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

QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of August, 2011

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

Roxanna S Henry, Notary Public
May 11, 2014

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,114,878,136		4,114,878,136	4,288,839,447
2. Stocks:				
2.1 Preferred stocks	276,979		276,979	277,967
2.2 Common stocks	521,400,300		521,400,300	305,268,223
3. Mortgage loans on real estate:				
3.1 First liens	876,247,524		876,247,524	880,039,137
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	296,501		296,501	296,501
4.3 Properties held for sale (less $..........0 encumbrances)	3,414,247		3,414,247	3,297,163
5. Cash ($.....102,973,402), cash equivalents ($..........0) and short-term investments ($.....316,322,220)	419,295,625		419,295,625	335,452,566
6. Contract loans (including $..........0 premium notes)	234,453,810		234,453,810	239,227,614
7. Derivatives	9,981,099		9,981,099	10,497,905
8. Other invested assets			0	
9. Receivables for securities	288,137		288,137	614,124
10. Securities lending reinvested collateral assets	305,490,706		305,490,706	266,675,641
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,486,023,064	0	6,486,023,064	6,330,486,288
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	52,962,741		52,962,741	54,741,032
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,123,073		6,123,073	6,494,592
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	26,155,123		26,155,123	26,144,720
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	4,489,986		4,489,986	9,183,437
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	139		139	23,458
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	57,811,862
18.2 Net deferred tax asset	81,874,959	13,723,631	68,151,328	73,126,665
19. Guaranty funds receivable or on deposit	2,073,785		2,073,785	2,238,385
20. Electronic data processing equipment and software	2,972,649		2,972,649	2,790,050
21. Furniture and equipment, including health care delivery assets ($..........0)	2,807,481	2,807,481	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	8,018,643		8,018,643	10,718,106
24. Health care ($..........0) and other amounts receivable	13,377,385	13,377,385	0	
25. Aggregate write-ins for other than invested assets	80,749,485	14,866,834	65,882,651	65,013,808
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,767,628,513	44,775,331	6,722,853,182	6,638,772,403
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	12,166,920,010		12,166,920,010	11,329,385,634
28. Total (Lines 26 and 27)	18,934,548,523	44,775,331	18,889,773,192	17,968,158,037

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	50,069,612		50,069,612	49,290,412
2502. Keyman insurance	9,802,731		9,802,731	10,464,520
2503. Fund revenue receivable	5,681,195		5,681,195	5,231,606
2598. Summary of remaining write-ins for Line 25 from overflow page	15,195,947	14,866,834	329,113	27,270
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	80,749,485	14,866,834	65,882,651	65,013,808

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....4,395,553,944 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,395,553,944	4,430,281,066
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	90,792,170	91,282,202
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	632,820,756	826,753,481
4. Contract claims:		
4.1 Life	10,322,291	8,656,779
4.2 Accident and health	805,531	630,149
5. Policyholders' dividends $.....1,180,659 and coupons $..........0 due and unpaid	1,180,659	1,059,921
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	42,485,651	40,783,484
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....131,674 accident and health premiums	1,304,338	853,105
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	58,889,149	47,007,433
10. Commissions to agents due or accrued - life and annuity contracts $.....4,245,179, accident and health $.....628,735 and deposit-type contract funds $..........0	4,873,914	5,012,831
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	11,227,696	10,227,748
13. Transfers to Separate Accounts due or accrued (net) (including $.....(201,230,747) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(201,230,747)	(202,323,778)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,586,787	3,920,512
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	5,001,898	
15.2 Net deferred tax liability		
16. Unearned investment income	4,747,963	5,339,113
17. Amounts withheld or retained by company as agent or trustee	92,316,018	91,758,630
18. Amounts held for agents' account, including $.....2,695,823 agents' credit balances	3,845,951	3,599,328
19. Remittances and items not allocated	24,579,349	27,696,439
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	13,744,335	20,923,938
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	113,442,206	94,832,561
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	9,627,836	2,372,271
24.09 Payable for securities	23,711,592	
24.10 Payable for securities lending	305,490,706	266,675,641
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	1,532,154	1,451,588
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,649,652,147	5,778,794,442
27. From Separate Accounts statement	12,166,920,010	11,328,662,695
28. Total liabilities (Lines 26 and 27)	17,816,572,157	17,107,457,137
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	23,550,697	22,744,388
32. Surplus notes	105,448,221	105,430,122
33. Gross paid in and contributed surplus	183,297,154	183,297,154
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	750,904,963	539,229,236
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,063,201,035	850,700,900
38. Totals of Lines 29, 30 and 37	1,073,201,035	860,700,900
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,889,773,192	17,968,158,037

DETAILS OF WRITE-INS

2501. Unclaimed funds	1,532,154	1,451,588
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,532,154	1,451,588
3101. Additional deferred tax asset	23,550,697	22,744,388
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	23,550,697	22,744,388
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,052,400,527	1,023,902,575	1,836,156,219
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	167,337,548	173,342,488	350,962,881
4. Amortization of Interest Maintenance Reserve (IMR)	2,913,316	1,848,581	4,972,308
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	2,903,711	2,677,192	5,377,715
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	75,170,992	61,455,326	128,623,640
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	84,707,330	67,387,423	139,940,367
9. Totals (Lines 1 to 8.3)	1,385,433,424	1,330,613,585	2,466,033,130
10. Death benefits	25,561,946	21,743,054	46,447,709
11. Matured endowments (excluding guaranteed annual pure endowments)	375,579	400,471	864,487
12. Annuity benefits	177,897,605	164,683,231	336,482,779
13. Disability benefits and benefits under accident and health contracts	4,465,015	4,077,689	8,322,798
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	503,611,068	407,008,113	809,679,210
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	17,230,152	22,231,539	43,551,626
18. Payments on supplementary contracts with life contingencies	303,090	299,028	569,598
19. Increase in aggregate reserves for life and accident and health contracts	(34,256,523)	(6,295,732)	(133,505,957)
20. Totals (Lines 10 to 19)	695,187,932	614,147,393	1,112,412,250
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	89,887,627	73,731,971	147,633,431
22. Commissions and expense allowances on reinsurance assumed	6,041,549	5,133,622	10,165,052
23. General insurance expenses	36,409,647	36,831,247	75,173,472
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,778,742	5,675,942	9,524,632
25. Increase in loading on deferred and uncollected premiums	1,100,662	190,626	835,928
26. Net transfers to or (from) Separate Accounts net of reinsurance	448,445,319	572,435,899	938,110,370
27. Aggregate write-ins for deductions	7,369,819	8,218,540	13,141,550
28. Totals (Lines 20 to 27)	1,290,221,297	1,316,365,240	2,306,996,685
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	95,212,127	14,248,345	159,036,445
30. Dividends to policyholders	21,398,255	16,736,515	39,409,561
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	73,813,872	(2,488,170)	119,626,884
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	18,647,230	(37,516,138)	(44,317,599)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	55,166,642	35,027,968	163,944,483
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....7,966,556 (excluding taxes of $.....(7,966,556) transferred to the IMR)	346,774	4,768,948	(20,336,004)
35. Net income (Line 33 plus Line 34)	55,513,416	39,796,916	143,608,479
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	860,700,902	816,715,567	816,715,567
37. Net income (Line 35)	55,513,416	39,796,916	143,608,479
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	181,519,691	(3,406,876)	(30,517,425)
39. Change in net unrealized foreign exchange capital gain (loss)	(726,704)	1,032,316	420,024
40. Change in net deferred income tax	(5,382,650)	(39,256,782)	(65,025,908)
41. Change in nonadmitted assets	(664,428)	33,259,223	46,395,672
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	7,179,603	(9,411,357)	(3,633,288)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	811,597	6,389,429	6,481,302
47. Other changes in surplus in Separate Accounts Statement	(722,939)	(5,649,363)	(5,596,918)
48. Change in surplus notes	18,099	18,099	36,198
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(28,000,000)	(22,000,000)	(48,000,000)
53. Aggregate write-ins for gains and losses in surplus	2,954,447	5,183,099	(182,801)
54. Net change in capital and surplus (Lines 37 through 53)	212,500,132	5,954,704	43,985,335
55. Capital and surplus as of statement date (Lines 36 + 54)	1,073,201,034	822,670,271	860,700,902

DETAILS OF WRITE-INS

08.301.	Policy charges	62,954,389	50,048,966	97,260,646
08.302.	Fee income	19,591,406	14,306,720	31,254,263
08.303.	Rider fees	779,200	1,879,713	9,055,739
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,382,335	1,152,024	2,369,719
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	84,707,330	67,387,423	139,940,367
2701.	Reserve adjustment on reinsurance assumed	2,116,096	6,705,988	10,266,044
2702.	Health surrender benefits	5,253,723	1,512,552	2,875,506
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	7,369,819	8,218,540	13,141,550
5301.	Additional deferred tax asset	806,309	(822,885)	(4,982,674)
5302.	Prior period adjustment	2,148,138	6,005,984	4,799,873
5303.				
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)	2,954,447	5,183,099	(182,801)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,052,112,214	1,025,114,608	1,834,320,072
2. Net investment income	169,355,184	174,015,357	355,475,351
3. Miscellaneous income	162,782,033	129,640,228	264,885,983
4. Total (Lines 1 through 3)	1,384,249,431	1,328,770,193	2,454,681,406
5. Benefit and loss related payments	722,886,791	605,711,564	1,210,765,079
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	447,352,288	566,585,489	946,326,748
7. Commissions, expenses paid and aggregate write-ins for deductions	145,714,912	133,067,623	255,216,356
8. Dividends paid to policyholders	19,575,350	18,781,732	38,304,135
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(44,166,530)	3,288,849	12,542,647
10. Total (Lines 5 through 9)	1,291,362,811	1,327,435,257	2,463,154,965
11. Net cash from operations (Line 4 minus Line 10)	92,886,620	1,334,936	(8,473,559)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	414,175,751	269,811,249	818,169,177
12.2 Stocks	47		1,092,588
12.3 Mortgage loans	34,508,475	38,333,880	72,365,037
12.4 Real estate			574,750
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	24,554,385	23,720,362	12,141,990
12.8 Total investment proceeds (Lines 12.1 to 12.7)	473,238,658	331,865,491	904,343,542
13. Cost of investments acquired (long-term only):			
13.1 Bonds	220,029,357	327,872,165	760,948,852
13.2 Stocks	8,208,037	5,437,900	6,611,708
13.3 Mortgage loans	30,715,000	27,880,000	99,099,242
13.4 Real estate	153,000		605,000
13.5 Other invested assets	38,815,065		
13.6 Miscellaneous applications		24,061,945	10,497,905
13.7 Total investments acquired (Lines 13.1 to 13.6)	297,920,459	385,252,010	877,762,707
14. Net increase (decrease) in contract loans and premium notes	(4,773,804)	10,391,817	18,587,383
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	180,092,003	(63,778,336)	7,993,452
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	(212,482,817)	(160,787,282)	(259,138,700)
16.5 Dividends to stockholders	28,000,000	22,000,000	48,000,000
16.6 Other cash provided (applied)	51,347,253	51,872,955	9,255,751
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(189,135,564)	(130,914,327)	(297,882,949)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	83,843,059	(193,357,727)	(298,363,056)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	335,452,566	633,815,622	633,815,622
19.2 End of period (Line 18 plus Line 19.1)	419,295,625	440,457,895	335,452,566

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

20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	118,529,692	102,067,653	218,248,105
3. Ordinary individual annuities	880,560,791	843,048,753	1,523,833,385
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	60,400,464	74,045,268	134,448,460
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	8,184,481	8,205,857	16,551,640
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,067,675,428	1,027,367,531	1,893,081,590
12. Deposit-type contracts	12,507,838	34,387,780	45,160,687
13. Total	1,080,183,266	1,061,755,311	1,938,242,277

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At June 30, 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 June 30, 2011 financial statements reflect other than temporary impairment errors. These other than temporary impairment errors were caused by the Company recording a credit impairment below the current market value of the security. The events contributing to these errors impact surplus as follows:

Increase in Bond Book Value (P4, L34, C1)	$1,367,587
Increase in surplus (P4, L53, C1)	$1,367,587

The Company's June 30, 2011 financial statements reflect BOLI coverage reinsurance errors of overstated assumed surrender benefits. These errors resulted due to timing in the settlement amounts of surrenders. The events contributing to these errors impact surplus as follows:

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

(2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following table represents each security that recognized an other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

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

NOTES TO FINANCIAL STATEMENTS

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

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

For the 3 month period ended June 30, 2011 - NONE

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

(a) The aggregate amount of unrealized losses:

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

6-9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $6,720,000, $0, $1,500,000 and $1,008,000 as of June 30, 2010 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

The Company paid $28,000,000 in dividends to its parent, Ohio National Financial Services Inc. (ONFS), in 2011.

NOTES TO FINANCIAL STATEMENTS

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2011, ONLIC held the following balances for the participating entities in Page 3 Line 24.4 Payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ 113,470,249
Suffolk Capital Management LLC	1,845,452
ONFS	19,242,855
Sycamore Re, LTD.	(74,412,258)
ONII	1,947
Montgomery	34,048,486
Ohio National Mutual Holdings, Inc.	436,250
ONFlight Inc	2,414,490
ON Global Holdings Inc	91,688
Fort Washington Reality, Inc	6,638,205
Kenwood Re	239,223
Total	$ 104,016,587

11 - 16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2011 are as follows:

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 82,973,487	$ 19,999,916	$ -	$ 102,973,403
	Securities lending collateral	-	305,490,706	-	305,490,706
	Perpetual Preferred stock				
	Industrial and Misc.	-	175,745	-	175,745
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	175,745	-	175,745
	Bonds				
	U.S. Governments	-	9,008,994	743,204	9,752,198
	Industrial and Misc	-	-	-	-
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	9,008,994	743,204	9,752,198
	Common Stock				
	Industrial and Misc	-	38,107,487	-	38,107,487
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,107,487	-	38,107,487
	Derivative assets				
	Interest rate contracts	-	8,842,720	-	8,842,720
	Equity put options	-	-	-	-
	Credit contracts	-	-	-	-
	Futures contracts	1,138,379	-	-	1,138,379
	Commodity forward contracts	-	-	-	-
	Total Derivatives	1,138,379	8,842,720	-	9,981,099
	Separate account assets	-	12,166,920,010	-	12,166,920,010
	Total assets at fair value	$ 84,111,866	$ 12,548,545,578	$ 743,204	$ 12,633,400,648
b.	Liabilities at fair value				
	Derivative liabilities	$ 9,627,836	$ -	$ -	$ 9,627,836
	Total liabilities at fair value	$ 9,627,836	$ -	$ -	$ 9,627,836

NOTES TO FINANCIAL STATEMENTS

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

	(1) Balance at 3/31/2011	(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 6/30/2011
ABS	6,243,791	288,787	(5,820,400)	-	41,252	(10,226)	743,204
RMBS							
CMBS							
Derivative							
Assets							
Derivative							
Liabilities							
Total	6,243,791	288,787	(5,820,400)	-	41,252	(10,226)	743,204

(4) As of June 30, 2011, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, asset-backed securities was $743,204. These securities are mezzanine tranches in a securitization trust with a weighted-average coupon rate of 6.92% and weighted-average maturity of 15 years. The underlying loans for these securities are manufactured housing loans originated in 1998, 1999, and 2001. These securities are below investment grade. To measure the fair value the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes. Therefore, the Company has classified these fair values within Level 3

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of June 30, 2011, the Company holds $8.8 million in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

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

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

In May of 2009 the Company began hedging its retained risk from Guaranteed Minimum Death Benefit (GMDB) exposures. This risk arises from GMDB included with a base ONcore variable annuity policy and from retained optional GMDB riders purchased in conjunction with an ONcore variable annuity.

To hedge the retained GMDB risk, the Company currently employs a delta strategy that involves entering into equity futures. Hedge results, holdings and positions are reviewed by the Investment Management Committee on a monthly basis and the Executive Committee of the Board no less than quarterly. Dynamic hedging is a process in which the liability's sensitivity to certain market indices is evaluated and re-balanced if necessary each trading day. The Company expects that during a period in which stock markets decline, the economic risk of guaranteed benefits will be mitigated by the rise in value of hedge assets. The gains on these contracts can be monetized as needed or will be realized at maturity.

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

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2011, the Company has recognized $4.9 million in losses in the statement of operations.

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2010 were $31.4 million. As of June 30, 2011, $2.1 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 $26.9 million. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change: ....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2005......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/3/2008..........................

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Ohio National Equities, Inc	Cincinnati, OH					Yes
The ON Equity Sales Company	Cincinnati, OH					Yes

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $........................402,164

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 4,891,102	$ 4,913,647
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 270,334,104	$ 483,292,814
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 23,794,893	$ 23,421,672
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 299,020,099	$ 511,628,133
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [X]
If no, attach a description with this statement.
Refer to Note 21C

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$876,247,524
1.14	Total mortgages in good standing	$876,247,524
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)	$876,247,524
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	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	2,293,673	7,292,991	94,305	579,093	10,260,062	3,326
2.	Alaska AK	N	25,832	170,804	3,074		199,710	429
3.	Arizona AZ	L	1,292,344	21,557,725	60,169	249,036	23,159,274	36,103
4.	Arkansas AR	L	695,778	3,222,519	65,503	343,678	4,327,478	82,271
5.	California CA	L	5,475,184	53,057,010	545,125	3,154,879	62,232,198	221,226
6.	Colorado CO	L	3,309,491	11,736,565	345,509	506,821	15,898,386	14,970
7.	Connecticut CT	L	544,366	8,121,727	96,743	70,030	8,832,866	7,184,049
8.	Delaware DE	L	125,444	4,390,487	27,480	8,305	4,551,716	455
9.	District of Columbia DC	L	81,783	9,032,913	10,028	95,353	9,220,077	525
10.	Florida FL	L	5,813,577	69,992,280	348,867	1,576,548	77,731,272	518,182
11.	Georgia GA	L	1,370,024	16,422,699	177,249	1,274,717	19,244,689	3,000
12.	Hawaii HI	N	89,324	105,525	949		195,798	858
13.	Idaho ID	L	408,869	4,443,786	67,698	468,010	5,388,363	4,698
14.	Illinois IL	L	9,167,822	42,473,865	475,743	2,290,827	54,408,257	1,409,919
15.	Indiana IN	L	1,593,604	9,672,705	102,074	1,489,416	12,857,799	13,750
16.	Iowa IA	L	870,510	10,429,839	105,598	1,507,604	12,913,551	39,047
17.	Kansas KS	L	3,529,112	17,140,993	209,043	2,207,101	23,086,249	55,425
18.	Kentucky KY	L	767,688	10,703,436	65,099	1,235,525	12,771,748	13,108
19.	Louisiana LA	L	2,633,759	12,816,873	34,575	314,565	15,799,772	43,507
20.	Maine ME	L	120,265	1,810,096	21,632	3	1,951,996	40,348
21.	Maryland MD	L	1,764,877	66,403,399	149,117	613,864	68,931,257	7,418
22.	Massachusetts MA	L	643,614	16,672,626	317,176	48,188	17,681,604	315,894
23.	Michigan MI	L	5,017,123	38,526,783	263,241	2,191,905	45,999,052	59,293
24.	Minnesota MN	L	1,651,542	11,334,895	108,458	1,800,680	14,895,575	18,443
25.	Mississippi MS	L	1,103,065	4,797,909	60,822	277,527	6,239,323	1,347
26.	Missouri MO	L	1,557,897	16,334,242	70,829	1,199,332	19,162,300	24,071
27.	Montana MT	L	125,857	2,069,914	17,745	13,436	2,226,952	18,591
28.	Nebraska NE	L	1,285,023	11,207,413	58,685	989,481	13,540,602	88,594
29.	Nevada NV	L	2,228,987	8,117,046	42,863	503,232	10,892,128	3,548
30.	New Hampshire NH	L	334,212	5,011,738	37,389	102,875	5,486,214	2,706
31.	New Jersey NJ	L	3,112,776	40,886,494	134,912	197,346	44,331,528	855,729
32.	New Mexico NM	L	224,566	1,298,170	15,252	81,296	1,619,284	883
33.	New York NY	N	367,605	2,274,054	23,659	188,713	2,854,031	1,976
34.	North Carolina NC	L	1,127,964	33,570,645	166,143	2,850,628	37,715,380	208,534
35.	North Dakota ND	L	297,820	326,316	69,139	192,061	885,336	1,564
36.	Ohio OH	L	8,664,159	63,310,861	814,403	17,756,554	90,545,977	269,135
37.	Oklahoma OK	L	1,081,126	3,635,636	64,947	602,318	5,384,027	1,644
38.	Oregon OR	L	698,244	9,257,609	135,334	302,662	10,393,849	10,001
39.	Pennsylvania PA	L	8,528,533	45,731,615	432,315	946,495	55,638,958	323,060
40.	Rhode Island RI	L	66,609	1,613,934	32,753		1,713,296	4
41.	South Carolina SC	L	510,481	14,204,276	62,708	515,242	15,292,707	10,098
42.	South Dakota SD	L	193,079	235,419	5,569	54,329	488,396	2,058
43.	Tennessee TN	L	2,124,959	18,033,065	295,160	1,950,834	22,404,018	430,833
44.	Texas TX	L	8,462,409	37,511,025	363,478	4,238,760	50,575,672	80,972
45.	Utah UT	L	865,177	1,131,066	34,430	129,604	2,160,277	831
46.	Vermont VT	L	30,967	2,112,596	2,482	215	2,146,260	27
47.	Virginia VA	L	3,135,804	65,277,337	159,844	2,894,142	71,467,127	47,417
48.	Washington WA	L	1,155,358	12,729,824	89,877	510,578	14,485,637	10,551
49.	West Virginia WV	L	316,487	1,917,201	70,032	538,774	2,842,494	1,248
50.	Wisconsin WI	L	4,643,970	28,472,096	491,785	1,314,373	34,922,224	21,815
51.	Wyoming WY	L	237,528	490,167	24,999	23,510	776,204	4,062
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	L	3,243	123,563	577,335		704,141	
55.	US Virgin Islands VI	N	50				50	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CN	N	673		4,827		5,500	16
58.	Aggregate Other Alien OT	XXX	78,233	3,720	1,921	0	83,874	281
59.	Subtotal	(a) 49	101,848,466	879,217,492	8,056,092	60,400,465	1,049,522,515	12,507,840
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	15,242,714	1,019			15,243,733	
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	201,323	1,342,279	137,426		1,681,028	
94.	Aggregate other amounts not allocable by State	XXX	969,524	0	0	0	969,524	0
95.	Totals (Direct Business)	XXX	118,262,027	880,560,790	8,193,518	60,400,465	1,067,416,800	12,507,840
96.	Plus Reinsurance Assumed	XXX	46,999,354	7,347,619	2,246,655		56,593,628	
97.	Totals (All Business)	XXX	165,261,381	887,908,409	10,440,173	60,400,465	1,124,010,428	12,507,840
98.	Less Reinsurance Ceded	XXX	16,600,504	51,050,785	4,246,925		71,898,214	
99.	Totals (All Business) less Reinsurance Ceded	XXX	148,660,877	836,857,624	6,193,248	60,400,465	1,052,112,214	12,507,840
	DETAILS OF WRITE-INS							
5801.	Alien (01)	XXX	78,233	3,720	1,921		83,874	281
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	78,233	3,720	1,921	0	83,874	281
9401.	Dividends accums used to purchase paid-up additions	XXX	965,267				965,267	
9402.	Dividends accums used to shorten endow or prem pay	XXX	4,257				4,257	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	969,524	0	0	0	969,524	0

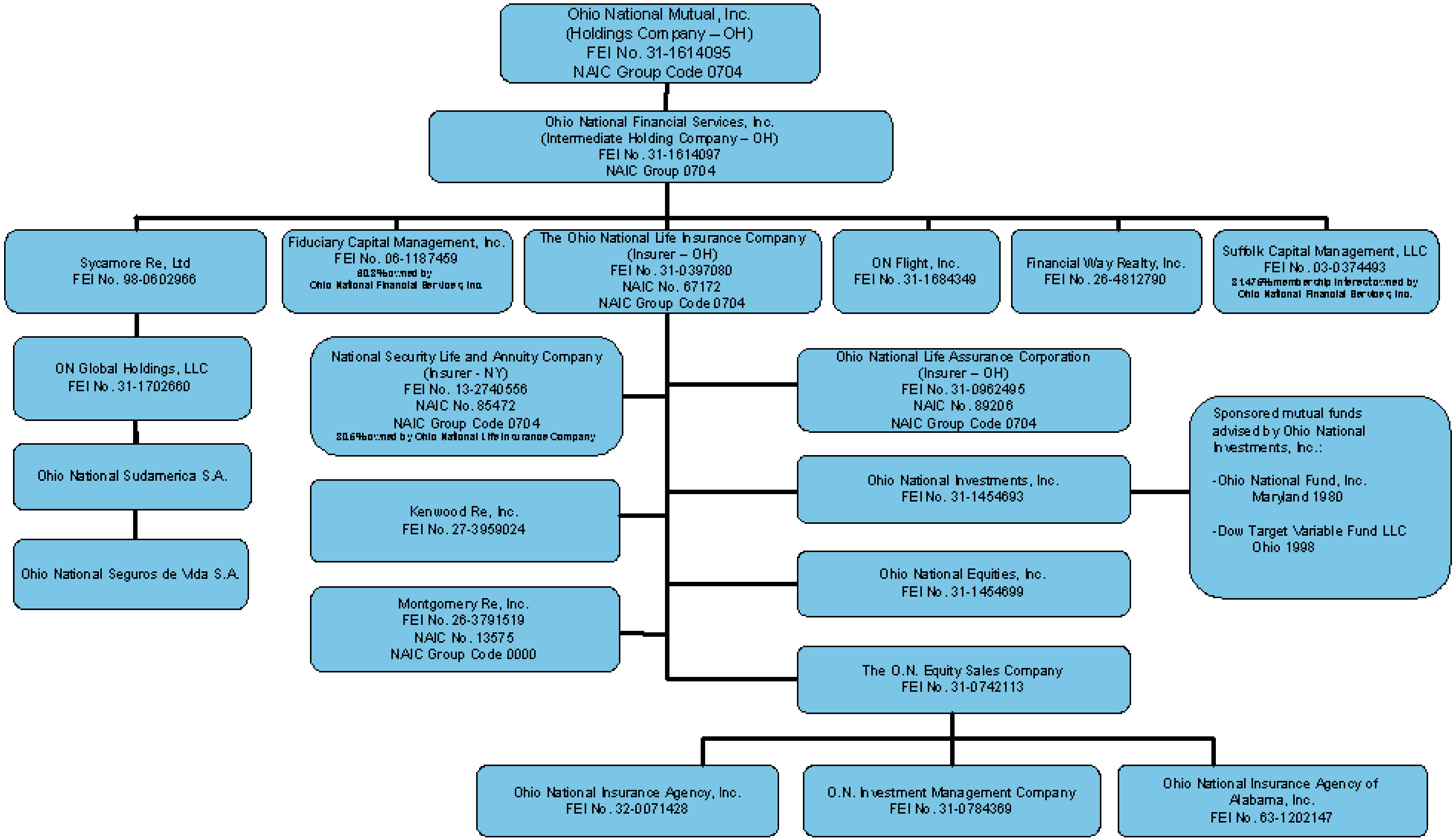
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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

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

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

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

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

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	(48,546)		(48,546)	(52,281)
2505. Pension fee income recoverable	357,659		357,659	59,551
2506. NSCC deposit	20,000		20,000	20,000
2507. Overfunded pension asset	13,393,880	13,393,880	0	
2508. Prepaid expenses	1,336,595	1,336,595	0	
2509. Surplus note issuance cost	136,359	136,359	0	
2597. Summary of remaining write-ins for Line 25	15,195,947	14,866,834	329,113	27,270

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	1,592,259	1,283,045	2,686,745
08.305. Miscellaneous gains/(losses)	(209,924)	(131,021)	(317,026)
08.397. Summary of remaining write-ins for Line 8.3	1,382,335	1,152,024	2,369,719

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,593,663	3,665,496
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	153,000	605,000
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(30,250)
5. Deduct amounts received on disposals		574,750
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	35,916	71,833
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,710,747	3,593,663
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	3,710,747	3,593,663

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	880,039,137	853,335,390
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	30,715,000	99,099,242
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	1,862	912,187
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	34,508,475	72,365,037
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		942,645
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	876,247,524	880,039,137
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	876,247,524	880,039,137
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	876,247,524	880,039,137

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,595,753,222	4,637,110,746
2. Cost of bonds and stocks acquired	228,237,393	767,560,560
3. Accrual of discount	3,064,589	5,374,269
4. Unrealized valuation increase (decrease)	207,461,870	(29,945,604)
5. Total gain (loss) on disposals	22,980,100	52,368,298
6. Deduct consideration for bonds and stocks disposed of	414,175,786	820,596,597
7. Deduct amortization of premium	3,896,946	7,311,903
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	2,869,030	8,806,547
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,636,555,412	4,595,753,222
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,636,555,412	4,595,753,222

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,697,251,093	90,174,225	159,577,557	98,819,894	2,697,251,093	2,726,667,655		2,767,594,739
2. Class 2 (a)	1,476,542,615	56,257,779	85,701,385	(26,956,308)	1,476,542,615	1,420,142,701		1,461,621,217
3. Class 3 (a)	169,108,121	10,384,375	27,759,541	18,505,800	169,108,121	170,238,755		176,605,160
4. Class 4 (a)	79,320,435		1,085,782	(8,992,219)	79,320,435	69,242,434		71,674,463
5. Class 5 (a)	23,641,734	1,839	1,278,908	(646,866)	23,641,734	21,717,799		43,806,437
6. Class 6 (a)	22,274,070	1,249	100,533	1,016,231	22,274,070	23,191,017		23,368,763
7. Total Bonds	4,468,138,068	156,819,467	275,503,706	81,746,532	4,468,138,068	4,431,200,361	0	4,544,670,779
PREFERRED STOCK								
8. Class 1								
9. Class 2	101,234				101,234	101,234		101,234
10. Class 3								
11. Class 4								
12. Class 5				175,745		175,745		
13. Class 6	174,004			(174,004)	174,004			176,733
14. Total Preferred Stock	275,238	0	0	1,741	275,238	276,979	0	277,967
15. Total Bonds and Preferred Stock	4,468,413,306	156,819,467	275,503,706	81,748,273	4,468,413,306	4,431,477,340	0	4,544,948,746

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	316,322,220	XXX	316,314,951	65,090	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	255,831,321	527,847,655
2. Cost of short-term investments acquired	18,267,401,150	29,944,840,217
3. Accrual of discount	89,749	443,449
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	18,207,000,000	30,217,300,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	316,322,220	255,831,321
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	316,322,220	255,831,321

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	9,561,444
2.	Cost paid/(consideration received) on additions	173,538
3.	Unrealized valuation increase (decrease)	(892,262)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	8,842,720
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	8,842,720

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				(1,435,810)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				(7,053,647)
3.1	Change in variation margin on open contracts			(7,053,647)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(8,489,457)			
3.24	Section 1, Column 16, prior year	(1,435,810)	(7,053,647)	(7,053,647)	
3.3	Subtotal (line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(7,053,647)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(7,053,647)	(7,053,647)		
4.3	Subtotal (line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(8,489,457)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(8,489,457)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	8,842,720	
2.	Part B, Section 1, Column 14	(8,489,457)	
3.	Total (Line 1 plus Line 2)		353,263
4.	Part D, Column 5	9,981,099	
5.	Part D, Column 6	(9,627,836)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	8,842,720	
8.	Part B, Section 1, Column 13	(8,489,457)	
9.	Total (Line 7 plus Line 8)		353,263
10.	Part D, Column 8	9,981,099	
11.	Part D, Column 9	(9,627,836)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19	(16,390,718)	
15.	Part D, Column 11	(16,390,718)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE 1355 Residence	Spring	TX	04/13/2011	Tracey and Dawn Spikes	153,000		153,000	
0199999. Totals					153,000	0	153,000	0
0399999. Totals					153,000	0	153,000	0

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0425509	LITTLE ROCK	AR		06/29/2011	5.650	2,900,000		6,290,000
0525498	COSTA MESA	CA		04/26/2011	5.680	3,900,000		6,750,000
1425512	WAUKEGAN	IL		06/30/2011	6.000	1,900,000		3,100,000
1525497	INDIANAPOLIS	IN		04/19/2011	5.600	2,750,000		4,775,000
1525500	CARMEL	IN		04/28/2011	5.870	2,550,000		4,450,000
3425504	CARY	NC		05/31/2011	5.250	2,760,000		6,500,000
3625508	GAHANNA	OH		06/16/2011	5.500	2,010,000		4,250,000
4425513	ALAMO HEIGHTS	TX		06/30/2011	5.500	1,000,000		1,885,000
4725492	WOODBRIDGE	VA		04/06/2011	5.500	1,650,000		4,700,000
4725501	CHARLOTTESVILLE	VA		05/05/2011	5.500	4,200,000		6,370,000
5325494	SEDALIA	MO		04/07/2011	5.570	2,165,000		5,250,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	27,785,000	0	54,320,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	27,785,000	0	54,320,000
3399999. Total Mortgages				XXX	XXX	27,785,000	0	54,320,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024899	LEBANON	OH		03/23/2001	05/05/2011	1,235,396					0		1,218,504	1,218,504			0
0525024	LOS ANGELES	CA		09/16/2003	06/21/2011	1,198,788					0		1,172,788	1,172,788			0
0525446	VERNON	CA		04/01/2010	06/17/2011	4,868,464					0		4,765,866	4,765,866			0
0R23904	BELL GARDENS	CA		05/01/1996	05/04/2011	5,632					0		1,125	1,125			0
0R24523	CULLMAN	AL		09/28/2001	05/06/2011	212,666					0		36,586	36,586			0
0S23892	CARROLLTON	TX		09/06/2000	06/16/2011	180,949					0		138,157	138,157			0
0199999. Total - Mortgages Closed by Repayment						7,701,895	0	0	0	0	0	0	7,333,026	7,333,026	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		247,150					0			18,702			0
0024509	NASHVILLE	TN		05/11/1994		1,074,157					0			69,847			0
0024520	MC DONOUGH	GA		09/28/1994		1,384,361					0			89,866			0
0024586	BESSEMER	AL		12/20/1995		1,524,596					0			63,144			0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,890,652					0			50,156			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
0024596	CHRISTIANA HUN	DE		01/30/1996		842,875					0			34,051			0
0024627	MACOMB	IL		06/11/1996		38,470					0			2,230			0
0024632	MOUNTLAKE TERRA	WA		06/28/1996		698,669					0			25,593			0
0024645	JEFFERSONTOWN	KY		08/29/1996		190,897					0			63,732			0
0024648	NEW IBERIA	LA		09/09/1996		1,705,769					0			42,024			0
0024650	ADRIAN	MI		09/11/1996		469,209					0			16,231			0
0024652	VERNON TWP	PA		09/19/1996		2,228,249					0			76,225			0
0024655	PITTSBURGH	PA		10/09/1996		2,471,357					0			84,808			0
0024664	SHELBY COUNTY	TN		11/26/1996		7,684,304					0			90,142			0
0024667	MIAMI TWP	OH		12/19/1996		4,324,587					0			95,579			0
0024669	CHATTANOOGA	TN		12/23/1996		1,560,590					0			50,993			0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		525,384					0			17,147			0
0024684	OGDEN	UT		02/12/1997		273,337					0			53,575			0
0024690	LOUISVILLE	KY		02/27/1997		317,284					0			62,228			0
0024692	ACWORTH	GA		03/10/1997		2,805,392					0			97,316			0
0024696	COLUMBUS	OH		03/25/1997		5,853,326					0			109,239			0
0024697	LEXINGTON	KY		03/26/1997		543,396					0			99,530			0
0024715	QUAKERTOWN	PA		05/28/1997		3,051,261					0			92,148			0
0024721	FORT COLLINS	CO		06/17/1997		687,747					0			108,962			0
0024722	FORT COLLINS	CO		06/17/1997		486,158					0			78,157			0
0024723	FARRAGUT	TN		06/17/1997		567,616					0			26,332			0
0024726	WEST DES MOINES	IA		06/24/1997		194,667					0			29,689			0
0024731	HAVELOCK	NC		07/11/1997		971,028					0			31,072			0
0024739	CHILLUM	MD		08/18/1997		3,353,291					0			43,333			0
0024757	FORT DODGE	IA		10/10/1997		1,462,387					0			40,833			0
0024758	KANSAS CITY	MO		10/22/1997		2,673,488					0			74,311			0
0024764	SYOSSET	NY		11/20/1997		3,638,047					0			98,204			0
0024768	BEREA	SC		01/05/1998		2,735,138					0			75,589			0
0024773	TONAWANDA	NY		02/13/1998		285,203					0			30,044			0
0024774	HUNTSVILLE	AL		03/03/1998		4,153,588					0			108,913			0
0024778	MASON	OH		03/20/1998		3,509,428					0			44,008			0
0024779	HEMPFIELD TWP	PA		03/25/1998		334,410					0			8,867			0
0024783	KNOX COUNTY	TN		04/01/1998		771,663					0			77,832			0
0024787	HOPKINS	MN		06/23/1998		3,341,078					0			33,188			0
0024789	ANDERSON	SC		07/22/1998		163,442					0			2,581			0
0024816	OHIO TWP	PA		11/23/1998		3,211,784					0			76,027			0
0024817	SOUTH POINT	OH		11/25/1998		315,363					0			7,500			0
0024819	MADISON	WI		12/10/1998		100,490					0			2,384			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
0024820	MOUNT HOLLY	NC		12/15/1998		1,403,303					0			37,750			0
0024821	RALEIGH	NC		12/16/1998		420,641					0			31,338			0
0024824	MT JACKSON	VA		12/28/1998		1,810,342					0			43,340			0
0024828	LYTLE	TX		01/21/1999		108,834					0			3,651			0
0024831	MONONA	WI		02/01/1999		109,004					0			2,558			0
0024834	STANLEY	VA		02/24/1999		1,416,860					0			32,446			0
0024836	TOPEKA	KS		02/24/1999		746,652					0			17,442			0
0024838	BROOKFIELD	WI		03/01/1999		49,325					0			2,330			0
0024839	LAREDO	TX		03/09/1999		316,019					0			21,620			0
0024840	WESTLAKE	OH		03/11/1999		40,031					0			2,737			0
0024843	LOUISVILLE	KY		03/23/1999		63,504					0			4,455			0
0024847	EL PASO	TX		03/31/1999		893,825					0			61,162			0
0024858	LIBERTY LAKE	WA		06/02/1999		2,222,693					0			25,282			0
0024861	FRANKENMUTH	MI		06/30/1999		571,859					0			31,097			0
0024866	COEUR D'ALENE	ID		08/27/1999		2,421,598					0			27,135			0
0024868	NEW ALBANY	OH		09/23/1999		58,022					0			1,206			0
0024876	INDEPENDENCE	KY		11/29/1999		1,531,465					0			29,656			0
0024879	KANSAS CITY	MO		12/30/1999		578,975					0			16,287			0
0024890	LAWRENCE	KS		08/07/2000		5,548,439					0			53,589			0
0024894	DEERFIELD TWP	OH		12/08/2000		1,057,750					0			14,586			0
0024899	LEBANON	OH		03/23/2001		1,235,396					0			6,827			0
0024900	SAN DIEGO	CA		04/05/2001		758,125					0			28,906			0
0024920	SALINE	MI		03/20/2002		1,060,694					0			15,528			0
0024921	WINDSOR	CO		04/03/2002		4,182,411					0			55,884			0
0024923	KNOXVILLE	TN		04/30/2002		2,708,819					0			20,663			0
0024928	MIDDLEBURY	VT		06/26/2002		3,437,172					0			33,457			0
0024929	AUSTIN	TX		06/28/2002		830,104					0			11,298			0
0024930	COBB COUNTY	GA		07/17/2002		4,149,192					0			31,445			0
0024931	SUMMIT TWP	PA		07/23/2002		1,002,138					0			13,816			0
0024932	RICHMOND	VA		07/24/2002		3,004,297					0			19,228			0
0024933	WELLINGTON	OH		07/31/2002		1,627,928					0			10,815			0
0024934	HOUSTON	TX		07/31/2002		1,127,491					0			15,494			0
0024936	CHARLESTON	SC		08/05/2002		1,336,892					0			10,044			0
0024937	SAN DIEGO	CA		08/07/2002		503,894					0			14,624			0
0024938	PORT HURON	MI		08/21/2002		1,156,628					0			15,800			0
0024940	LOUISVILLE	KY		09/18/2002		2,188,560					0			63,440			0
0024941	ELLENTON	FL		09/19/2002		1,753,810					0			18,027			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
0024942	SEVIERVILLE	TN		09/20/2002		520,335					0			30,849			0
0024943	VOLUSIA COUNTY	FL		09/30/2002		983,856					0			13,299			0
0024944	HEMPSTEAD	NY		10/04/2002		1,382,340					0			18,395			0
0024945	PHOENIX	AZ		10/09/2002		1,012,477					0			7,841			0
0024948	ROUND ROCK	TX		10/24/2002		2,160,984					0			16,743			0
0024949	SAVANNAH	GA		10/29/2002		3,964,949					0			52,605			0
0024951	KISSIMMEE	FL		11/08/2002		4,148,188					0			26,921			0
0024952	FISHERS	IN		11/08/2002		1,334,094					0			10,504			0
0024953	TROUTVILLE	VA		11/08/2002		1,613,447					0			21,511			0
0024955	CORONA	CA		11/25/2002		837,025					0			6,755			0
0024956	COEUR D'ALENE	ID		11/26/2002		1,430,531					0			15,468			0
0024957	BOYLSTON	MA		11/26/2002		2,862,835					0			37,885			0
0024958	OGDEN	UT		11/26/2002		2,022,763					0			16,711			0
0024959	ALBUQUERQUE	NM		12/02/2002		1,034,383					0			12,638			0
0024960	BISBEE	AZ		12/06/2002		445,076					0			12,261			0
0024961	LAREDO	TX		12/12/2002		2,498,914					0			70,299			0
0024962	BERMUDA DUNES	CA		12/12/2002		4,244,594					0			31,934			0
0024964	WASHINGTON TWP	OH		12/19/2002		2,245,573					0			30,625			0
0024965	CALUMET CITY	IL		12/19/2002		1,911,960					0			25,205			0
0024966	AMARILLO	TX		12/19/2002		3,321,260					0			45,292			0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,306,450					0			18,254			0
0024969	SACRAMENTO	CA		12/23/2002		3,819,326					0			50,508			0
0024970	BEVERLY HILLS	CA		12/23/2002		3,866,060		1,083			1,083			36,946			0
0024971	VISALIA	CA		12/23/2002		3,632,094		(592)			(592)			36,077			0
0125359	BIRMINGHAM	AL		12/03/2007		1,535,907					0			11,082			0
0125442	MONTGOMERY	AL		01/27/2010		900,248					0			6,311			0
0325066	TEMPE	AZ		04/13/2004		1,970,165					0			14,487			0
0325093	SUN CITY	AZ		09/17/2004		527,324					0			11,267			0
0325094	PHOENIX	AZ		09/17/2004		819,919					0			17,485			0
0325119	TUCSON	AZ		01/24/2005		2,592,425					0			24,864			0
0325344	GLENDALE	AZ		08/30/2007		1,297,046					0			13,385			0
0325345	TUCSON	AZ		08/30/2007		1,386,501					0			14,308			0
0325351	GILBERT	AZ		10/12/2007		1,841,345					0			9,931			0
0325410	TUCSON	AZ		08/29/2008		5,583,256					0			83,459			0
0325424	TUCSON	AZ		10/30/2008		2,807,595					0			25,361			0
0325436	MARANA	AZ		05/06/2009		2,916,786					0			14,995			0
0425045	ROGERS	AR		12/05/2003		5,576,534					0			45,544			0
0425321	FAYETTEVILLE	AR		04/30/2007		1,258,651					0			11,264			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
0524998	SANTA ROSA	CA		05/15/2003		1,110,902					0			14,680			0
0525008	LOS ANGELES	CA		07/16/2003		3,093,557					0			41,392			0
0525024	LOS ANGELES	CA		09/16/2003		1,198,788					0			13,094			0
0525071	LOS ANGELES	CA		04/30/2004		2,477,719					0			164,833			0
0525083	LEMON GROVE	CA		07/16/2004		3,437,798					0			40,053			0
0525099	SACRAMENTO	CA		09/30/2004		916,070					0			12,116			0
0525147	TEMECULA	CA		06/15/2005		805,106					0			7,198			0
0525175	HAYWARD	CA		09/30/2005		1,750,496					0			34,104			0
0525198	BARSTOW	CA		12/21/2005		3,592,659					0			24,294			0
0525238	ONTARIO	CA		05/25/2006		1,478,657					0			25,523			0
0525273	HOMEWOOD	CA		10/30/2006		6,117,486					0			34,579			0
0525276	SANTA MONICA	CA		11/07/2006		1,026,127					0			16,305			0
0525323	NATIONAL CITY	CA		05/02/2007		4,832,305					0			33,645			0
0525346	CLOVIS	CA		09/14/2007		2,360,917					0			12,461			0
0525394	FRESNO	CA		05/19/2008		2,579,996					0			13,283			0
0525395	CUPERTINO	CA		05/22/2008		2,836,469					0			18,007			0
0525413	ALTADENA	CA		09/09/2008		4,817,319					0			23,189			0
0525414	BREA	CA		09/22/2008		3,363,711					0			16,576			0
0525441	MONTEREY PARK	CA		12/29/2009		4,519,547					0			51,779			0
0525446	VERNON	CA		04/01/2010		4,868,464					0			51,731			0
0525471	SAN DIEGO	CA		10/28/2010		1,993,410					0			20,310			0
0525498	COSTA MESA	CA		04/26/2011							0			13,780			0
0624981	HIGHLANDS RANCH	CO		02/21/2003		831,937					0			22,427			0
0625177	AURORA	CO		09/30/2005		1,240,272					0			24,161			0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,917,784					0			53,137			0
0725266	NEW CANAAN	CT		09/18/2006		4,345,449					0			24,931			0
0925303	WASHINGTON DC	DC		01/31/2007		2,985,580					0			27,357			0
0R23904	BELL GARDENS	CA		05/01/1996		5,632					0			2,268			0
0R24029	CHINO	CA		09/30/1997		328,214					0			42,739			0
0R24190	DOUGLASVILLE	GA		09/01/1998		873,646					0			75,928			0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		726,266					0			52,445			0
0R24373	ST PAUL	MN		06/08/2000		442,927					0			20,526			0
0R24383	JENISON	MI		06/25/1997		155,342					0			23,689			0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,180,278					0			34,708			0
0R24397	ALTADENA	CA		12/06/1996		186,818					0			42,554			0
0R24431	WHITMORE LAKE	MI		08/26/1999		285,851					0			3,119			0
0R24452	EL TORO	CA		11/24/1998		520,831					0			40,118			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
0R24499	COEUR D'ALENE	ID		06/14/2002		1,754,652					0			14,069			0
0R24523	CULLMAN	AL		09/28/2001		212,666					0			44,460			0
0R24568	BURNSVILLE	MN		12/05/2002		1,109,153					0			8,897			0
0R24671	GIG HARBOR	WA		12/30/2002		747,838					0			4,098			0
0R24717	DELTA TWP	MI		12/27/2002		1,951,016					0			35,119			0
0S23892	CARROLLTON	TX		09/06/2000		180,949					0			17,309			0
0S24376	INDIANAPOLIS	IN		11/01/2002		726,101					0			10,030			0
0S24404	GIG HARBOR	WA		12/30/2002		944,742					0			5,175			0
1025079	VIERA	FL		06/09/2004		542,742					0			6,264			0
1025155	LAKELAND	FL		07/08/2005		2,653,782					0			19,114			0
1025200	SAN CARLOS PARK	FL		12/28/2005		5,032,637					0			33,874			0
1025265	WEST PALM BEACH	FL		09/12/2006		925,269					0			5,264			0
1025305	ORLANDO	FL		02/26/2007		4,874,554					0			69,496			0
1025317	DORAL	FL		04/24/2007		3,165,916					0			18,565			0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,335,527					0			26,896			0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,164,935					0			11,428			0
1025399	TAMPA	FL		06/02/2008		1,628,930					0			42,526			0
1025400	ODESSA	FL		06/09/2008		3,177,462					0			25,393			0
1025490	ORLANDO	FL		03/25/2011							0			18,447			0
1125052	FT OGLETHORPE	GA		01/20/2004		1,328,115					0			16,953			0
1125178	CANTON	GA		10/05/2005		1,324,023					0			10,543			0
1125212	STONE MOUNTAIN	GA		02/14/2006		3,993,678					0			25,266			0
1125285	LITHONIA	GA		12/13/2006		4,625,044					0			36,086			0
1325034	COEUR D'ALENE	ID		10/17/2003		7,352,889					0			57,075			0
1325086	POCATELLO	ID		07/30/2004		984,070					0			22,404			0
1325109	IDAHO FALLS	ID		11/18/2004		744,514					0			15,986			0
1325358	MERIDIAN	ID		11/30/2007		5,680,641					0			29,984			0
1425025	BUFFALO GROVE	IL		09/25/2003		4,959,339					0			52,357			0
1425281	ORLAND PARK	IL		11/29/2006		1,491,082					0			10,565			0
1525013	FISHERS	IN		07/29/2003		1,302,545					0			17,281			0
1525032	SELLERSBURG	IN		10/06/2003		348,924					0			28,828			0
1525053	LAWRENCE	IN		02/02/2004		884,082					0			10,332			0
1525060	FISHERS	IN		03/15/2004		674,440					0			8,229			0
1525061	FISHERS	IN		03/15/2004		745,797					0			12,796			0
1525102	LAWRENCE	IN		10/29/2004		936,719					0			20,557			0
1525124	DECATUR	IN		02/28/2005		951,920					0			6,731			0
1525125	CARMEL	IN		03/09/2005		1,760,454					0			12,660			0
1525126	GREENWOOD	IN		03/09/2005		1,712,379					0			19,674			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
1525127	GREENWOOD	IN		03/09/2005		1,728,839					0			19,861			0
1525174	FISHERS	IN		09/29/2005		1,663,512					0			18,741			0
1525213	INDIANAPOLIS	IN		02/14/2006		747,038					0			9,457			0
1525221	INDIANAPOLIS	IN		03/17/2006		413,053					0			16,919			0
1525288	INDIANAPOLIS	IN		12/20/2006		1,746,836					0			16,084			0
1525296	INDIANAPOLIS	IN		12/29/2006		2,035,819					0			12,066			0
1525308	INDIANAPOLIS	IN		03/06/2007		2,057,093					0			14,885			0
1525339	INDIANAPOLIS	IN		08/15/2007		1,521,097					0			15,251			0
1525348	INDIANAPOLIS	IN		09/21/2007		1,275,711					0			6,666			0
1525418	GREENFIELD	IN		10/01/2008		5,087,932					0			64,927			0
1525470	INDIANAPOLIS	IN		10/28/2010		2,740,134					0			30,282			0
1525497	INDIANAPOLIS	IN		04/19/2011							0			9,783			0
1525500	CARMEL	IN		04/28/2011							0			7,312			0
1624983	JOHNSTON	IA		02/26/2003		3,020,672					0			24,359			0
1625051	MASON CITY	IA		01/07/2004		3,027,654					0			73,503			0
1625063	URBANDALE	IA		03/17/2004		3,195,373					0			23,724			0
1725207	LAWRENCE	KS		02/09/2006		2,710,439					0			17,845			0
1725298	WICHITA	KS		01/18/2007		3,036,377					0			27,400			0
1825019	FERN CREEK	KY		08/27/2003		704,889					0			17,939			0
1825062	LOUISVILLE	KY		03/17/2004		3,069,001					0			72,649			0
1825069	LOUISVILLE	KY		04/29/2004		960,766					0			11,506			0
1825215	OWENSBORO	KY		02/23/2006		1,059,209					0			10,659			0
1825379	COLD SPRING	KY		01/31/2008		3,222,911					0			27,370			0
1825386	LOUISVILLE	KY		03/14/2008		1,595,782					0			16,038			0
1825472	NEWPORT	KY		10/29/2010		4,978,763					0			65,320			0
1825479	LOUISVILLE	KY		12/14/2010		4,500,000					0			49,101			0
1925041	BROSSARD	LA		11/21/2003		2,563,878					0			64,516			0
1925270	BROUSSARD	LA		09/29/2006		755,231					0			17,293			0
1925392	LAFAYETTE	LA		05/01/2008		1,210,488					0			14,927			0
2125397	ROCKVILLE	MD		05/29/2008		4,771,972					0			25,169			0
2125430	LAUREL	MD		12/02/2008		2,662,547					0			19,568			0
2125451	GAITHERSBURG	MD		06/10/2010		4,185,010					0			40,731			0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,949,347					0			39,072			0
2325186	ANN ARBOR	MI		11/01/2005		1,296,318					0			8,903			0
2325216	NOVI	MI		03/01/2006		5,711,343					0			36,517			0
2425003	COON RAPIDS	MN		05/30/2003		835,429					0			11,302			0
2425030	EAGAN	MN		09/30/2003		2,193,228					0			16,941			0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,246,578					0			40,001			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
2625211	CHESTERFIELD	MO		02/14/2006		7,452,066					0			64,431			0
2625376	RIVERSIDE	MO		01/28/2008		8,270,114					0			46,916			0
2725026	BOZEMAN	MT		09/25/2003		3,144,072					0			35,967			0
2725242	BOZEMAN	MT		06/13/2006		892,059					0			40,610			0
2725476	KALISPELL	MT		11/23/2010		4,000,000					0			51,102			0
2824984	OMAHA	NE		02/28/2003		2,451,396					0			33,579			0
2824987	OMAHA	NE		03/28/2003		681,794					0			9,252			0
2825214	RALSTON	NE		02/16/2006		1,307,760					0			11,951			0
2825220	OMAHA	NE		03/09/2006		2,056,171					0			13,649			0
2825301	OMAHA	NE		01/29/2007		133,665					0			1,227			0
2925245	LAS VEGAS	NV		06/20/2006		1,925,189					0			32,823			0
2925468	LAS VEGAS	NV		10/27/2010		2,292,023					0			24,524			0
2925481	LAS VEGAS	NV		12/15/2010		7,000,000					0			496,021			0
3125158	BRICK TWP	NJ		07/19/2005		4,371,565					0			29,633			0
3125306	OAKLAND	NJ		03/01/2007		2,657,918					0			41,549			0
3225074	ALBUQUERUQE	NM		05/19/2004		1,160,705					0			13,040			0
3225088	ALBUQUERUE	NM		08/25/2004		2,331,711					0			38,347			0
3225150	ALBUQUERQUE	NM		06/27/2005		4,570,110					0			51,061			0
3225210	ALBUQUERQUE	NM		02/13/2006		2,050,507					0			21,168			0
3225389	ALBUQUERQUE	NM		04/04/2008		1,860,957					0			14,945			0
3325101	PULASKI	NY		10/25/2004		1,001,036					0			11,214			0
3325219	CLAY	NY		03/01/2006		2,247,068					0			22,113			0
3325353	BAY SHORE	NY		10/17/2007		1,886,993					0			10,310			0
3325409	CARLE PLACE	NY		08/21/2008		3,809,516					0			17,335			0
3325439	WEST SENECA	NY		12/22/2009		4,283,394					0			90,752			0
3425039	CHARLOTTE	NC		11/14/2003		1,232,725					0			14,249			0
3425105	MATTHEWS	NC		11/08/2004		857,507					0			9,835			0
3425106	WINSTON-SALEM	NC		11/08/2004		873,850					0			9,841			0
3425433	CHARLOTTE	NC		01/23/2009		2,724,468					0			48,289			0
3425474	GRAHAM	NC		11/17/2010		1,750,000					0			11,661			0
3425482	CARRBORO	NC		12/20/2010		5,265,000					0			59,366			0
3425504	CARY	NC		05/31/2011							0			11,159			0
3624997	LEXINGTON	OH		05/06/2003		1,954,668					0			12,423			0
3624999	WASHINGTON TWP	OH		05/27/2003		845,300					0			22,628			0
3625020	TROTWOOD	OH		08/28/2003		939,543					0			24,362			0
3625022	COLUMBIA TWP	OH		09/05/2003		1,778,866					0			45,147			0
3625027	WEST CARROLLTON	OH		09/29/2003		1,072,195					0			14,318			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
3625037	WELLINGTON	OH		10/24/2003		1,218,892					0			9,537			0
3625038	MIAMISBURG	OH		11/14/2003		787,960					0			19,233			0
3625042	WASHINGTON TWP	OH		11/21/2003		673,363					0			6,572			0
3625044	COLUMBUS	OH		11/24/2003		688,204					0			16,636			0
3625046	CINCINNATI	OH		12/09/2003		4,111,852					0			31,366			0
3625048	MONTGOMERY	OH		12/30/2003		23,794,893					0			188,007			0
3625081	WELLINGTON	OH		07/07/2004		590,845					0			4,862			0
3625084	PLAIN CITY	OH		07/22/2004		1,853,082					0			41,352			0
3625100	DAYTON	OH		10/14/2004		556,574					0			16,141			0
3625128	WESTERVILLE	OH		03/15/2005		1,062,777					0			7,544			0
3625130	VANDALIA	OH		03/29/2005		2,342,058					0			48,467			0
3625201	PLAIN CITY	OH		12/29/2005		1,085,075					0			11,382			0
3625279	LOVELAND	OH		11/28/2006		1,646,908					0			14,815			0
3625300	FAIRBORN	OH		01/23/2007		1,660,343					0			25,501			0
3625341	ELIDA	OH		08/24/2007		1,344,452					0			9,255			0
3625422	ELYRIA	OH		10/29/2008		3,378,818					0			15,973			0
3625423	ELYRIA	OH		10/29/2008		504,960					0			28,963			0
3625443	MARYSVILLE	OH		02/18/2010		4,065,374					0			77,234			0
3625445	WADSWORTH	OH		03/09/2010		2,151,250					0			23,085			0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,289,054					0			33,632			0
3625466	CINCINNATI	OH		10/12/2010		2,994,164					0			17,802			0
3625484	WESTLAKE	OH		12/27/2010		3,750,000					0			59,432			0
3724985	TULSA	OK		03/03/2003		534,721					0			27,515			0
3725043	TULSA	OK		11/24/2003		2,867,705					0			21,845			0
3725098	EDMOND	OK		09/29/2004		3,145,566					0			22,504			0
3725234	EDOMOND	OK		04/27/2006		1,544,715					0			9,786			0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,441,595					0			13,248			0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,189,086					0			18,890			0
3825076	PORTLAND	OR		05/27/2004		555,828					0			13,896			0
3825259	HILLSBORO	OR		08/22/2006		5,812,587					0			33,674			0
3825260	TUALATIN	OR		08/29/2006		3,075,568					0			28,827			0
3825455	SPRINGFIELD	OR		07/01/2010		2,449,626					0			31,457			0
3924978	CONNELLSVILLE	PA		01/27/2003		1,196,446					0			16,718			0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,464,472					0			47,362			0
3925017	WHITPAIN TWP	PA		08/14/2003		1,254,265					0			16,767			0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,321,226					0			31,027			0
3925070	QUAKERTOWN	PA		04/30/2004		600,076					0			19,065			0
3925343	PHILADELPHIA	PA		08/30/2007		2,595,426					0			9,152			0

Statement as of June 30, 2011 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE B - PART 3

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

1	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
3925428	WASHINGTON	PA		11/26/2008		3,671,070					0			17,616			0
4124976	LEXINGTON	SC		01/14/2003		1,002,503					0			13,206			0
4124977	CHARLESTON	SC		01/16/2003		3,505,031					0			19,277			0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,200,326					0			33,191			0
4125311	CHARLESTON	SC		03/28/2007		8,076,087					0			72,273			0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,625,784					0			53,953			0
4125438	SUMMERVILLE	SC		10/09/2009		2,878,954					0			29,941			0
4125480	CHARLESTON	SC		12/14/2010		900,000					0			13,846			0
4324986	SEVIERVILLE	TN		03/21/2003		1,112,318					0			14,596			0
4325001	KINGSPORT	TN		05/30/2003		771,535					0			20,653			0
4325031	MEMPHIS	TN		09/30/2003		591,386					0			14,993			0
4325056	FARRAGUT	TN		02/23/2004		1,529,766					0			19,349			0
4325078	BRISTOL	TN		06/04/2004		1,635,171					0			36,948			0
4325160	MEMPHIS	TN		08/04/2005		1,162,514					0			7,816			0
4325217	FARRAGUT	TN		03/01/2006		859,915					0			8,702			0
4325254	KISSIMMEE	FL		07/07/2005		1,550,432					0			10,296			0
4325350	LAVERGNE	TN		10/09/2007		1,558,172					0			8,395			0
4424979	EL PASO	TX		02/04/2003		1,949,440					0			122,738			0
4424980	BOERNE	TX		02/04/2003		1,055,261					0			29,212			0
4425006	CONROE	TX		07/10/2003		1,534,439					0			11,923			0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,886,900					0			15,637			0
4425028	SAN ANTONIO	TX		09/30/2003		5,860,471					0			73,711			0
4425029	EL PASO	TX		09/30/2003		663,182					0			16,971			0
4425033	EL PASO	TX		10/08/2003		4,301,300					0			109,650			0
4425036	AUSTIN	TX		10/24/2003		395,243					0			13,411			0
4425049	SAN ANTONIO	TX		12/30/2003		4,991,351					0			38,962			0
4425064	SAN ANTONIO	TX		03/31/2004		2,238,819					0			23,486			0
4425075	CONROE	TX		05/24/2004		812,482					0			6,008			0
4425085	SAN ANTONIO	TX		07/22/2004		863,998					0			19,857			0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,783,540					0			23,100			0
4425103	SAN ANTONIO	TX		11/03/2004		1,984,182					0			15,924			0
4425121	BEE CAVE	TX		02/07/2005		1,081,619					0			7,968			0
4425148	BEE CAVE	TX		06/21/2005		1,171,248					0			7,965			0
4425170	LAREDO	TX		09/16/2005		3,014,232					0			21,583			0
4425173	EL PASO	TX		09/28/2005		1,865,990					0			36,532			0
4425182	HOUSTON	TX		10/31/2005		3,345,105					0			23,359			0
4425218	PFLUGERVILLE	TX		03/01/2006		953,858					0			5,989			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
4425277	SAN ANTONIO	TX		11/21/2006		1,512,063					0			13,688			0
4425297	HOUSTON	TX		01/17/2007		1,365,390					0			21,441			0
4425309	EL PASO	TX		03/14/2007		2,463,089					0			22,367			0
4425327	AUSTIN	TX		06/11/2007		2,332,963					0			18,006			0
4425330	SAN ANTONIO	TX		06/25/2007		2,831,548					0			32,662			0
4425391	CLEAR LAKE	TX		04/14/2008		3,065,639					0			25,108			0
4425405	HOUSTON	TX		07/10/2008		1,445,924					0			15,741			0
4425421	HOUSTON	TX		10/15/2008		8,146,112					0			46,816			0
4425426	HOUSTON	TX		11/21/2008		4,739,438					0			35,582			0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,202,281					0			24,035			0
4425456	CORPUS CHRISTI	TX		07/01/2010		2,083,741					0			41,167			0
4425463	EL PASO	TX		09/16/2010		1,986,210					0			21,261			0
4425464	SAN ANTONIO	TX		10/05/2010		4,976,027					0			73,182			0
4425478	EL PASO	TX		12/06/2010		2,800,000					0			29,932			0
4525007	SALT LAKE COUNTY	UT		07/15/2003		2,235,820					0			58,761			0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,171,683					0			13,835			0
4525255	SALT LAKE CITY	UT		08/07/2006		5,271,701					0			60,635			0
4525328	WEST JORDAN	UT		06/19/2007		3,496,688					0			18,169			0
4625460	BARRE	VT		08/26/2010		4,969,073					0			95,025			0
4725136	RICHMOND	VA		04/29/2005		1,569,974					0			17,712			0
4725313	YORKTOWN	VA		03/30/2007		3,059,726					0			48,494			0
4725354	DALE CITY	VA		10/29/2007		1,301,086					0			10,889			0
4725378	NORFOLK	VA		01/30/2008		7,733,837					0			41,049			0
4725402	ASHLAND	VA		06/23/2008		2,869,231					0			14,908			0
4725407	CHESTER	VA		07/29/2008		5,922,126					0			25,031			0
4725453	ALEXANDRIA	VA		06/22/2010		4,115,549					0			83,293			0
4725492	WOODBRIDGE	VA		04/06/2011							0			4,489			0
4725501	CHARLOTTESVILLE	VA		05/05/2011							0			6,542			0
4825004	VANCOUVER	WA		06/30/2003		1,555,820					0			20,858			0
4825342	TACOMA	WA		08/30/2007		1,364,109					0			11,821			0
4825448	SNOHOMISH	WA		05/28/2010		4,508,796					0			47,523			0
4925073	CHARLESTON	WV		05/04/2004		5,706,750					0			65,887			0
4925347	LEWISBURG	WV		09/20/2007		2,070,394					0			200,066			0
5024991	TWO RIVERS	WI		03/31/2003		978,727					0			102,326			0
5025072	OSHKOSH	WI		05/04/2004		3,025,168					0			22,259			0
5025077	WAUWATOSA	WI		06/03/2004		1,092,092					0			8,630			0
5025087	OSHKOSH	WI		08/11/2004		4,447,564					0			52,118			0
5025104	MARSHFIELD	WI		11/04/2004		5,634,552					0			56,929			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
5025122	HARTLAND	WI		02/15/2005		1,440,871					0			10,607			0
5025176	PEWAUKEE TWP	WI		09/30/2005		994,386					0			19,376			0
5025208	PEWAUKEE	WI		02/09/2006		1,072,554					0			13,479			0
5325172	KANSAS CITY	KS		09/23/2005		2,503,489					0			75,157			0
5325336	MT PLEASANT	SC		08/03/2007		2,027,217					0			34,092			0
5325337	OMAHA	NE		08/03/2007		2,551,711					0			30,239			0
5325360	DETROIT	MI		12/06/2007		9,080,141					0			138,600			0
5325494	SEDALIA	MO		04/07/2011							0			9,486			0
0299999. Total - Mortgages With Partial Repayments						877,157,922	0	491	0	0	491	0	0	12,648,552	0	0	0
0599999. Total Mortgages						884,859,817	0	491	0	0	491	0	7,333,026	19,981,578	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
313373 KN 1	FEDERAL HOME LOAN BANK 4.375% 04/28/26		06/22/2011	Bank of America		4,140,640	4,000,000	26,736	1
0599999.	Total - Bonds - U.S. Government					4,140,640	4,000,000	26,736	XXX
Bonds - U.S. States, Territories and Possessions									
594610 7A 9	MICHIGAN STATE 4.650% 04/15/22		04/14/2011	J P Morgan & Co.		2,495,075	2,500,000		1FE
646080 NC 1	NEW JERSEY ST HIGHER ED 5.750% 12/01/29		06/08/2011	Bank of America		1,975,280	2,000,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					4,470,355	4,500,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
38376G U2 4	GNMA 2011-77 D 4.294% 10/16/45		06/09/2011	Credit Suisse First Boston		2,965,664	3,000,000	10,378	1
BCC1R2 R1 3	TEMP JEF-GNG C JEF-GNG 4.165% 04/16/28		06/13/2011	Jeffries & Co.		2,955,938	3,000,000	9,719	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					5,921,602	6,000,000	20,097	XXX
Bonds - Industrial and Miscellaneous									
008117 AN 3	AETNA INC 4.125% 06/01/21		06/10/2011	Credit Suisse		2,006,200	2,000,000	5,729	2FE
008812 3$ 8	AIRCRAFT INVESTMENT FUN 1.670% 04/20/18		04/20/2011	Direct		7,233,333	7,233,333		2Z
03064N AF 3	AMERICREDIT AUTOMOBILE 3.190% 10/12/16		04/06/2011	Deutsche Bank Securities		999,945	1,000,000		1FE
031162 BG 4	AMGEN INC 4.100% 06/15/21		06/28/2011	Various		5,001,700	5,000,000	456	1FE
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21		06/30/2011	Various		2,007,690	2,000,000	4,061	1FE
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		05/12/2011	Broadpoint		2,632,804	2,667,819	5,940	1Z*
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		02/24/2011	Bank of America		(218,248)	(219,483)		1FE
09247X AH 4	BLACKROCK INC 4.250% 05/24/21		06/29/2011	Bank of America Merrill Lynch		2,961,750	3,000,000	14,521	1FE
12542R C@ 7	CHS INC SERIES M 4.520% 06/09/21		06/09/2011	Suntrust Robinson Humphrey		3,000,000	3,000,000		2Z
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		04/21/2011	U B S		2,499,656	2,500,000		1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		06/01/2011	Interest Capitalization		57,141	57,141		1Z*
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14		04/01/2011	Interest Capitalization		1,249	1,249		6FE
17305E AW 5	CITIBANK CREDIT CARD 6.950% 02/18/14		06/09/2011	Deutsche Bank Securities		10,384,375	10,000,000	229,736	3FE
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		04/15/2011	RBS Securities Corp.		2,028,207	2,038,399	6,455	1Z*
235851 AM 4	DANAHER CORP 3.900% 06/23/21		06/20/2011	Bank of America		999,750	1,000,000		1FE
25470D AE 9	DISCOVERY COMMUNICATION 4.375% 06/15/21		06/13/2011	Credit Suisse		1,993,920	2,000,000		2FE
30261X AA 6	FREMF MORTGAGE TRUST 5.330% 09/25/45		04/07/2011	Wells Fargo Securities		1,929,375	2,000,000	3,156	1FE
30262B AL 9	FREMF MORTGAGE TRUST 4.569% 12/25/48		06/09/2011	Wells Fargo Securities		3,755,000	4,000,000	6,384	1FE
30277M AA 2	FUEL TRUST 2011-1 4.207% 04/15/16		04/12/2011	Bank of America		1,000,000	1,000,000		2FE
30277M AB 0	FUEL TRUST 2011-2 3.984% 06/15/16		06/14/2011	Bank of America		1,000,000	1,000,000		2FE
42218S AC 2	HEALTH CARE SVCS CORP 1 4.700% 01/15/21		06/29/2011	Kaufman Brothers		3,102,450	3,000,000	69,717	1FE
42805R BJ 7	HERTZ VEHICLE FINANCING 4.960% 03/25/18		06/10/2011	Bank of America Merrill Lynch		1,499,819	1,500,000		2FE
428236 BM 4	HEWLETT-PACKARD CO 4.300% 06/01/21		06/09/2011	Barclays Capital Inc.		1,014,740	1,000,000	1,672	1FE
431116 AB 8	HIGHMARK INC 144A 4.750% 05/15/21		05/03/2011	Bank of America		1,991,920	2,000,000		2FE
443510 AF 9	HUBBELL INC 3.625% 11/15/22		06/09/2011	Stifel Nicolaus		969,710	1,000,000	2,920	1FE
45254T PM 0	IMPAC SECURED ASSETS CM 5.127% 08/25/34		04/14/2011	Pursuit Partners		1,477,640	1,503,004	3,902	1Z*
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		04/19/2011	Credit Suisse First Boston		1,445,320	1,412,437	5,654	1FE
62963# AK 7	NRP (OPERATING) LLC SER 5.030% 12/01/26		06/15/2011	Citigroup		2,000,000	2,000,000		2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
65339K AA 8	NEXTERA ENERGY CAPITAL 4.500% 06/01/21		06/10/2011	BNY Mellon		2,004,780	2,000,000	1,250	2FE
665501 AJ 1	NORTHERN NATURAL GAS CO 4.250% 06/01/21		06/27/2011	BB&T Capital Markets		3,084,660	3,000,000	24,792	1FE
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		06/30/2011	Interest Capitalization		1,839	1,839		5
74340X AB 7	PROLOGIS TRUST 5.500% 03/01/13		06/08/2011	Tax Free Exchange		125,694	125,000		2FE
74340X AL 5	PROLOGIS TRUST FORMERLY 7.625% 07/01/17		06/08/2011	Tax Free Exchange		1,571,613	1,600,000		2FE
74340X AM 3	PROLOGIS TRUST 6.625% 05/15/18		06/08/2011	Tax Free Exchange		998,244	1,000,000		2FE
80282P AE 5	SANTANDER DRIVE AUTO RE 3.110% 05/16/16		04/28/2011	Deutsche Bank Securities		1,499,841	1,500,000		1FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		06/17/2011	Wells Fargo Securities		3,000,000	3,000,000		1FE
883556 AX 0	THERMO FISHER SCIENTIFI 4.500% 03/01/21		06/29/2011	Various		5,700,970	5,500,000	82,438	1FE
89690E AC 1	TRIP RAIL MASTER FUNDIN 6.024% 07/15/41		06/29/2011	Credit Suisse First Boston		3,000,000	3,000,000		1FE
94982J AA 1	WELLS FARGO MTG BACKED 5.250% 08/25/35		06/09/2011	Barclays Capital Inc.		5,332,256	5,246,992	9,947	2Z*
895945 B@ 1	TRICAN WELL SERVICE LTD 5.900% 04/28/21	A	04/28/2011	HSBC Securities		2,000,000	2,000,000		2Z
05530H A@ 9	BBA AVIATION PLC SERIES 5.810% 05/18/21	F	05/18/2011	HSBC Securities		5,000,000	5,000,000		2Z
05607M AA 5	BAA FUNDING LTD 144A 4.875% 07/15/21	F	06/22/2011	RBS Securities Corp.		1,487,850	1,500,000		1FE
12622N AB 8	CNPC HK OVERSEAS CAPITA 4.500% 04/28/21	F	04/21/2011	Citigroup		5,870,040	6,000,000		1FE
73931@ AE 9	POWERCOR AUSTRALIA LLC 4.470% 06/03/20	F	06/02/2011	Commonwealth Bank of Australia		3,000,000	3,000,000		1Z
80105N AG 0	SANOFI-AVENTIS 4.000% 03/29/21	F	06/10/2011	Bank of America		2,019,940	2,000,000	16,889	1FE
83368R AA 0	SOCIETE GENERALE 144A 5.200% 04/15/21	F	04/12/2011	Various		2,999,670	3,000,000		1FE
87969N AC 9	TELSTRA CORP LTD 144A 4.800% 10/12/21	F	04/08/2011	Various		2,484,450	2,500,000	200	1FE
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000% 08/12/20	F	06/30/2011	Citigroup		2,979,330	3,000,000	48,000	1FE
980888 AF 8	WOOLWORTHS LIMITED 144A 4.550% 04/12/21	F	04/06/2011	Citigroup		1,999,530	2,000,000		1FE
N8783# AD 9	TRAFIGURA BEHEER BV SER 5.800% 04/07/16	F	04/07/2011	Barclays Capital Inc.		4,000,000	4,000,000		2Z
N8783# AE 7	TRAFIGURA BEHEER BV SER 6.500% 04/07/18	F	04/07/2011	Barclays Capital Inc.		3,000,000	3,000,000		2Z
N9146# AB 3	VAN OORD FINANCE BV SER 5.410% 04/20/21	F	04/20/2011	Van Oord N.V.		3,000,000	3,000,000		2Z
Q1629# AA 5	BRISBANE AIRPORT CORP P 5.240% 07/14/21	F	04/20/2011	Commonwealth Bank of Australia		1,500,000	1,500,000		2Z
Q3079# AA 6	DBCT FINANCE PTY LIMITE 5.230% 04/28/20	F	04/28/2011	HSBC Securities		3,000,000	3,000,000		2Z
Q9749# AF 2	WES TRAC PTY LTD SERIES 5.190% 06/07/23	F	06/07/2011	Bank of America Merrill Lynch		1,000,000	1,000,000		2Z
W2469* AC 9	ELEKTA AB SERIES B 5.110% 05/04/21	F	05/04/2011	Bank of America Merrill Lynch		2,000,000	2,000,000		2Z
3899999.	Total - Bonds - Industrial & Miscellaneous					138,436,153	138,167,730	543,819	XXX
8399997.	Total - Bonds - Part 3					152,968,750	152,667,730	590,652	XXX
8399999.	Total - Bonds					152,968,750	152,667,730	590,652	XXX
Common Stocks - Industrial and Miscellaneous									
31333F $0 4	FEDERAL HOME LOAN BANK		04/14/2011	Direct	32,080.000	3,208,000	XXX		
9099999.	Total - Common Stocks - Industrial & Miscellaneous					3,208,000	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					3,208,000	XXX	0	XXX
9799999.	Total - Common Stocks					3,208,000	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					3,208,000	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					156,176,750	XXX	590,652	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		06/01/2011	Paydown		420	420	417	419		2		2		420			0	14	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		06/15/2011	Redemption 100.0000		63,126	63,126	63,126	63,126				0		63,126			0	1,264	06/15/2030	1Z
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		05/10/2011	Redemption 100.0000		62,700	62,700	62,700	62,700				0		62,700			0	1,848	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					126,246	126,246	126,243	126,245	0	2	0	2	0	126,246	0	0	0	3,126	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
677555 RT 3	STATE OF OHIO SERIES 19 7.540% 06/01/13		06/01/2011	Redemption 100.0000		65,000	65,000	65,000	65,000				0		65,000			0	2,451	06/01/2013	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		06/01/2011	Redemption 100.0000		75,000	75,000	75,000	75,000				0		75,000			0	3,214	06/01/2020	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	5,665	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2011	Paydown		254,490	254,490	256,660	254,561		(71)		(71)		254,490			0	5,895	02/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2011	Paydown		497,533	497,533	486,900	491,847		5,686		5,686		497,533			0	12,574	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2011	Paydown		401,457	401,457	403,132	401,222		235		235		401,457			0	10,187	08/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2011	Paydown		208,734	208,734	197,211	204,076		4,657		4,657		208,734			0	4,414	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2011	Paydown		664,883	664,883	611,149	640,088		24,795		24,795		664,883			0	15,677	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2011	Paydown		554,166	554,166	534,839	544,636		9,530		9,530		554,166			0	14,142	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2011	Paydown		92,883	92,883	84,044	90,431		2,452		2,452		92,883			0	2,295	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2011	Paydown		297,297	297,297	282,116	292,208		5,088		5,088		297,297			0	7,415	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2011	Paydown		292,341	292,341	280,082	287,812		4,529		4,529		292,341			0	7,473	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		06/01/2011	Paydown		190	190	188	188		3		3		190			0	8	07/01/2017	1
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		06/01/2011	Paydown		78,564	78,564	74,071	77,745		819		819		78,564			0	2,133	07/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2011	Paydown		73,511	73,511	69,720	72,291		1,220		1,220		73,511			0	1,976	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2011	Paydown		181,098	181,098	172,609	178,018		3,080		3,080		181,098			0	4,760	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		06/01/2011	Paydown		6,149	6,149	6,149	6,149				0		6,149			0	179	12/25/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2011	Paydown		187,778	187,778	181,570	184,838		2,940		2,940		187,778			0	4,688	08/25/2031	1
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		06/02/2011	Bank of America		28,210,394	24,841,294	24,587,212	24,582,990		9,451		9,451		24,592,442		3,617,953	3,617,953	726,608	03/25/2032	1
31392D J7 8	FNMA 2002-W5 A11 6.750% 03/25/32		06/01/2011	Paydown		1,247,666	1,247,666	1,234,905	1,234,693		12,973		12,973		1,247,666			0	28,130	03/25/2032	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2011	Paydown		403,326	403,326	384,879	395,253		8,073		8,073		403,326			0	9,037	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		06/01/2011	Paydown		206,450	206,450	202,527	204,736		1,715		1,715		206,450			0	5,107	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		06/01/2011	Paydown		128,757	128,757	124,215	126,887		1,871		1,871		128,757			0	3,149	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2011	Paydown		301,775	301,775	299,834	300,537		1,238		1,238		301,775			0	7,995	06/15/2032	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2011	Paydown		68,917	68,917	66,010	67,985		932		932		68,917			0	1,976	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2011	Paydown		259,685	259,685	238,705	253,057		6,628		6,628		259,685			0	6,697	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2011	Paydown		820,613	820,613	790,720	806,726		13,886		13,886		820,613			0	20,515	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2011	Paydown		451,532	451,532	407,405	432,579		18,953		18,953		451,532			0	10,365	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2011	Paydown		252,989	252,989	243,753	249,546		3,444		3,444		252,989			0	5,866	09/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		06/01/2011	Paydown		941,932	941,932	925,239	936,497		5,435		5,435		941,932			0	23,105	09/15/2032	1
31392W DL 1	FHLMC 2514 ZA 5.500% 10/15/32		06/02/2011	Wells Fargo Securities		20,541,548	18,827,914	17,902,387	18,479,072		(6,985)		(6,985)		18,472,087		2,069,461	2,069,461	535,027	10/15/2032	1
31392W DL 1	FHLMC 2514 ZA 5.500% 10/15/32		06/01/2011	Paydown		1,116,279	1,116,279	1,061,406	1,095,597		20,682		20,682		1,116,279			0	25,377	10/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		06/01/2011	Paydown		462,217	462,217	441,454	453,608		8,609		8,609		462,217			0	10,721	10/15/2032	1
31392W Q6 0	FHLMC 2518 PE 5.500% 04/15/31		06/01/2011	Paydown		178,533	178,533	178,143	178,150		383		383		178,533			0	3,997	04/15/2031	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		06/01/2011	Paydown		204,374	204,374	193,709	200,431		3,944		3,944		204,374			0	4,665	04/25/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		06/01/2011	Paydown		3,356	3,356	3,376	3,375		(18)		(18)		3,356			0	70	01/01/2020	1
38373M 2F 6	GNMA 2008-80 IO 1.199% 04/16/50		06/01/2011	Paydown				400,747	398,761		(398,761)		(398,761)					0	35,646	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.883% 10/16/48		06/01/2011	Paydown				5,102	5,068		(5,068)		(5,068)					0	374	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.998% 05/16/49		06/01/2011	Paydown				73,191	72,863		(72,863)		(72,863)					0	5,623	05/16/2049	1
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48		06/01/2011	Paydown		1,642,331	1,642,331	1,675,306	1,674,605		(32,274)		(32,274)		1,642,331			0	27,739	01/16/2048	1
38373M PK 0	GNMA 2005-32 B 4.385% 08/16/30		05/01/2011	Paydown		2,755,638	2,755,638	2,814,195	2,811,458		(55,820)		(55,820)		2,755,638			0	43,270	08/16/2030	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2011	Paydown		1,377,460	1,377,460	1,346,940	1,358,891		18,569		18,569		1,377,460			0	12,641	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2011	Paydown		353,179	353,179	366,754	357,921		(4,742)		(4,742)		353,179			0	8,608	01/20/2031	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		06/01/2011	Paydown		131,722	131,722	131,804	131,395		327		327		131,722			0	3,012	08/20/2012	1
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		06/01/2011	Paydown		166,518	166,518	164,983	166,058		460		460		166,518			0	3,359	07/16/2032	1
38374B JT 1	GNMA 2003-59 D 3.654% 10/16/27		05/01/2011	Paydown		403,579	403,579	414,173	413,739		(10,160)		(10,160)		403,579			0	5,731	10/16/2027	1
38374G 5F 5	GNMA 2004-43 A 2.822% 12/16/19		06/01/2011	Paydown		119,614	119,614	120,665	120,546		(932)		(932)		119,614			0	1,407	12/16/2019	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		06/01/2011	Paydown		411,227	411,227	411,741	411,699		(472)		(472)		411,227			0	7,168	03/16/2035	1
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		06/01/2011	Various		21,623	21,623	21,623	21,623				0		21,623			0	675	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					66,974,308	61,891,574	60,873,543	61,672,456	0	(385,559)	0	(385,559)	0	61,286,895	0	5,687,414	5,687,414	1,677,476	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000361 A@ 4	AAR CORP SENIOR NOTES 8.390% 05/15/11		05/15/2011	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	191,106	05/15/2011	3
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		06/01/2011	Paydown		103,601	103,601	99,202	102,139		1,462		1,462		103,601			0	1,877	06/25/2033	1Z*
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		06/01/2011	Paydown		127,259	127,259	128,134	127,763		(505)		(505)		127,259			0	2,911	07/25/2018	1Z*
00212P AV 0	ASG RESECURITIZATION TR 5.598% 02/28/37		06/01/2011	Paydown		402,890	402,890	394,832	398,812		4,078		4,078		402,890			0	9,211	02/28/2037	1Z*
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		06/01/2011	Paydown		76,440	76,440	57,713	60,263		16,177		16,177		76,440			0	1,481	10/25/2033	1Z*
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		06/01/2011	Paydown		147,548	147,548	155,847	155,561		(8,013)		(8,013)		147,548			0	3,922	11/15/2017	3FE
00922K AB 6	AIR 2 US 144A SERIES B 8.627% 10/01/20		04/01/2011	Various		686,766	686,766	690,888	688,500		(31)		(31)		688,469		(1,703)	(1,703)	29,624	10/01/2020	5FE
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		05/11/2011	Redemption 100.0000		1,783	1,783	1,783	1,783				0		1,783			0	165	02/11/2013	4FE
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		06/02/2011	Redemption 100.0000		2,185	2,185	2,185	2,185				0		2,185			0	99	03/02/2013	4FE
013817 AH 4	ALCOA INC 5.375% 01/15/13		06/28/2011	Call 107.4910		102,116	95,000	98,437	95,993		(231)		(231)		95,762		6,354	6,354	4,865	01/15/2013	2FE
01877K AA 1	ALLIANCE PIPELINE LP 14 7.770% 06/30/15		06/30/2011	Redemption 100.0000		420,000	420,000	420,000	420,000				0		420,000			0	16,317	06/30/2015	1FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 5.721% 08/25/36		06/01/2011	Paydown		325,033	325,033	324,526	324,280		754		754		325,033			0	7,843	08/25/2036	1Z*
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		06/01/2011	Paydown		234,343	234,343	234,287	234,160		184		184		234,343			0	5,011	03/25/2058	1Z*
030616 AF 3	AMERICREDIT PRIME AUTO 5.350% 03/08/16		06/08/2011	Paydown		300,051	300,051	309,686	306,682		(6,630)		(6,630)		300,051			0	6,579	12/08/2013	3FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig-nation or Market Indicator (a)
03061L AB 9	AMERICREDIT AUTOMOBILE 1.460% 11/06/13		06/06/2011	Paydown		1,039,493	1,039,493	1,039,477	1,039,484		8		8		1,039,493			0	6,267	11/06/2013	1FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		06/01/2011	Paydown		108,903	108,903	100,872	103,574		5,329		5,329		108,903			0	2,970	02/25/2028	1Z*
03235M AA 0	AMTRAK / PENN STATION 1 9.500% 06/15/17		06/15/2011	Redemption 100.0000		199,621	199,621	199,621	199,918		(12)		(12)		199,906		(285)	(285)	9,482	06/15/2017	1
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		06/01/2011	Paydown		15,184	15,184	14,985			199		199		15,184			0	63	06/25/2035	1Z*
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		06/01/2011	Redemption 100.0000		99,941	99,941	99,941	99,941				0		99,941			0	2,383	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		06/07/2011	Redemption 100.0000		30,486	30,486	28,469	28,921		55		55		28,976		1,510	1,510	1,000	01/02/2019	2
05529H AB 9	BCAP LLC TRUST 2006-RR1 5.000% 11/25/36		06/01/2011	Paydown		861,964	861,964	849,034	854,531		7,433		7,433		861,964			0	17,699	11/25/2036	1Z*
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		06/01/2011	Paydown		116,053	116,053	116,851	116,193		(140)		(140)		116,053			0	2,927	05/26/2012	1Z*
055392 AB 0	BFL FUNDING I 144A TRU 7.105% 05/01/26		05/01/2011	Redemption 100.0000		421,896	421,896	421,896	422,001		(105)		(105)		421,896			0	14,988	05/01/2026	1
055393 AB 8	BFL FUNDING II 144A 7.890% 08/15/21		04/01/2011	Redemption 100.0000		112,755	112,755	112,755	112,755				0		112,755			0		08/15/2021	1
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26		06/02/2011	Paydown		122,759	122,759	122,665	122,662		97		97		122,759			0	2,070	03/02/2026	1FE
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		06/01/2011	Paydown		171,128	171,128	168,775	169,418		1,710		1,710		171,128			0	3,070	05/25/2019	1Z*
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		06/01/2011	Paydown		330,488	330,488	324,911	325,518		4,971		4,971		330,488			0	6,814	10/25/2020	1Z*
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		06/01/2011	Paydown		456,097	456,097	452,107	453,028		3,070		3,070		456,097			0	9,280	06/26/2021	1Z*
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		06/01/2011	Paydown		55,277	55,277	55,553	55,449		(172)		(172)		55,277			0	1,267	07/26/2017	1Z*
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		06/01/2011	Paydown		12,981	12,981	13,703	13,700		(719)		(719)		12,981			0	282	01/25/2042	1Z*
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		06/01/2011	Paydown		376,128	376,128	374,012			2,116		2,116		376,128			0	3,696	05/26/2036	1FE
07383G AT 3	BEAR STERNS ASSET BACKE 8.720% 10/25/29		06/01/2011	Paydown		6,404	6,404	3,764	3,764		2,640		2,640		6,404			0	109	10/25/2029	1Z*
101137 AG 2	BOSTON SCIENTIFIC 6.400% 06/15/16		06/03/2011	Bank of America		4,518,120	4,000,000	4,095,840	4,062,737		(4,277)		(4,277)		4,058,460		459,660	459,660	123,022	06/15/2016	3FE
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34		06/01/2011	Redemption 100.0000		11,407	11,407	11,407	11,407				0		11,407			0	391	06/01/2034	2FE
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		06/01/2011	Paydown		163,954	163,954	163,567			387		387		163,954			0	1,413	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.629% 01/01/29		06/01/2011	Paydown		17,145	17,145	16,829	16,904		242		242		17,145			0	478	01/01/2029	1Z*
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		06/01/2011	Paydown		41,785	41,785	40,145	40,145		1,641		1,641		41,785			0	991	01/25/2033	4Z*
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		06/01/2011	Paydown		42,617	42,617	42,511	42,499		119		119		42,617			0	918	08/25/2035	1Z*
125152 AC 2	CE GENERATION LLC SENIO 7.416% 12/15/18		06/15/2011	Redemption 100.0000		80,750	80,750	81,202	81,001		(20)		(20)		80,982		(232)	(232)	2,994	12/15/2018	3FE
12556N AC 6	CIT EQUIPMENT COLLATERA 6.590% 12/22/14		06/20/2011	Paydown		146,780	146,780	151,825	148,163		(1,384)		(1,384)		146,780			0	4,003	09/20/2011	1FE
12557T AC 2	CIT EQUIPMENT COLLATERA 3.070% 08/15/16		06/15/2011	Paydown		1,175,480	1,175,480	1,192,423	1,182,475		(6,995)		(6,995)		1,175,480			0	14,918	12/15/2011	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		06/18/2011	Paydown		31,683	31,683	31,683					0		31,683			0	248	03/18/2026	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		06/16/2011	Paydown		193,326	193,326	193,299			27		27		193,326			0	499	04/16/2018	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		06/15/2011	Paydown		484,798	484,798	484,768	484,770		28		28		484,798			0	5,717	03/15/2016	1FE
12620T AD 3	CNH EQUIPMENT TRUST 200 5.170% 10/15/14		06/15/2011	Paydown		493,394	493,394	517,524	506,956		(13,562)		(13,562)		493,394			0	11,260	10/15/2013	1FE
12626P AG 8	CRH AMERICA INC 6.000% 09/30/16		06/03/2011	Morgan Stanley & Co.		3,337,110	3,000,000	2,888,310	2,919,158		5,104		5,104		2,924,262		412,848	412,848	124,000	09/30/2016	2FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		06/01/2011	Paydown		340,491	340,491	344,322	342,734		(2,242)		(2,242)		340,491			0	8,240	10/27/2015	1Z*
12642M EJ 5	CREDIT SUISSE MORT CAPI 4.300% 05/27/36		04/01/2011	Paydown		139,400	139,400	139,575	139,400				0		139,400			0	2,044	12/27/2010	1Z*
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		06/01/2011	Paydown		133,436	133,436	125,262	125,282		8,154		8,154		133,436			0	3,077	10/25/2035	1Z*
12669D 2L 1	COUNTRYWIDE HOME LOANS 5.750% 05/25/33		06/01/2011	Paydown		412,838	412,838	414,386	411,731		1,107		1,107		412,838			0	8,675	02/25/2013	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		06/01/2011	Paydown		753,437	753,437	757,123	753,985		(548)		(548)		753,437			0	18,778	11/25/2032	1Z*
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		06/01/2011	Paydown		91,690	91,690	88,367	88,622		3,068		3,068		91,690			0	2,054	10/25/2033	1Z*
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		06/01/2011	Paydown		191,769	191,769	191,175	191,206		563		563		191,769			0	4,792	05/25/2033	1Z*
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		06/01/2011	Paydown		295,915	295,915	287,593	292,955		2,961		2,961		295,915			0	6,205	10/25/2033	1Z*
12669E ZG 4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33		06/01/2011	Paydown		425,648	425,648	424,717	424,409		1,239		1,239		425,648			0	9,280	09/25/2033	1Z*
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		06/01/2011	Paydown		414,299	414,299	401,870	409,609		4,690		4,690		414,299			0	9,358	07/25/2034	1Z*
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		06/01/2011	Paydown		586,454	586,454	575,458	579,799		6,654		6,654		586,454			0	13,734	05/25/2034	1Z*
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35		06/01/2011	Paydown		324,004	324,004	321,371	321,862		2,142		2,142		324,004			0	7,489	09/25/2035	1Z*
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		06/01/2011	Paydown		68,625	68,625	68,764	68,582		42		42		68,625			0	1,658	05/25/2035	2Z*
140725 AE 2	CAPTEC GRANTOR TRUST 20 8.155% 06/25/14		05/01/2011	Paydown		(10,122)	(10,122)	(10,122)	(10,122)				0		(10,122)			0	37	06/25/2014	6FE
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2011	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	7,280	06/30/2023	1
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35		06/25/2011	Paydown		146,429	146,429	146,429	146,429				0		146,429			0	3,400	11/25/2035	1Z*
16162T 2U 9	CHASE MORTGAGE FINANCE 5.000% 03/25/18		04/01/2011	Paydown		3,144,592	3,144,592	3,146,557	3,142,326		2,266		2,266		3,144,592			0	52,410	02/25/2018	1Z*
170356 AA 7	CHOCTAW GENERATION SERI 8.368% 06/15/23		06/15/2011	Redemption 100.0000		134,211	134,211	134,211	134,211				0		134,211			0	5,615	06/15/2023	4FE
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		05/05/2011	Paydown		70,821	70,821	70,821	70,821				0		70,821			0	2,452	11/05/2016	2
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		06/01/2011	Paydown		1,101	1,101	1,051	1,051		50		50		1,101			0	30	09/25/2035	1Z*
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		06/01/2011	Paydown		107,460	107,460	105,378	105,613		1,848		1,848		107,460			0	2,188	02/25/2021	1Z*
172973 C7 2	CITICORP MORTGAGE 5.500% 09/25/34		06/01/2011	Paydown		1,407,804	1,407,804	1,391,306	1,401,824		5,979		5,979		1,407,804			0	33,075	09/25/2034	1Z*
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36		06/01/2011	Paydown		138,086	138,086	139,036			(949)		(949)		138,086			0	1,408	01/01/2014	1Z
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		06/01/2011	Paydown		106,336	106,336	94,639	97,466		8,871		8,871		106,336			0	2,264	12/25/2021	1Z*
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		06/01/2011	Paydown		109,884	109,884	109,335			549		549		109,884			0	793	09/25/2037	1Z*
196816 AB 8	COLOWYO COAL FUNDING CO 9.560% 11/15/11		05/15/2011	Various		336,599	336,599	336,599	336,599				0		336,599			0	16,089	11/15/2011	4FE
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		06/01/2011	Paydown		23,194	23,194	23,194	23,194				0		23,194			0		05/01/2033	6
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		06/01/2011	Paydown		1,268	1,268	1,007	1,007		261		261		1,268			0	50	06/15/2025	1Z*
21075W BX 2	CONTI MTGE HOME EQUITY 7.330% 03/15/27		06/01/2011	Paydown		31,052	31,052	28,593	28,593		2,459		2,459		31,052			0	901	03/15/2027	3Z*
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		06/01/2011	Paydown		16,118	16,118	15,643	15,643		475		475		16,118			0	420	03/15/2027	1Z*
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		06/01/2011	Paydown		25,621	25,621	25,617	25,621				0		25,621			0	976	04/15/2028	1Z*
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		04/15/2011	Redemption 100.0000		1,400	1,400	1,400	1,400				0		1,400			0	55	04/15/2015	4FE
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32		06/01/2011	Paydown		78,031	78,031	78,000	72,380	5,341	310		5,651		78,031			0	2,514	07/25/2032	5Z*
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		06/01/2011	Paydown		228,314	228,314	232,274	230,173		(1,859)		(1,859)		228,314			0	6,762	12/25/2031	2Z*
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		06/01/2011	Paydown		258,034	258,034	263,839	263,658		(5,623)		(5,623)		258,034			0	5,956	10/01/2019	3Z*
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		06/30/2011	Redemption 100.0000		40,000	40,000	40,000	40,000				0		40,000			0	1,174	03/30/2025	2FE
24648* AA 6	DELAWARE TR CAP MGMT (G 8.490% 05/01/13		05/01/2011	Redemption 100.0000		489,108	489,108	489,108	489,054		63		63		489,117		(9)	(9)	18,414	05/01/2013	1
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		06/02/2011	Redemption 100.0000		88,571	88,571	88,571	88,571				0		88,571			0	1,765	09/02/2014	1Z
25468P BW 5	WALT DISNEY COMPANY SEN 7.000% 03/01/32		06/02/2011	Barclays Capital Inc.		18,877,200	15,000,000	14,632,000	14,676,139		2,880		2,880		14,679,018		4,198,182	4,198,182	805,000	03/01/2032	1FE
257867 AR 2	RR DONNELLEY & SONS 5.500% 05/15/15		06/15/2011	Redemption 103.5000		8,463,195	8,177,000	8,300,128	8,241,839		(6,071)		(6,071)		8,235,769		227,426	227,426	262,345	05/15/2015	3FE

Statement as of June 30, 2011 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
26439R AH 9	SPECTRA ENERGY CAPITAL 8.000% 10/01/19		06/01/2011	Morgan Stanley & Co.		11,240,280	9,000,000	9,706,318	9,461,665		(16,587)		(16,587)		9,445,078		1,795,202	1,795,202	490,000	10/01/2019	2FE
26924X AC 9	E-TRADE RV AND MARINE T 3.620% 10/08/18		04/07/2011	Paydown		93,610	93,610	93,829	93,610				0		93,610			0	1,130	08/07/2010	2FE
293561 E* 3	ENRON GAS PROCESSING CO 10.030% 05/25/11		05/25/2011	Redemption 100.0000		9,201	9,201	9,201	9,201				0		9,201			0	461	05/25/2011	2
293561 F* 2	ENRON GAS PROCESSING CO 10.030% 05/25/11		05/25/2011	Redemption 100.0000		8,721	8,721	8,721	8,721				0		8,721			0	437	05/25/2011	2
293561 G* 1	ENRON GAS PROCESSING CO 10.030% 05/25/11		05/25/2011	Redemption 100.0000		11,353	11,353	11,353	11,353				0		11,353			0	569	05/25/2011	2
293561 H* 0	ENRON GAS PROCESSING CO 10.030% 05/25/11		05/25/2011	Redemption 100.0000		11,376	11,376	11,376	11,376				0		11,376			0	571	05/25/2011	2
293561 H@ 8	ENRON GAS PROCESSING CO 10.030% 05/25/11		05/25/2011	Redemption 100.0000		28,903	28,903	28,903	28,903				0		28,903			0	1,449	05/25/2011	2
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		06/01/2011	Paydown		14,248	14,248	14,284	14,180		69		69		14,248			0	446	07/01/2011	1Z*
30273@ AA 3	FPL ENERGY ROCKAWAY PEA 7.110% 06/28/20		06/30/2011	Redemption 100.0000		132,030	132,030	132,030	132,030				0		132,030			0	4,694	06/28/2020	2
31953* AL 6	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2011	Redemption 100.0000		14,026	14,026	14,026	14,026				0		14,026			0	418	10/15/2027	1
31953* AM 4	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2011	Redemption 100.0000		1,410	1,410	1,410	1,410				0		1,410			0	42	10/15/2027	1
31953* AN 2	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2011	Redemption 100.0000		8,920	8,920	8,920	8,920				0		8,920			0	266	10/15/2027	1
31953* AP 7	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2011	Redemption 100.0000		3,612	3,612	3,612	3,612				0		3,612			0	108	10/15/2027	1
31953* AQ 5	BNSF RAILWAY COMPANY SE 5.960% 10/15/27		05/15/2011	Redemption 100.0000		4,792	4,792	4,792	4,792				0		4,792			0	143	10/15/2027	1
31953* AR 3	BNSF RAILWAY COMPANY SE 5.960% 12/13/27		05/15/2011	Redemption 100.0000		17,103	17,103	17,103	17,103				0		17,103			0	510	12/13/2027	1
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35		06/01/2011	Paydown		238,444	238,444	235,761	236,765		1,679		1,679		238,444			0	6,557	01/25/2035	1Z*
32051G KU 8	FIRST HORIZON MTG PASS- 5.500% 05/25/35		06/01/2011	Paydown		348,671	348,671	345,620	346,617		2,054		2,054		348,671			0	7,985	05/25/2035	1Z*
324477 D@ 4	FIRST NATL BK CHICAGO S 10.030% 05/25/11		05/25/2011	Redemption 100.0000		232,743	232,743	232,743	232,743				0		232,743			0	11,672	05/25/2011	2
324477 E@ 3	FIRST NATL BK CHICAGO S 10.030% 05/25/11		05/25/2011	Redemption 100.0000		162,618	162,618	162,618	162,618				0		162,618			0	8,155	05/25/2011	2
324477 F@ 2	FIRST NATL BK CHICAGO S 10.030% 05/25/11		05/25/2011	Redemption 100.0000		149,150	149,150	149,150	149,150				0		149,150			0	7,480	05/25/2011	2
324477 G@ 1	FIRST NATL BK CHICAGO S 10.030% 05/25/11		05/25/2011	Redemption 100.0000		191,020	191,020	191,020	191,020				0		191,020			0	9,580	05/25/2011	2
324477 H@ 0	FIRST NATL BK CHICAGO S 10.030% 05/25/11		05/25/2011	Redemption 100.0000		197,927	197,927	197,927	197,927				0		197,927			0	9,926	05/25/2011	2
33761N A* 0	FIRST SERVICE CORPORATI 5.440% 04/01/15		04/01/2011	Redemption 100.0000		800,000	800,000	800,000	800,000				0		800,000			0	21,760	04/01/2015	2
34528Q AC 8	FORD CREDIT FLOORPLAN M 0.437% 06/15/13		06/14/2011	Paydown		2,500,000	2,500,000	2,465,625	2,483,431		16,569		16,569		2,500,000			0	6,231	06/15/2013	1FE
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		06/30/2011	Redemption 100.0000		56,008	56,008	56,008	56,008				0		56,008			0	1,820	12/19/2025	2FE
35729P AM 2	FREMONT HOME LOAN TRUST 5.000% 10/25/33		06/01/2011	Paydown		36,720	36,720	33,516	1,997	31,519	3,204		34,723		36,720			0	790	10/25/2033	5Z*
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		06/01/2011	Paydown		78,718	78,718	79,308	79,275		(557)		(557)		78,718			0	2,271	02/25/2029	1Z*
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		06/01/2011	Paydown		32,064	32,064	31,623	31,735		328		328		32,064			0	925	04/25/2029	1Z*
36159L AR 7	GE DEALER FLOORPLAN MST 0.283% 04/20/13		04/20/2011	Paydown		5,000,000	5,000,000	4,951,563	4,985,271		14,729		14,729		5,000,000			0	5,532	04/20/2013	1FE
36159L AS 5	GE DEALER FLOORPLAN MST 0.453% 04/20/13		04/20/2011	Paydown		3,154,000	3,154,000	3,041,639	3,128,889		25,111		25,111		3,154,000			0	5,292	04/20/2013	1FE
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		06/01/2011	Paydown		120,097	120,097	120,997			(901)		(901)		120,097			0	980	05/01/2019	1Z*
36829K AC 2	GE EQUIPMENT SMALL TICK 1.920% 07/15/16		06/15/2011	Paydown		1,557,257	1,557,257	1,564,557	1,560,745		(3,487)		(3,487)		1,557,257			0	12,336	04/15/2012	1FE
372109 AA 6	GENEVA ILL PRD FAC LICE 5.400% 10/01/13		06/01/2011	Redemption 100.0000		237,604	237,604	237,604	237,604				0		237,604			0	5,349	10/01/2013	2
39153V AQ 7	GREAT AMERICA LEASING R 2.540% 03/15/13		06/15/2011	Paydown		532,599	532,599	539,257	536,013		(3,414)		(3,414)		532,599			0	5,632	07/15/2012	1FE
393505 CV 2	GREEN TREE FINANCIAL CO 8.300% 07/15/19		06/15/2011	Paydown		156,897	156,897	155,377	156,754		143		143		156,897			0	5,343	07/15/2019	1FE
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		06/15/2011	Paydown		59,503	59,503	59,150	59,468		35		35		59,503			0	2,088	11/15/2019	1FE

Statement as of June 30, 2011 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
40052M AD 6	GS AUTO LOAN TRUST 2007 5.480% 12/15/14		06/15/2011	Paydown		557,505	557,505	579,457	569,508		(12,003)		(12,003)		557,505			0	12,556	10/15/2012	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		06/01/2011	Paydown		94,239	94,239	85,758	86,860		7,378		7,378		94,239			0	1,844	09/25/2037	1Z*
431282 AF 9	HIGHWOODS REALTY LP 7.500% 04/15/18		06/01/2011	RBS Securities Corp.		8,220,520	7,000,000	6,414,484	6,647,596		15,342		15,342		6,662,938		1,557,582	1,557,582	336,875	04/15/2018	2FE
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		06/01/2011	Paydown		148,309	148,309	135,703	139,019		9,290		9,290		148,309			0	3,567	02/25/2036	1Z*
444859 AU 6	HUMANA INC SENIOR NOTES 6.300% 08/01/18		05/31/2011	Morgan Stanley & Co.		12,534,886	11,175,000	11,617,193	11,388,630		(11,122)		(11,122)		11,377,508		1,157,378	1,157,378	590,599	08/01/2018	2FE
446148 AC 2	HUNTINGTON AUTO TRUST 3.940% 06/17/13		06/15/2011	Paydown		1,195,734	1,195,734	1,231,840	1,210,572		(14,838)		(14,838)		1,195,734			0	19,433	01/15/2012	1FE
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		06/01/2011	Paydown		47,999	47,999	47,985	47,802		197		197		47,999			0	1,777	08/20/2028	1Z*
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.186% 07/25/33		06/25/2011	Paydown		32,383	32,383	27,849	28,516		3,867		3,867		32,383			0	156	07/25/2033	1Z*
45254T PM 0	IMPAC SECURED ASSETS CM 5.127% 08/25/34		06/01/2011	Paydown		35,065	35,065	34,474			592		592		35,065			0	287	08/25/2034	1Z*
462613 AD 2	IPALCO ENTERPRISES INC 8.625% 11/14/11		06/17/2011	Call 103.2730		4,130,920	4,000,000	4,000,000	4,000,000				0		4,000,000		130,920	130,920	203,167	11/14/2011	3FE
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		06/15/2011	Paydown		40,111	40,111	40,103	40,103		8		8		40,111			0	605	12/15/2048	1FE
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		06/15/2011	Redemption 100.0000		158,050	158,050	158,050	158,050				0		158,050			0	4,679	09/15/2017	1
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		06/01/2011	Paydown		510,181	510,181	501,253	504,248		5,933		5,933		510,181			0	11,677	05/25/2036	1Z*
46629E AA 1	JP MORGAN ALTERNATIVE L 5.950% 09/25/36		06/01/2011	Paydown		233,333	233,333	234,283	234,066		(733)		(733)		233,333			0	5,785	06/01/2013	1Z*
47580* BD 0	JELD-WEN INC SR NT SER 11.160% 09/30/12		05/25/2011	Redemption 100.0000		9,101	9,101	9,101	9,101				0		9,101			0	1,484	09/30/2012	5
47745# AD 9	J.F. SHEA CO. SERIES A 7.500% 09/30/15		05/10/2011	Redemption 100.0000		3,764,439	3,764,439	3,764,439	3,764,439				0		3,764,439			0	125,180	09/30/2015	2Z
47745# AH 0	J.F. SHEA CO. SERIES A- 7.500% 09/30/15		05/10/2011	Redemption 100.0000		230,759	230,759	230,759	230,759				0		230,759			0	7,644	09/30/2015	2Z
47745# AM 9	J.F. SHEA CO. SERIES A- 15.000% 09/30/18		05/10/2011	Redemption 79.6333		151,682	190,476	190,476	190,476				0		190,476		(38,794)	(38,794)		09/30/2018	2Z
47745# AR 8	J.F. SHEA CO. SERIES B 15.000% 09/30/15		05/10/2011	Redemption 79.6333		121,346	152,381	152,381	152,381				0		152,381		(31,035)	(31,035)		09/30/2015	2Z
47745# AV 9	J.F. SHEA CO. SERIES B 15.000% 09/30/15		05/10/2011	Redemption 79.6333		28,245	35,469	35,469	35,469				0		35,469		(7,224)	(7,224)		09/30/2015	2Z
481239 AE 1	JPMORGAN AUTO REC TRUST 5.220% 07/15/15		06/15/2011	Paydown		523,359	523,359	535,462	526,459		(3,099)		(3,099)		523,359			0	11,215	09/15/2011	1FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		06/30/2011	Redemption 100.0000		68,627	68,627	67,779	68,174		35		35		68,209		419	419	1,909	07/31/2016	1FE
49327H AE 5	KEYCORP STUDENT LOAN TR 0.327% 06/27/25		06/27/2011	Paydown		512,877	512,877	488,515	491,083		21,793		21,793		512,877			0	1,000	06/27/2025	1FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		06/15/2011	Redemption 100.0000		6,657	6,657	6,657	6,657				0		6,657			0	220	06/15/2033	2FE
52176Y AA 2	LEAF II RECEIVABLES FUN 1.700% 08/20/18		06/20/2011	Paydown		413,570	413,570	406,214	406,306		7,264		7,264		413,570			0	2,929	08/20/2018	1FE
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		06/01/2011	Paydown		7,007	7,007	6,761	6,900		106		106		7,007			0		08/26/2024	1FE
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		04/25/2011	Paydown		225,042	225,042	212,254	219,572		5,470		5,470		225,042			0	7,820	01/26/2032	1FE
546345 A* 0	LOUISIANA NATL BANK 9.500% 05/20/11		05/20/2011	Various		517,372	517,372	517,372	517,372				0		517,372			0	24,575	05/20/2011	1Z
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		06/01/2011	Paydown		199,439	199,439	200,187	199,721		(283)		(283)		199,439			0	4,001	11/25/2018	1Z*
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		06/20/2011	Paydown		124,585	124,585	124,584	124,584		1		1		124,585			0	2,483	07/20/2031	1FE
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		06/20/2011	Paydown		323,787	323,787	323,752	323,751		36		36		323,787			0	4,721	10/20/2032	1FE
589497 AA 4	MEREY SWEENEY LP 144A 8.850% 12/18/19		06/18/2011	Redemption 100.0000		68,831	68,831	68,831	68,831				0		68,831			0	3,046	12/18/2019	2FE
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		04/01/2011	Paydown		23,439	23,439	23,435	23,438				0		23,439			0	976	10/01/2015	2FE
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		06/15/2011	Paydown		73,752	73,752	71,815	71,912		1,840		1,840		73,752			0	1,507	07/15/2038	1FE
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		06/01/2011	Paydown		15,938	15,938	16,309			(371)		(371)		15,938			0	119	12/15/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		06/01/2011	Paydown		61,475	61,475	61,433	61,433		43		43		61,475			0	1,284	12/15/2045	1FE
60040# AA 0	MILLENNIUM PIPELINE LLC 5.330% 06/30/27		06/30/2011	Redemption 100.0000		26,685	26,685	26,685	26,685				0		26,685			0	711	06/30/2027	2Z
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		06/01/2011	Paydown		270,679	270,679	270,319	269,947		732		732		270,679			0	5,518	11/25/2033	1Z*
629568 AQ 9	NABORS INDUSTRIES INC 6.150% 02/15/18		06/02/2011	Wells Fargo Securities		5,615,450	5,000,000	5,033,088	5,027,244		(1,344)		(1,344)		5,025,900		589,550	589,550	249,417	02/15/2018	2FE
641423 AZ 1	NEVADA POWER CO 8.250% 06/01/11		06/01/2011	Maturity		6,700,000	6,700,000	6,957,563	6,715,668		(15,668)		(15,668)		6,700,000			0	276,375	06/01/2011	2FE
652478 AQ 1	NEWS AMERICA HLDGS 8.250% 08/10/18		06/03/2011	Morgan Stanley & Co.		6,302,500	5,000,000	5,160,700	5,087,255		(3,721)		(3,721)		5,083,533		1,218,967	1,218,967	341,458	08/10/2018	2FE
65488B AA 7	SOUTHWESTERN ENERGY CO 7.150% 06/01/18.		06/01/2011	Redemption 100.0000		45,000	45,000	44,548	44,710		16		16		44,725		275	275	1,609	06/01/2018	3
66416T AF 2	NORTHEAST GENERATION CO 8.812% 10/15/26.		04/15/2011	Various		112,734	112,734	118,534	117,404		(89)		(89)		117,315		(4,580)	(4,580)	4,967	10/15/2026	3FE
670674 AA 8	NEW YORK CITY TAX LIEN 6.190% 01/10/23		04/10/2011	Paydown		204,842	204,842	204,823	204,679		163		163		204,842			0	6,340	01/10/2023	1FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		06/01/2011	Paydown		10,226	10,226	10,226	10,226				0		10,226			0		12/15/2026	6
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		06/01/2011	Paydown		32,360	32,360	32,360	32,360				0		32,360			0		06/15/2032	6
68213K AD 7	OAKWOOD MORTGAGE INVEST 6.810% 12/15/31		06/01/2011	Paydown		163,480	163,480	163,480	163,480				0		163,480			0	4,440	12/15/2031	5FE
68240M AE 8	SECURED LIEN HOME OWNER 7.600% 02/15/29		06/01/2011	Paydown		9,519	9,519	9,516	9,493		26		26		9,519			0	304	02/15/2029	1Z*
68240M AF 5	SECURED LIEN HOME OWNER 7.960% 02/15/29		06/01/2011	Paydown		17,612	17,612	17,034	17,528		84		84		17,612			0	629	02/15/2029	1Z*
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22.		06/15/2011	Redemption 100.0000		32,550	32,550	32,550	32,550				0		32,550			0	1,330	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		06/01/2011	Paydown		169,802	169,802	169,288	169,299		502		502		169,802			0	4,897	05/15/2032	1FE
693659 AC 8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15		06/30/2011	Redemption 100.0000		560,000	560,000	590,112	572,030		(2,289)		(2,289)		569,741		(9,741)	(9,741)	22,400	12/30/2015	2FE
694308 GN 1	PACIFIC GAS & ELEC 8.250% 10/15/18		06/02/2011	Bank of America		3,905,310	3,000,000	2,979,990	2,983,040		679		679		2,983,719		921,591	921,591	159,500	10/15/2018	1FE
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		06/27/2011	Redemption 100.0000		109,087	109,087	84,419	84,371	(11,755)			(11,755)		84,419		24,668	24,668	8,366	12/31/2012	5
717265 AK 8	FREEPORT MCMORAN CORP 8.750% 06/01/11		06/01/2011	Maturity		3,925,000	3,925,000	3,918,288	3,924,595		405		405		3,925,000			0	171,719	06/01/2011	2FE
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		06/30/2011	Redemption 100.0000		85,500	85,500	85,500	85,500				0		85,500			0	2,522	12/31/2018	2
74112K AC 9	PRESTIGE AUTO REC TRUST 5.580% 08/15/14		06/15/2011	Paydown		439,848	439,848	452,303	448,386		(8,539)		(8,539)		439,848			0	10,084	07/15/2013	1FE
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		06/15/2011	Paydown		373,967	373,967	373,902	373,962		5		5		373,967			0	8,608	04/15/2017	1FE
74160M CN 0	PRIME MORTGAGE TRUST 20 5.500% 01/25/34		06/01/2011	Paydown		579,835	579,835	580,198	578,278		1,557		1,557		579,835			0	11,935	01/25/2015	1Z*
743410 AE 2	PROLOGIS TRUST 5.500% 03/01/13		06/08/2011	Tax Free Exchange		125,694	125,000	127,815	125,859		(164)		(164)		125,694			0	3,438	03/01/2013	2FE
743410 AT 9	PROLOGIS TRUST 6.625% 05/15/18		06/08/2011	Tax Free Exchange		998,244	1,000,000	997,660	998,158		86		86		998,244			0	33,125	05/15/2018	2FE
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		06/01/2011	Paydown		60,823	60,823	60,823	60,823				0		60,823			0	1,475	02/26/2036	1Z*
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		06/01/2011	Paydown		315,833	315,833	318,399			(2,566)		(2,566)		315,833			0	2,834	03/01/2016	1FE
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		06/01/2011	Paydown		170,012	170,012	161,618	162,728		7,284		7,284		170,012			0	3,650	10/25/2021	1Z*
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		06/01/2011	Paydown		240,387	240,387	228,631	237,314		3,073		3,073		240,387			0	4,681	05/25/2033	1Z*
760985 XV 8	RESIDENTIAL FDG SEC COR 5.892% 08/25/33		06/01/2011	Paydown		20,966	20,966	20,935	20,911		55		55		20,966			0	559	08/25/2033	1Z*
76110G J3 6	RESIDENTIAL ACCREDIT LO 6.350% 08/25/32		06/01/2011	Paydown		230,988	230,988	237,701	231,081		(93)		(93)		230,988			0	6,020	12/25/2012	1Z*
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		06/01/2011	Paydown		26,302	26,302	26,291	26,196		105		105		26,302			0	819	09/25/2029	1Z*
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		06/01/2011	Paydown		321,303	321,303	323,983	323,771		(2,468)		(2,468)		321,303			0	5,991	05/01/2019	1Z*
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		06/01/2011	Paydown		111,136	111,136	112,803	112,701		(1,566)		(1,566)		111,136			0	2,080	02/25/2020	1Z*
76126C HZ 8	RACERS (BELL SOUTH) 144 6.853% 07/15/21		04/01/2011	Various		(15,033)	(15,033)	(17,457)	(16,477)		(30)		(30)		(16,507)		1,474	1,474	3,717	07/15/2021	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
78443J AB 5	SLM STUDENT LOAN TRUST 0.297% 09/15/20		06/15/2011	Paydown		219,252	219,252	215,963	216,927		2,324		2,324		219,252			0	394	09/15/2020	1FE
78445Q AA 9	SLM STUDENT LOAN TRUST 1.837% 12/15/17		06/14/2011	Paydown		331,838	331,838	331,838	331,838				0		331,838			0	2,565	12/15/2017	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		06/01/2011	Paydown		123,381	123,381	123,380	123,368		12		12		123,381			0	1,850	07/20/2027	1FE
79548C BK 1	SALOMON BROTHERS MTG SE 6.729% 12/18/35		05/01/2011	Paydown		4,000,000	4,000,000	4,085,625	4,019,560		(19,560)		(19,560)		4,000,000			0	100,647	04/18/2011	1Z*
795770 AK 2	SALTON SEA FDG E 8.300% 05/30/11		05/30/2011	Various		870,923	870,923	870,923	870,923				0		870,923			0	36,143	05/30/2011	2FE
814138 AK 9	PROLOGIS TRUST FORMERLY 7.625% 07/01/17		06/08/2011	Tax Free Exchange		1,571,613	1,600,000	1,546,352	1,570,040		1,573		1,573		1,571,613			0	61,000	07/01/2017	2FE
82651K AA 3	SIERRA RECEIVABLES FUND 4.520% 08/20/26		06/20/2011	Paydown		525,155	525,155	525,102	525,131		24		24		525,155			0	9,573	08/20/2026	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		06/20/2011	Paydown		173,404	173,404	173,371	173,375		29		29		173,404			0	3,180	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		06/20/2011	Paydown		545,378	545,378	545,894	545,891		(513)		(513)		545,378			0	7,864	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		06/20/2011	Paydown		164,039	164,039	164,021	164,022		16		16		164,039			0	2,543	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		06/20/2011	Paydown		215,703	215,703	215,681			22		22		215,703			0	1,121	06/20/2018	1FE
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		06/01/2011	Paydown		462,294	462,294	462,035	462,032		262		262		462,294			0	9,388	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		06/01/2011	Paydown		115,573	115,573	115,516	115,515		58		58		115,573			0	3,315	05/16/2022	2FE
833667 A* 9	FIRST SECURITY BANK TTX 7.240% 06/28/11		06/28/2011	Redemption 100.0000		88,792	88,792	88,792	88,792				0		88,792			0	3,214	06/28/2011	1
833667 B@ 6	FIRST SECURITY BANK TTX 7.240% 06/28/11		06/28/2011	Redemption 100.0000		53,940	53,940	53,940	53,940				0		53,940			0	1,953	06/28/2011	1
84250Q AP 8	GOLDEN STATE WATER CO M 7.650% 09/01/25		05/05/2011	Call 101.9130		3,592,433	3,525,000	3,447,415	3,463,229		792		792		3,464,021		128,412	128,412	115,356	09/01/2025	1FE
852060 AT 9	SPRINT CAPITAL CORP 8.750% 03/15/32		06/02/2011	Morgan Stanley & Co.		5,512,500	5,000,000	4,904,021	4,913,560		616		616		4,914,176		598,324	598,324	318,403	03/15/2032	3FE
859245 AA 0	STERLING BANK TRUST FSB 2.418% 04/26/26		06/26/2011	Paydown				47,660	34,405		(34,405)		(34,405)					0	7,219	06/25/2025	1FE
863572 5B 5	STRUCTURED ASSET SECS 7.282% 03/25/31		06/01/2011	Paydown		12,285	12,285	9,362	9,362		2,923		2,923		12,285			0	321	03/25/2031	1Z*
863581 AE 4	STRUCTURED ADJ RATE MTG 5.625% 07/25/36		06/01/2011	Paydown		542,474	542,474	541,288	540,591		1,884		1,884		542,474			0	11,945	07/25/2036	1Z*
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		06/01/2011	Paydown		805,330	805,330	810,565	810,708		(5,378)		(5,378)		805,330			0	17,607	12/25/2031	1Z*
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		06/01/2011	Paydown		527,136	527,136	539,490	529,544		(2,408)		(2,408)		527,136			0	12,146	08/25/2017	1Z*
86359A KD 4	STRUCTURED ASSET SECURI 4.730% 01/25/33		06/01/2011	Paydown		18,937	18,937	18,854	18,861		76		76		18,937			0	384	01/25/2033	1Z*
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		06/01/2011	Paydown		23,879	23,879	22,625	22,722		1,156		1,156		23,879			0	547	02/25/2020	1Z*
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		06/01/2011	Paydown		48,529	48,529	42,341	42,947		5,582		5,582		48,529			0	993	05/25/2034	1Z*
869434 AB 6	SUTTON BRIDGE FIN LTD 1 7.970% 06/30/22		06/30/2011	Redemption 100.0000		85,665	85,665	85,665	85,665				0		85,665			0	3,414	06/30/2022	2FE
870537 AA 5	SWEETWATER INVESTORS LL 5.875% 05/15/14		05/15/2011	Redemption 100.0000		218,274	218,274	218,274	218,274				0		218,274			0	6,412	05/15/2014	5*
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		06/20/2011	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	904	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		06/22/2011	Paydown		62,500	62,500	62,500					0		62,500			0	953	01/20/2026	1FE
88641T AA 4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17		06/15/2011	Paydown		323,328	323,328	323,305	323,313		15		15		323,328			0	7,899	05/15/2017	1FE
893830 AF 6	TRANSOCEAN INC 7.500% 04/15/31		05/31/2011	Morgan Stanley & Co.		5,864,500	5,000,000	4,881,800	4,896,157		920		920		4,897,077		967,423	967,423	237,500	04/15/2031	2FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		06/12/2011	Redemption 100.0000		110,108	110,108	110,108	110,108				0		110,108			0	2,614	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		06/16/2011	Paydown		34,922	34,922	34,922	34,922				0		34,922			0	756	10/16/2040	1FE
902635 AA 9	UNITED CAPITAL MARKETS 2.300% 11/08/27		06/25/2011	Paydown				20,103					0					0	11,196	04/25/2010	1FE
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		06/23/2011	Redemption 100.0000		51,173	51,173	51,173	51,173				0		51,173			0	1,120	09/23/2030	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
921796 GR 3	VANDERBILT MORTGAGE 199 7.415% 07/07/29		06/01/2011	Paydown		44,645	44,645	43,908	43,918		727		727		44,645			0	1,386	07/07/2029	1FE
92718B AA 3	DT AUTO OWNER TRUST 200 2.980% 10/15/15		06/15/2011	Paydown		532,171	532,171	532,132	532,152		20		20		532,171			0	6,478	10/15/2015	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.708% 10/25/33		06/01/2011	Paydown		12,303	12,303	7,997	8,536		3,767		3,767		12,303			0	139	10/25/2033	1Z*
92922F JY 5	WASHINGTON MUTUAL 2003- 5.500% 01/25/34		06/01/2011	Paydown		297,593	297,593	291,083	295,852		1,741		1,741		297,593			0	7,342	01/25/2034	1Z*
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		06/01/2011	Paydown		105,213	105,213	106,462	106,019		(806)		(806)		105,213			0	2,241	11/25/2018	1Z*
92922F KX 5	WASHINGTON MUTUAL 2003- 2.591% 02/25/34		06/01/2011	Paydown		94,159	94,159	59,320	64,812		29,347		29,347		94,159			0	988	02/25/2034	1Z*
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		06/01/2011	Paydown		89,039	89,039	89,317	89,040		(1)		(1)		89,039			0	2,314	04/25/2014	1Z*
94106L AS 8	WASTE MANAGEMENT INC 6.100% 03/15/18		05/31/2011	Morgan Stanley & Co.		5,748,000	5,000,000	4,979,900	4,984,482		730		730		4,985,212		762,788	762,788	218,583	03/15/2018	2FE
94403* AY 2	WAWA INC SENIOR UNSECUR 5.870% 05/04/16		05/04/2011	Redemption 100.0000		440,000	440,000	440,000	440,000				0		440,000			0	12,914	05/04/2016	2Z
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		06/01/2011	Paydown		437,579	437,579	404,213	426,549		11,029		11,029		437,579			0	8,470	09/25/2018	1Z*
949780 AA 8	WELLS FARGO MBS 2003-6 5.000% 06/25/18		06/01/2011	Paydown		259,519	259,519	262,520	261,382		(1,863)		(1,863)		259,519			0	5,218	05/25/2018	1Z*
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		06/01/2011	Paydown		92,030	92,030	91,973	91,886		145		145		92,030			0	1,894	11/25/2018	1Z*
94980Y AG 7	WELLS FARGO MBS 2003-16 4.500% 12/25/18		06/01/2011	Paydown		130,915	130,915	132,143	131,375		(460)		(460)		130,915			0	2,452	02/25/2013	1Z*
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		06/01/2011	Paydown		109,120	109,120	109,291	109,140		(20)		(20)		109,120			0	2,134	11/25/2018	1Z*
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		06/01/2011	Paydown		219,765	219,765	221,344	220,518		(753)		(753)		219,765			0	4,071	11/25/2014	1Z*
94982C AF 5	WELLS FARGO MB TRST 200 2.744% 01/25/35		06/01/2011	Paydown		661,429	661,429	646,960			14,469		14,469		661,429			0	6,301	01/25/2035	1Z*
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		06/01/2011	Paydown		109	109	103	106		3		3		109			0	3	10/25/2035	1Z*
97180* SC 3	WILMINGTON TRUST CO 9.030% 11/27/14		05/29/2011	Redemption 100.0000		68,631	68,631	68,631	68,631				0		68,631			0	3,647	11/27/2014	1
97180* SD 1	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2011	Redemption 100.0000		68,631	68,631	68,631	68,631				0		68,631			0	3,099	11/29/2014	1
97180* SE 9	WILMINGTON TRUST CO 9.030% 11/28/14		05/29/2011	Redemption 100.0000		68,631	68,631	68,631	68,631				0		68,631			0	3,099	11/28/2014	1
97180* SF 6	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2011	Various		68,631	68,631	68,631	68,631				0		68,631			0	3,099	11/29/2014	1
97180* SG 4	WILMINGTON TRUST CO 9.030% 11/29/14		05/29/2011	Various		68,631	68,631	68,631	68,631				0		68,631			0	3,099	11/29/2014	1
97180* SH 2	WILMINGTON TRUST CO 9.030% 11/28/14		05/29/2011	Redemption 100.0000		68,631	68,631	68,631	68,631				0		68,631			0	3,099	11/28/2014	1
30217V AC 1	EXPRESS PIPELINE LP LP 7.390% 12/31/17	A	06/30/2011	Various		231,326	231,326	222,063	227,226		496		496		227,722		3,604	3,604	8,548	12/31/2017	2FE
87971M AC 7	TELUS CORPORATION 8.000% 06/01/11	A	06/01/2011	Maturity		4,445,000	4,445,000	4,548,015	4,451,392		(6,392)		(6,392)		4,445,000			0	177,800	06/01/2011	2FE
15128@ AH 6	CEMEX ESPANA FINANCE LL 8.910% 02/14/14	R	04/05/2011	Redemption 100.0000		567,819	567,819	567,819	567,819				0		567,819			0	12,968	02/14/2014	4
23406# AA 6	DAK AMERICAS LLC GRUPO 6.850% 06/23/14	R	06/23/2011	Redemption 100.0000		571,429	571,429	571,429	571,429				0		571,429			0	19,571	06/23/2014	3
268789 AA 2	E ON INTERNATIONAL FINA 5.800% 04/30/18	F	06/01/2011	Bank of America		5,710,900	5,000,000	4,978,900	4,983,511		783		783		4,984,294		726,606	726,606	174,000	04/30/2018	1FE
39843# AA 3	GRIFOLS INC SERIES A 6.420% 10/07/16	F	06/01/2011	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	737,920	10/07/2016	2
39843# AB 1	GRIFOLS INC SERIES B 6.940% 10/07/19	F	06/01/2011	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	317,658	10/07/2019	2
500472 AB 1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	F	06/03/2011	Citigroup		9,155,280	8,000,000	7,926,750	7,943,248		2,786		2,786		7,946,035		1,209,245	1,209,245	341,167	03/11/2018	1FE
50064N AA 5	KOREA MIDLAND POWER CO 4.950% 05/06/11	F	05/06/2011	Maturity		4,925,000	4,925,000	4,839,108	4,920,013		4,987		4,987		4,925,000			0	121,894	05/06/2011	1FE
5006EP AA 9	KOREA EAST-WEST POWER C 4.875% 04/21/11	F	04/21/2011	Maturity		3,225,000	3,225,000	3,191,350	3,223,300		1,700		1,700		3,225,000			0	78,609	04/21/2011	1FE
553045 A# 2	XSTRATA HOLDINGS PTY LT 8.630% 06/25/11	F	06/25/2011	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	43,150	06/25/2011	2
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	04/12/2011	Redemption 100.0000		15,949	15,949	15,949	15,949				0		15,949			0	477	07/12/2016	1
69335U AE 4	PF EXPT REC MASTER TRUS 6.436% 06/01/15	R	06/01/2011	Redemption 100.0000		80,691	80,691	80,691	80,691				0		80,691			0	2,597	06/01/2015	2FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
83363R AA 5	SOCIEDAD CONC AUTOPISTA 6.223% 12/15/26...	R..	06/15/2011	Redemption 100.0000		313	313	321	319				0		319		(6)	(6)	10	12/15/2026	2FE
880334 AA 5	TENGIZCHEVROIL FINANCE 6.124% 11/15/14.....	F...	05/15/2011	Redemption 100.0000		124,886	124,886	125,511	125,108		(29)		(29)		125,079		(193)	(193)	3,400	11/15/2014	2FE
F1068# AA 5	BONDUELLE SCA SENIOR NO 8.530% 06/07/12...	R..	06/07/2011	Redemption 100.0000		800,000	800,000	800,000	800,000				0		800,000			0	34,120	06/07/2012	2
G9284# AJ 6	VITOL FINANCE LTD GUAR 7.450% 06/28/12........	R..	06/28/2011	Redemption 100.0000		214,286	214,286	214,286	214,286				0		214,286			0	7,982	06/28/2012	2
3899999.	Total - Bonds - Industrial & Miscellaneous					229,147,577	212,394,859	212,459,375	209,538,073	25,105	124,756	0	149,861	0	212,140,973	0	17,006,606	17,006,606	8,766,953	XXX	XXX
Bonds - Credit Tenant Loans																					
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21......		06/15/2011	Redemption 100.0000		69,401	69,401	71,251	70,651		(37)		(37)		70,613		(1,213)	(1,213)	2,156	08/15/2021	1
12643F AA 2	CTL CAPITAL WALGREEN CO 7.270% 11/15/26....		05/15/2011	Redemption 100.0000		156,933	156,933	156,933	156,933				0		156,933			0	5,705	11/15/2026	1
12811# AA 8	CALAMOS HOLDINGS INC 5.240% 04/29/11..........		04/29/2011	Maturity		1,315,417	1,315,417	1,315,417	1,315,417				0		1,315,417			0	34,464	04/29/2011	2
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21..		06/08/2011	Redemption 100.0000		37,358	37,358	37,358	37,358				0		37,358			0	1,105	06/08/2021	1
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23...		05/11/2011	Redemption 100.0000		47,378	47,378	47,378	47,378				0		47,378			0	1,334	11/11/2023	1
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25.......		06/10/2011	Redemption 100.0000		24,917	24,917	24,917	24,917				0		24,917			0	627	05/10/2025	2
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24....		06/10/2011	Redemption 100.0000		43,733	43,733	43,733	43,733				0		43,733			0	1,181	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21.......		06/05/2011	Redemption 100.0000		30,990	30,990	30,990	30,990				0		30,990			0	959	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19......		06/10/2011	Redemption 100.0000		36,964	36,964	36,964	36,964				0		36,964			0	812	05/10/2019	2
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16....	A..	06/12/2011	Paydown		17,800	17,800	17,800	17,800				0		17,800			0	720	08/09/2016	6FE
4199999.	Total - Bonds - Credit Tenant Loans					1,780,891	1,780,891	1,782,741	1,782,141	0	(37)	0	(37)	0	1,782,103	0	(1,213)	(1,213)	49,063	XXX	XXX
8399997.	Total - Bonds - Part 4					298,169,022	276,333,570	275,381,902	273,258,915	25,105	(260,838)	0	(235,733)	0	275,476,217	0	22,692,807	22,692,807	10,502,283	XXX	XXX
8399999.	Total - Bonds					298,169,022	276,333,570	275,381,902	273,258,915	25,105	(260,838)	0	(235,733)	0	275,476,217	0	22,692,807	22,692,807	10,502,283	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					298,169,022	XXX	275,381,902	273,258,915	25,105	(260,838)	0	(235,733)	0	275,476,217	0	22,692,807	22,692,807	10,502,283	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370	532,149	1438	216,283			114,957		114,957	(9,109)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375	517,766	1381	205,656			106,606		106,606	(9,103)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275	473,825	1723	208,728			128,922		128,922	(5,770)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115	158,700	1380	37,835			35,178		35,178	(1,898)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780	1,122,420	1439	455,992			243,726		243,726	(19,130)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450	743,850	1653	320,843			193,691		193,691	(9,780)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65	89,700	1380	21,385			19,906		19,906	(1,079)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115	1,542,045	1383	614,204			305,297		305,297	(30,253)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200	330,600	1653	142,403			86,071		86,071	(4,301)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800	680,000	850	205,000			100,284		100,284	(11,785)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580	1,811,944	1147	623,394			204,528		204,528	(51,018)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985	2,518,568	1269	948,161			403,504		403,504	(61,310)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90	128,070	1423	51,711			27,537		27,537	(2,190)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265	389,285	1469	159,657			86,915		86,915	(6,487)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385	552,475	1435	225,567			115,963		115,963	(10,640)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170	191,930	1129	68,063			34,857		34,857	(2,903)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295	338,955	1149	90,323			65,121		65,121	(5,024)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810	1,214,190	1499	509,129			271,976		271,976	(22,401)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415	622,500	1500	257,995			142,729		142,729	(10,143)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545	851,524	1562	362,705			205,878		205,878	(12,418)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385	442,365	1149	117,336			85,317		85,317	(6,455)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285	1,504,992	1171	529,298			187,268		187,268	(40,692)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870	2,555,168	1366	1,012,094			470,642		470,642	(61,403)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255	345,780	1356	136,150			67,894		67,894	(6,545)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300	464,307	1548	196,568			111,073		111,073	(6,889)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545	739,020	1356	290,971			145,789		145,789	(13,865)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655	815,082	1244	303,606			131,246		131,246	(19,139)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400	624,972	1562	265,607			151,265		151,265	(8,988)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435	491,115	1129	167,962			90,237		90,237	(7,531)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505	717,605	1421	290,159			150,921		150,921	(12,934)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550	851,230	1548	359,756			204,112		204,112	(12,174)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215	242,735	1129	82,984			44,827		44,827	(3,730)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360	602,640	1674	262,906			157,271		157,271	(8,327)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110	2,780,136	1318	1,069,095			447,554		447,554	(73,404)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980	1,232,840	1258	448,262			204,863		204,863	(24,722)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480	610,560	1272	231,924			108,863		108,863	(8,503)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605	831,270	1374	329,719			168,137		168,137	(15,151)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240	328,800	1370	81,238			73,129		73,129	(4,108)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305	320,860	1052	108,202			44,780		44,780	(4,345)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625	867,500	1388	345,759			178,040		178,040	(15,571)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700	1,140,300	1629	490,100			288,274		288,274	(16,259)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305	417,850	1370	103,102			92,974		92,974	(5,141)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150	205,500	1370	50,664			45,829		45,829	(2,484)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680	930,920	1369	357,972			177,049		177,049	(17,174)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290	406,580	1402	163,035			84,846		84,846	(7,171)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195	320,580	1644	138,306			81,933		81,933	(4,461)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215	370,445	1723	163,433			100,953		100,953	(4,532)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735	726,327	988	220,437			56,509		56,509	(19,798)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990	2,573,468	1293	978,823			413,727		413,727	(63,373)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630	857,430	1361	339,097			164,139		164,139	(17,367)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600	1,360,000	850	409,728			197,218		197,218	(23,679)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190	262,200	1380	62,700			58,126		58,126	(3,108)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530	1,727,370	1129	612,719			315,152		315,152	(26,249)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640	722,560	1129	256,288			132,306		132,306	(11,047)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655	739,495	1129	252,601			137,003		137,003	(11,387)				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1089	93,410			64,185		64,185	(5,043)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1089	74,010			50,941		50,941	(4,028)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1049	41,303			25,856		25,856	(2,148)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1049	35,208			23,036		23,036	(1,919)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1049	30,864			20,207		20,207	(1,657)				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1049	35,348			23,200		23,200	(1,864)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	09/30/2020	20	22,824	1,141		4,658		4,604		4,604	(54)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	10/30/2020	25	29,582	1,183		6,185		6,121		6,121	(64)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	11/30/2020	45	53,125	1,181		11,122		11,002		11,002	(120)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	12/31/2020	65	81,747	1,258		17,796		17,658		17,658	(138)				N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	01/29/2021	75	96,459	1,286		21,324		21,173		21,173	(151)				N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	02/26/2021	95	126,086	1,327		28,446		28,282		28,282	(164)				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	03/31/2021	155	205,504	1,326		46,387		46,119		46,119	(268)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	04/30/2021	120	163,633	1,364		37,620		37,424		37,424	(196)				N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,263,778	173,538	0	8,842,720	XXX	8,842,720	(892,262)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,263,778	173,538	0	8,842,720	XXX	8,842,720	(892,262)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,263,778	173,538	0	8,842,720	XXX	8,842,720	(892,262)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,263,778	173,538	0	8,842,720	XXX	8,842,720	(892,262)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,263,778	173,538	0	8,842,720	XXX	8,842,720	(892,262)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,263,778	173,538	0	8,842,720	XXX	8,842,720	(892,262)	0	0	0	0	XXX	XXX

(a)

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
BPU1	(553)	(345,625)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	163.4081	160.5100	1,001,663	1,001,663	1,001,663	526,407			(829,500)	N/A
VGU1	(722)	(10,468)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	EUR	06/15/2011	2,776.1252	2,848.0000	(752,385)	(752,385)	(752,385)	(1,213,590)			(2,105,098)	N/A
ECU1	(165)	(20,625,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	1.4507	1.4488	39,885	39,885	39,885	202,873			(660,000)	N/A
ZU1	(593)	(9,520)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	09/19/2011	LIF	06/15/2011	5,758.7591	5,902.5000	(1,368,413)	(1,368,413)	(1,368,413)	(1,006,983)			(2,856,096)	N/A
JYU1	(111)	(138,750)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	09/21/2011	CME	06/09/2011	125.0279	124.3300	96,831	96,831	96,831	384,531			(277,500)	N/A
NQU1	(1,033)	(20,660)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	2,223.7094	2,321.0000	(2,010,023)	(2,010,023)	(2,010,023)	(1,828,737)			(2,892,400)	N/A
NKU1	(140)	(1,734)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	09/09/2011	OSE	06/08/2011	9,427.9633	9,820.0000	(679,792)	(679,792)	(679,792)	(612,965)			(1,092,124)	N/A
TAU1	(452)	(45,200)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	NYF	06/14/2011	774.5637	825.4000	(2,297,800)	(2,297,800)	(2,297,800)	(1,748,800)			(1,582,000)	N/A
ESU1	(1,024)	(51,200)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	09/16/2011	CME	06/14/2011	1,266.2925	1,315.5000	(2,519,422)	(2,519,422)	(2,519,422)	(1,756,383)			(4,096,000)	N/A
1349999. Total-Short Futures-Hedging Other												(8,489,457)	(8,489,457)	(8,489,457)	(7,053,647)	0	0	(16,390,718)	XXX
1389999. Total-Short Futures												(8,489,457)	(8,489,457)	(8,489,457)	(7,053,647)	0	0	(16,390,718)	XXX
1409999. Total-Hedging Other												(8,489,457)	(8,489,457)	(8,489,457)	(7,053,647)	0	0	(16,390,718)	XXX
1449999. TOTAL												(8,489,457)	(8,489,457)	(8,489,457)	(7,053,647)	0	0	(16,390,718)	XXX

(a)

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

NONE

Broker Name	Net Cash Deposits
Brokers	
Goldman Sachs	(7,053,647)
Total Net Cash Deposits	(7,053,647)

SCHEDULE DB - PART D

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	1,138,379	(9,627,836)	1,138,379	1,138,379	(9,627,836)	1,138,379	(16,390,718)	(16,390,718)
NAIC 1 Designation											
BARCLAYS CAPITAL	N	N		4,157,521		4,157,521	4,157,521		4,157,521		0
SOCIETE GENERALE	N	N		2,350,872		2,350,872	2,350,872		2,350,872		0
JP MORGAN CHASE	N	N		509,637		509,637	509,637		509,637		0
DEUTSCHE BANK	N	N		153,644		153,644	153,644		153,644		0
BNP PARIBUS	N	N		1,498,663		1,498,663	1,498,663		1,498,663		0
CREDIT SUISSE	N	N		172,383		172,383	172,383		172,383		0
0299999. Total NAIC 1 Designation			0	8,842,720	0	8,842,720	8,842,720	0	8,842,720	0	0
0899999. Totals			0	9,981,099	(9,627,836)	9,981,099	9,981,099	(9,627,836)	9,981,099	(16,390,718)	(16,390,718)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO	1	305,490,706	305,490,706	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			305,490,706	305,490,706	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			305,490,706	305,490,706	XXX
Totals					
7799999. Total - Issuer Obligations			305,490,706	305,490,706	XXX
8399999. Subtotal - Bonds			305,490,706	305,490,706	XXX
9999999. Totals			305,490,706	305,490,706	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....305,490,706 Book/Adjusted Carrying Value $.....305,490,706
2. Average balance for the year to date: Fair Value $.....286,083,174 Book/Adjusted Carrying Value $.....286,083,174
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....305,490,706 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....305,490,706 Book/Adjusted Carrying Value $.....305,490,706

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
		Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository	Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank.......... Cincinnati, OH..........	....	....	....	....	45,165,295	70,073,896	75,045,137	XXX..
Goldman Sachs & Co.......... New York, NY..........	....	....	....	....	25,398,681	26,050,897	27,602,828	XXX..
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories..........	....XXX........	......XXX........	....	....	320,459	319,345	320,437	XXX..
0199999. Total Open Depositories..........	....XXX........	......XXX........	0	0	70,884,435	96,444,138	102,968,402	XXX..
0399999. Total Cash on Deposit..........	....XXX........	......XXX........	0	0	70,884,435	96,444,138	102,968,402	XXX..
0499999. Cash in Company's Office..........	....XXX........	......XXX........	..........XXX..........	..........XXX..........	5,000	5,000	5,000	XXX..
0599999. Total Cash..........	....XXX........	......XXX........	0	0	70,889,435	96,449,138	102,973,402	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE