.....29,521	.....	.....	.....0	411	05/15/2019	1FE.....
393505	KX	9		03/15/2011	Paydown.....		486,051	486,051	481,494	483,973	.....	.....2,078	.....	.....2,078	.....	.....486,051	.....	.....	.....0	5,644	02/15/2027	1FE.....
40052M	AD	6		03/15/2011	Paydown.....		299,661	299,661	311,460	306,113	.....	.....(6,452)	.....	.....(6,452)	.....	.....299,661	.....	.....	.....0	2,691	10/15/2012	1FE.....
40432B	AA	7		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		03/01/2011	Paydown.....		17,672	17,672	16,170	16,565	.....	.....1,107	.....	.....1,107	.....	.....17,672	.....	.....	.....0	256	02/25/2036	1Z*.....
43718W	AB	8		03/01/2011	Paydown.....		360,802	360,802	353,586	356,615	.....	.....4,187	.....	.....4,187	.....	.....360,802	.....	.....	.....0	4,205	03/25/2037	2FE.....
446148	AC	2		03/15/2011	Paydown.....		483,076	483,076	497,663	489,071	.....	.....(5,994)	.....	.....(5,994)	.....	.....483,076	.....	.....	.....0	3,125	01/15/2012	1FE.....
45660N	QC	2		03/01/2011	Paydown.....		333,954	333,954	293,885	313,269	.....	.....20,686	.....	.....20,686	.....	.....333,954	.....	.....	.....0	2,473	06/25/2033	1Z*.....
46628C	AC	2		03/01/2011	Paydown.....		273,675	273,675	268,885	270,492	.....	.....3,182	.....	.....3,182	.....	.....273,675	.....	.....	.....0	2,780	05/25/2036	1Z*.....
47580*	BD	0		02/28/2011	Redemption	100.0000	35,635	35,635	35,635	35,635	.....	.....	.....	.....0	.....	.....35,635	.....	.....	.....0	35,452	09/30/2012	5.....
47745#	AD	9		01/24/2011	Redemption	100.0000	25,905	25,905	25,905	25,905	.....	.....	.....	.....0	.....	.....25,905	.....	.....	.....0	165	09/30/2015	5.....
49327H	AE	5		03/27/2011	Paydown.....		267,090	267,090	254,403	255,741	.....	.....11,349	.....	.....11,349	.....	.....267,090	.....	.....	.....0	258	06/27/2025	1FE.....
493553	BJ	9		01/01/2011	Paydown.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(7,749)	06/25/2012	1Z*.....
52176Y	AA	2		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.....
52177A	AA	3		03/20/2011	Paydown.....		375,182	375,182	374,171	374,335	.....	.....848	.....	.....848	.....	.....375,182	.....	.....	.....0	2,166	06/20/2016	1FE.....
52520M	AG	8		03/01/2011	Paydown.....		127,853	127,853	122,355	122,355	.....	.....5,498	.....	.....5,498	.....	.....127,853	.....	.....	.....0	1,111	09/25/2035	1Z*.....
55265K	2X	6		03/01/2011	Paydown.....		172,037	172,037	172,682	172,281	.....	.....(244)	.....	.....(244)	.....	.....172,037	.....	.....	.....0	1,429	11/25/2018	1Z*.....
55265K	VE	6		03/01/2011	Paydown.....		36,286	36,286	35,787	35,944	.....	.....342	.....	.....342	.....	.....36,286	.....	.....	.....0	280	05/25/2018	1Z*.....
57164X	AA	7		03/20/2011	Paydown.....		78,616	78,616	78,614	78,615	.....	.....1	.....	.....1	.....	.....78,616	.....	.....	.....0	638	07/20/2031	1FE.....
59549N	AD	5		01/01/2011	Paydown.....		22,019	22,019	20,918	20,988	.....	.....1,031	.....	.....1,031	.....	.....22,019	.....	.....	.....0	429	07/01/2035	1FE.....
59549W	AA	1		03/15/2011	Paydown.....		21,434	21,434	20,309	20,365	.....	.....1,069	.....	.....1,069	.....	.....21,434	.....	.....	.....0	171	07/15/2038	1FE.....
59560W	AC	1		03/01/2011	Paydown.....		22,839	22,839	22,808	22,808	.....	.....32	.....	.....32	.....	.....22,839	.....	.....	.....0	202	12/15/2045	1FE.....
674135	CM	8		03/01/2011	Paydown.....		74,853	74,853	74,795	74,738	.....	.....116	.....	.....116	.....	.....74,853	.....	.....	.....0	921	11/15/2027	1FE.....
71709*	AA	3		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		02/15/2011	Maturity.....		75,000	75,000	93,782	75,421	.....	.....(421)	.....	.....(421)	.....	.....75,000	.....	.....	.....0	3,516	02/15/2011	1FE.....
74037A	AA	7		01/26/2011	Paydown.....		968,994	968,994	966,891	967,858	.....	.....1,136	.....	.....1,136	.....	.....968,994	.....	.....	.....0	39,855	07/26/2030	1FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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)

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74112K	AC	9		PRESTIGE AUTO REC TRUST 5.580% 08/15/14....	03/15/2011	Paydown.....			212,796	212,796	218,881	216,964		(4,168)		(4,168)		212,796			0	1,977	07/15/2013	1FE.....
74112R	AA	8		PRESTIGE AUTO REC TRUST 5.670% 04/15/17....	03/15/2011	Paydown.....			261,431	261,431	261,385	261,427	.....	.....4	.....	.....4	.....	.....261,431	.....	.....	.....0	2,478	04/15/2017	1FE.....
74160M	BP	6		PRIME MORTGAGE TRUST 20 5.000% 10/25/33....	03/01/2011	Paydown.....			580,725	580,725	555,137	564,510	.....	.....16,215	.....	.....16,215	.....	.....580,725	.....	.....	.....0	4,125	10/25/2033	1Z*.....
74927D	AL	0		RBSSP RESECURITIZATION 5.825% 02/26/36....	03/01/2011	Paydown.....			51,943	51,943	51,943	51,943	.....	.....	.....	.....0	.....	.....51,943	.....	.....	.....0	502	02/26/2036	1Z*.....
74930E	AM	1		RBSSP RESECURITIZATION 4.000% 06/27/32....	03/01/2011	Paydown.....			111,499	111,499	112,405	.....	.....	.....(906)	.....	.....(906)	.....	.....111,499	.....	.....	.....0	372	03/01/2016	1FE.....
74958D	AH	1		RESIDENTIAL FUNDING MTG 5.500% 10/25/21....	03/01/2011	Paydown.....			212,939	212,939	202,426	203,816	.....	.....9,124	.....	.....9,124	.....	.....212,939	.....	.....	.....0	1,625	10/25/2021	1Z*.....
75953G	AC	7		CENTERPOINT ENERGY RELI 7.750% 02/15/11....	02/15/2011	Maturity.....			75,000	75,000	86,632	75,262	.....	.....(262)	.....	.....(262)	.....	.....75,000	.....	.....	.....0	2,906	02/15/2011	2FE.....
760985	UX	7		RESIDENTIAL FDG SEC COR 4.500% 05/25/33....	03/01/2011	Paydown.....			89,165	89,165	84,804	88,025	.....	.....1,140	.....	.....1,140	.....	.....89,165	.....	.....	.....0	638	05/25/2033	1Z*.....
76111X	HD	8		RESIDENTIAL FUNDING MTG 5.250% 04/25/34....	03/01/2011	Paydown.....			111,737	111,737	105,801	109,845	.....	.....1,892	.....	.....1,892	.....	.....111,737	.....	.....	.....0	896	04/25/2034	1Z*.....
76112B	SP	6		RESIDENTIAL ASSET MTG 5.250% 09/25/34....	03/01/2011	Paydown.....			117,647	117,647	113,858	115,964	.....	.....1,683	.....	.....1,683	.....	.....117,647	.....	.....	.....0	797	09/25/2034	1Z*.....
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.....
805564	PA	3		SAXON ASSET SECURITIES 5.738% 12/25/33....	03/01/2011	Paydown.....			8,088	8,088	8,088	8,088	.....	.....	.....	.....0	.....	.....8,088	.....	.....	.....0	93	12/25/2033	1Z*.....
82651K	AA	3		SIERRA RECEIVABLES FUND 4.520% 08/20/26....	03/20/2011	Paydown.....			194,059	194,059	194,039	194,050	.....	.....9	.....	.....9	.....	.....194,059	.....	.....	.....0	1,567	08/20/2026	1FE.....
82651L	AA	1		SIERRA RECEIVABLES FUND 4.480% 07/20/26....	03/20/2011	Paydown.....			120,293	120,293	120,271	120,273	.....	.....20	.....	.....20	.....	.....120,293	.....	.....	.....0	759	07/20/2026	1FE.....
82651N	AA	7		SIERRA RECEIVABLES FUND 3.510% 11/20/25....	03/20/2011	Paydown.....			110,155	110,155	110,144	110,144	.....	.....11	.....	.....11	.....	.....110,155	.....	.....	.....0	616	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.....
826671	AD	1		SIGNAL SEC CORP MFD HS 7.420% 04/15/30....	03/01/2011	Paydown.....			60,557	60,557	60,523	60,485	.....	.....72	.....	.....72	.....	.....60,557	.....	.....	.....0	725	04/15/2030	5FE.....
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.....
863579	XT	0		STRUCTURED ADJ RATE MOR 5.250% 09/25/35....	03/01/2011	Paydown.....			341,246	341,246	337,193	338,582	.....	.....2,664	.....	.....2,664	.....	.....341,246	.....	.....	.....0	2,553	09/25/2035	1Z*.....
863581	AE	4		STRUCTURED ADJ RATE MTG 6.517% 07/25/36....	03/01/2011	Paydown.....			298,701	298,701	298,047	297,663	.....	.....1,037	.....	.....1,037	.....	.....298,701	.....	.....	.....0	3,243	07/25/2036	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*.....
86359D	JT	5		STRUCTURED ASSET SECURI 5.750% 07/25/35....	03/01/2011	Paydown.....			92,272	92,272	90,703	90,716	.....	.....1,555	.....	.....1,555	.....	.....92,272	.....	.....	.....0	942	07/25/2035	1Z*.....
872162	AD	4		TAL ADVANTAGE LLC 2010- 4.300% 10/20/25.....	03/19/2011	Paydown.....			25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	185	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		40,631	40,631	42,660	42,160	.....	.....(1)	.....	.....(1)	.....	.....42,158	.....	.....(1,528)	(1,528)	1,930	02/01/2030	2FE.....
88031Q	AA	8		TENASKA VIRGINA PARTNER 6.119% 03/30/24....	03/30/2011	Redemption	100.0000		45,176	45,176	45,176	45,176	.....	.....	.....	.....0	.....	.....45,176	.....	.....	.....0	691	03/30/2024	2FE.....
88031R	AA	6		TENASKA ALABAMA II PART 6.125% 03/30/23....	03/30/2011	Redemption	100.0000		111,010	111,010	111,463	111,322	.....	.....(9)	.....	.....(9)	.....	.....111,313	.....	.....(303)	(303)	1,700	03/30/2023	2FE.....
88522N	AB	9		THORNBURG MORTGAGE SEC 0.400% 11/25/46....	03/26/2011	Paydown.....			111,088	111,088	100,257	104,932	.....	.....6,156	.....	.....6,156	.....	.....111,088	.....	.....	.....0	69	11/25/2046	1Z*.....
88641T	AA	4		TIDEWATER AUTO REC TRUS 5.920% 05/15/17....	03/15/2011	Paydown.....			181,962	181,962	181,949	181,954	.....	.....8	.....	.....8	.....	.....181,962	.....	.....	.....0	1,811	05/15/2017	1FE.....
89656C	AA	1		TRINITY RAIL LEASING LP 5.194% 10/16/40.....	03/16/2011	Paydown.....			17,241	17,241	17,241	17,241	.....	.....	.....	.....0	.....	.....17,241	.....	.....	.....0	149	10/16/2040	1FE.....
90781#	AE	2		UNION PACIFIC RAILROAD 4.910% 07/02/16.....	01/02/2011	Redemption	100.0000		376,098	376,098	376,098	376,098	.....	.....	.....	.....0	.....	.....376,098	.....	.....	.....0	9,233	07/02/2016	1.....
91155@	AA	8		ARMY LODGING FUND SENIO 5.250% 09/23/30....	03/23/2011	Redemption	100.0000		21,646	21,646	21,646	21,646	.....	.....	.....	.....0	.....	.....21,646	.....	.....	.....0	190	09/23/2030	1Z.....
92718B	AA	3		DT AUTO OWNER TRUST 200 2.980% 10/15/15....	03/15/2011	Paydown.....			310,845	310,845	310,822	310,834	.....	.....12	.....	.....12	.....	.....310,845	.....	.....	.....0	1,549	10/15/2015	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			F o r e i g n	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 Design- ation or Market Indicator (a)
92922F QH 4	WASHINGTON MUTUAL 2004-	5.500%	06/25/34	.....	03/01/2011	Paydown.....		37,927	37,927	38,051	37,909	.....	.....18	.....	.....18	.....	.....37,927	.....	.....	.....0	348	03/25/2013	1Z*.....
92922F VE 5	WASHINGTON MUTUAL 2004-	6.000%	07/25/34	.....	03/01/2011	Paydown.....		122,706	122,706	123,089	122,707	.....	.....(2)	.....	.....(2)	.....	.....122,706	.....	.....	.....0	1,255	04/25/2014	1Z*.....
930059 AB 6	WADDELL & REED FINANCIA	5.600%	01/15/11	.....	01/15/2011	Maturity.....		1,000,000	1,000,000	999,650	999,997	.....	.....3	.....	.....3	.....	.....1,000,000	.....	.....	.....0	28,000	01/15/2011	2FE.....
939335 T8 8	WASHINGTON MUTUAL MSC	6.394%	05/25/32	.....	03/01/2011	Paydown.....		59,569	59,569	55,399	55,711	.....	.....3,858	.....	.....3,858	.....	.....59,569	.....	.....	.....0	460	05/25/2032	1Z*.....
949780 AA 8	WELLS FARGO MBS 2003-6	5.000%	06/25/18	.....	03/01/2011	Paydown.....		189,377	189,377	191,566	190,736	.....	.....(1,359)	.....	.....(1,359)	.....	.....189,377	.....	.....	.....0	1,649	05/25/2018	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.....		59,509	59,509	59,602	59,520	.....	.....(11)	.....	.....(11)	.....	.....59,509	.....	.....	.....0	460	11/25/2018	1Z*.....
94981B AA 9	WELLS FARGO MBS 2004-T	2.867%	09/25/34	.....	03/01/2011	Paydown.....		7,997	7,997	6,937	7,265	.....	.....731	.....	.....731	.....	.....7,997	.....	.....	.....0	53	09/25/2034	1Z*.....
94982C AF 5	WELLS FARGO MB TRST 200	2.745%	01/25/35	.....	03/01/2011	Paydown.....		42,427	42,427	41,579	.....	.....	.....849	.....	.....849	.....	.....42,427	.....	.....	.....0	194	01/25/2035	1Z*.....
94982W AZ 7	WELLS FARGO MB TRST 200	5.250%	09/25/35	.....	03/01/2011	Paydown.....		103,545	103,545	98,892	98,892	.....	.....4,653	.....	.....4,653	.....	.....103,545	.....	.....	.....0	910	09/25/2035	1Z*.....
961548 AQ 7	WESTVACO CORP DEBENTURE	7.650%	03/15/27	.....	03/15/2011	Redemption	100.0000.....	8,000	8,000	8,979	8,699	.....	.....(14)	.....	.....(14)	.....	.....8,684	.....	.....(684)	(684)	306	03/15/2027	3FE.....
973582 AA 7	WINDSOR FINANCING LLC 1	5.881%	07/15/17	.....	01/15/2011	Redemption	100.0000.....	52,943	52,943	52,943	52,943	.....	.....	.....	.....0	.....	.....52,943	.....	.....	.....0	778	07/15/2017	4FE.....
008916 AD 0	AGRIUM INC	8.250%	02/15/11	A.....	02/15/2011	Maturity.....		75,000	75,000	88,403	75,302	.....	.....(302)	.....	.....(302)	.....	.....75,000	.....	.....	.....0	3,094	02/15/2011	2FE.....
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.....	7,974	7,974	7,974	7,974	.....	.....	.....	.....0	.....	.....7,974	.....	.....	.....0	119	07/12/2016	1.....
706448 BK 2	PEMEX FINANCE LTD SENIO	9.030%	02/15/11	F.....	02/15/2011	Redemption	100.0000.....	250,000	250,000	249,953	249,936	.....	.....64	.....	.....64	.....	.....250,000	.....	.....	.....0	5,644	02/15/2011	1FE.....
71912N AA 5	PHOENIX PARK FUNDING LT	7.267%	04/01/13	F.....	01/01/2011	Redemption	100.0000.....	146,883	146,883	146,883	146,883	.....	.....	.....	.....0	.....	.....146,883	.....	.....	.....0	2,669	04/01/2013	2FE.....
87406D AC 2	TAKEFUJI CORPORTION 144	9.200%	04/15/11	F.....	01/04/2011	Miller Tabak Roberts.....		6,750	75,000	6,750	6,750	.....	.....	.....	.....0	.....	.....6,750	.....	.....	.....0	.....	04/15/2011	6FE.....
G7153# AS 8	PERSIMMON PLC SERIES E	9.320%	02/07/16	F.....	03/25/2011	Redemption	100.0000.....	4,000,000	4,000,000	4,000,000	4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....	.....0	805,510	02/07/2016	2.....
N8783# AB 3	TRAFIGURA BEHEER BV	6.680%	03/02/11	F.....	03/02/2011	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	167,000	03/02/2011	2.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							37,116,043	39,684,293	36,814,422	36,677,830	0	200,477	0	200,477	0	37,119,021	0	(2,979)	(2,979)	..1,290,256	XXX...	..XXX...
Bonds - Credit Tenant Loans																							
00228# AA 0	AV CINGULAR LLC CINGULA	7.450%	08/15/21	.....	03/15/2011	Redemption	100.0000.....	33,523	33,523	35,199	34,745	.....	.....(13)	.....	.....(13)	.....	.....34,732	.....	.....(1,208)	(1,208)	417	08/15/2021	1.....
52465# AD 7	LEGG MASON CAPITAL CORP	7.240%	12/05/20	.....	03/05/2011	Redemption	100.0000.....	40,476	40,476	40,476	40,476	.....	.....	.....	.....0	.....	.....40,476	.....	.....	.....0	495	12/05/2020	2.....
4199999.	Total - Bonds - Credit Tenant Loans.....							73,999	73,999	75,675	75,221	0	(13)	0	(13)	0	75,208	0	(1,208)	(1,208)	912	XXX...	..XXX...
8399997.	Total - Bonds - Part 4.....							42,544,928	45,113,178	42,196,663	42,161,377	0	147,023	0	147,023	0	42,549,115	0	(4,187)	(4,187)	..1,342,831	XXX...	..XXX...
8399999.	Total - Bonds.....							42,544,928	45,113,178	42,196,663	42,161,377	0	147,023	0	147,023	0	42,549,115	0	(4,187)	(4,187)	..1,342,831	XXX...	..XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....							42,544,928	XXX.....	42,196,663	42,161,377	0	147,023	0	147,023	0	42,549,115	0	(4,187)	(4,187)	..1,342,831	XXX...	..XXX...

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

QE05.4

Sch. DB-Pt A-Sn 1
NONE

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

Sch. DB-Pt B-Sn 1
NONE

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

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

Sch. DB-Pt D
NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO.....	1	138,222,764	138,222,764	.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		138,222,764	138,222,764	XXX.....
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....		138,222,764	138,222,764	XXX.....
Totals					
7799999.	Total - Issuer Obligations.....		138,222,764	138,222,764	XXX.....
8399999.	Subtotal - Bonds.....		138,222,764	138,222,764	XXX.....
9999999.	Totals.....		138,222,764	138,222,764	XXX.....

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....138,222,764 Book/Adjusted Carrying Value \$.....138,222,764
2. Average balance for the year to date: Fair Value \$.....121,868,691 Book/Adjusted Carrying Value \$.....121,868,691
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....138,222,764 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	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 \$.....138,222,764 Book/Adjusted Carrying Value \$.....138,222,764

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

US Bank NA..... Cincinnati, OH.....	.....	.....	.....	.....	.....(4,812,719)	(10,227,795)	(5,585,924)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(4,812,719)	(10,227,795)	(5,585,924)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(4,812,719)	(10,227,795)	(5,585,924)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(4,812,719)	(10,227,795)	(5,585,924)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE