



QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

NAIC Company Code..... 89206

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

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

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

Commenced Business..... August 22, 1979

Statutory Home Office

One Financial Way..... Cincinnati OH 45242
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

One Financial Way..... Cincinnati OH 45242
(Street and Number) (City or Town, State and Zip Code)

513-794-6100
(Area Code) (Telephone Number)

Mail Address

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

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(Name)

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(Area Code) (Telephone Number) (Extension)

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(Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary
OTHER			
Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield	Executive Vice President & Chief Marketing Officer
Lee Edward Bartels	Senior Vice President	Howard Charles Becker	Senior Vice President
Robert Allen Bowen	Senior Vice President	Christopher Allen Carlson #	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	Senior Vice President	Paul Joseph Twilling #	Senior Vice President

DIRECTORS OR TRUSTEES

Larry Joel Adams #

Ronald John Dolan

Michael Francis Haverkamp

Gary Thomas Huffman

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			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,048,774,743		2,048,774,743	2,015,841,228
2. Stocks:				
2.1 Preferred stocks.....	7,519		7,519	7,561
2.2 Common stocks.....	4,313		4,313	4,580
3. Mortgage loans on real estate:				
3.1 First liens.....	405,331,270		405,331,270	399,059,777
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(26,905,360)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(26,905,360)		(26,905,360)	21,422,576
6. Contract loans (including \$.....0 premium notes).....	81,199,374		81,199,374	81,202,029
7. Derivatives.....			0	
8. Other invested assets.....	1,930,607		1,930,607	1,921,484
9. Receivables for securities.....	50,799		50,799	411,917
10. Securities lending reinvested collateral assets.....	130,107,179		130,107,179	105,514,618
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,640,500,444	0	2,640,500,444	2,625,385,770
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	25,565,649		25,565,649	25,034,292
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	7,416,622		7,416,622	9,344,450
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	99,484,446		99,484,446	97,914,865
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers.....	9,141,063		9,141,063	7,661,254
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	82,454		82,454	129,733
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	101,466,454	40,642,251	60,824,203	67,157,122
19. Guaranty funds receivable or on deposit.....	2,923,991		2,923,991	2,743,186
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	115,510,235		115,510,235	85,755,008
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	742,727	0	742,727	706,178
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,002,834,085	40,642,251	2,962,191,834	2,921,831,858
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	251,357,251		251,357,251	247,758,736
28. Total (Lines 26 and 27).....	3,254,191,336	40,642,251	3,213,549,085	3,169,590,594

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Miscellaneous assets.....	620,745		620,745	620,745
2502. Fund revenue receivable.....	68,816		68,816	66,636
2503. State taxes recoverable.....	53,166		53,166	18,797
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	742,727	0	742,727	706,178

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,358,903,065 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,358,903,065	2,471,705,325
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	48,034,914	47,988,034
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,080,820	1,325,868
4. Contract claims:		
4.1 Life.....	9,568,568	7,188,492
4.2 Accident and health.....	386,716	308,457
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....207,591 accident and health premiums.....	869,592	811,923
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including \$.....0 accident and health experience rating refunds.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	13,431,600	8,738,879
10. Commissions to agents due or accrued - life and annuity contracts \$....4,092,282, accident and health \$....256,583 and deposit-type contract funds \$.....0.....	4,348,865	5,169,265
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,018,988	880,564
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(10,026,500) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(10,026,500)	(11,226,572)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,153,754	6,386,228
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	35,119,097	1,420,878
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	2,954,786	2,866,078
17. Amounts withheld or retained by company as agent or trustee.....	43,929	
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	12,940,085	12,676,187
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	9,508,187	8,729,018
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....		
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	14,639,346	
24.10 Payable for securities lending.....	130,107,179	105,514,618
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	104,983	171,332
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,638,187,974	2,670,654,574
27. From Separate Accounts statement.....	251,357,251	247,758,736
28. Total liabilities (Lines 26 and 27).....	2,889,545,225	2,918,413,310
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	33,923,629	34,995,294
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	192,503,937	118,605,700
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	314,403,852	241,577,280
38. Totals of Lines 29, 30 and 37.....	324,003,857	251,177,285
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,213,549,082	3,169,590,595

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	104,983	171,332
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	104,983	171,332
3101. Additional deferred tax asset.....	33,923,629	34,995,294
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	33,923,629	34,995,294
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	121,985,712	118,757,903	246,766,871
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	78,608,790	75,118,901	150,073,143
4. Amortization of Interest Maintenance Reserve (IMR).....	730,789	387,981	890,223
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	69,853,441	16,751,639	27,914,801
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	800,875	746,721	1,507,575
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	11,712,770	12,927,649	24,587,294
9. Totals (Lines 1 to 8.3).....	283,692,377	224,690,794	451,739,907
10. Death benefits.....	20,373,344	13,809,789	38,182,328
11. Matured endowments (excluding guaranteed annual pure endowments).....	15,580	10,180	15,788
12. Annuity benefits.....	3,203,995	3,672,056	6,651,566
13. Disability benefits and benefits under accident and health contracts.....	1,807,659	1,932,788	3,769,407
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	51,260,906	50,357,415	101,019,115
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	634,138	575,279	1,171,469
18. Payments on supplementary contracts with life contingencies.....	97,041	103,502	201,128
19. Increase in aggregate reserves for life and accident and health contracts.....	101,377,588	85,406,818	176,406,160
20. Totals (Lines 10 to 19).....	178,770,251	155,867,827	327,416,961
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	25,675,044	28,069,731	55,729,281
22. Commissions and expense allowances on reinsurance assumed.....	72,259	91,103	163,946
23. General insurance expenses.....	25,608,949	25,518,099	44,672,106
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	5,150,903	4,569,161	10,763,337
25. Increase in loading on deferred and uncollected premiums.....	650,566	1,671,807	(6,361,698)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	1,024,261	1,745,553	3,954,938
27. Aggregate write-ins for deductions.....	1,030,154	1,104,192	2,370,969
28. Totals (Lines 20 to 27).....	237,982,387	218,637,473	438,709,840
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	45,709,990	6,053,321	13,030,067
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	45,709,990	6,053,321	13,030,067
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	42,439,263	1,871,711	(1,324,759)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	3,270,727	4,181,610	14,354,826
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(2,920,352) (excluding taxes of \$.....2,920,352 transferred to the IMR).....	(576,001)	(2,389,182)	(3,704,218)
35. Net income (Line 33 plus Line 34).....	2,694,726	1,792,428	10,650,608
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	251,177,285	277,843,552	277,843,552
37. Net income (Line 35).....	2,694,726	1,792,428	10,650,608
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	844,990	485,482	1,970,885
39. Change in net unrealized foreign exchange capital gain (loss).....	53,746	(125,105)	(118,458)
40. Change in net deferred income tax.....	(6,308,214)	5,516,190	(2,692,316)
41. Change in nonadmitted assets.....	1,046,959	(4,165,302)	5,332,717
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(779,169)	(1,091,019)	(4,592,004)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	94,121,747		
52. Dividends to stockholders.....	(6,720,000)	(6,720,000)	(20,160,000)
53. Aggregate write-ins for gains and losses in surplus.....	(12,128,213)	(14,284,290)	(17,057,699)
54. Net change in capital and surplus (Lines 37 through 53).....	72,826,572	(18,591,616)	(26,666,267)
55. Capital and surplus as of statement date (Lines 36 + 54).....	324,003,857	259,251,936	251,177,285
DETAILS OF WRITE-INS			
08.301. COI Charges on Separate Accounts.....	6,357,937	6,581,504	13,075,595
08.302. Surrender Charges on Separate Accounts.....	5,185,438	6,208,366	11,191,795
08.303. Administrative Charges on Separate Accounts.....	169,395	137,779	319,904
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	11,712,770	12,927,649	24,587,294
2701. Health Surrender Benefits.....	1,030,154	1,104,192	2,370,969
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,030,154	1,104,192	2,370,969
5301. Additional deferred tax asset.....	(1,071,664)	199,013	5,619,759
5302. Prior period adjustment.....	(618,342)	357,986	265,027
5303. Amortization of Coinsurance Gain.....	(10,438,207)	(14,841,289)	(22,942,485)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(12,128,213)	(14,284,290)	(17,057,699)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	50,315,131	120,818,466	246,635,066
2. Net investment income.....	78,269,894	74,752,985	149,496,019
3. Miscellaneous income.....	23,353,553	15,584,720	31,067,185
4. Total (Lines 1 through 3).....	151,938,578	211,156,171	427,198,270
5. Benefit and loss related payments.....	76,366,858	75,841,088	152,944,540
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(175,811)	398,164	1,275,006
7. Commissions, expenses paid and aggregate write-ins for deductions.....	59,698,913	61,792,743	113,699,959
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	8,320,748	(7,275,621)	(11,082,860)
10. Total (Lines 5 through 9).....	144,210,708	130,756,374	256,836,645
11. Net cash from operations (Line 4 minus Line 10).....	7,727,870	80,399,797	170,361,625
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	157,874,061	93,229,979	204,261,493
12.2 Stocks.....			6,339
12.3 Mortgage loans.....	15,745,118	18,111,249	42,441,857
12.4 Real estate.....			
12.5 Other invested assets.....		398,000	934,686
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	15,000,464	11,514,369	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	188,619,643	123,253,597	247,644,375
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	184,747,042	169,727,174	390,163,909
13.2 Stocks.....			5,345
13.3 Mortgage loans.....	22,281,250	6,350,000	23,242,504
13.4 Real estate.....			
13.5 Other invested assets.....	24,592,561		23,809
13.6 Miscellaneous applications.....			215,701
13.7 Total investments acquired (Lines 13.1 to 13.6).....	231,620,853	176,077,174	413,651,268
14. Net increase (decrease) in contract loans and premium notes.....	(2,655)	1,925,963	2,312,680
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(42,998,555)	(54,749,540)	(168,319,573)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			(270,110)
16.5 Dividends to stockholders.....	6,720,000	6,720,000	20,160,000
16.6 Other cash provided (applied).....	(6,337,251)	(50,096,587)	(71,526,263)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(13,057,251)	(56,816,587)	(91,956,373)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(48,327,936)	(31,166,330)	(89,914,321)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	21,422,576	111,336,897	111,336,897
19.2 End of period (Line 18 plus Line 19.1).....	(26,905,361)	80,170,567	21,422,576

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

20.0001			
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	221,604,833	208,097,764	420,380,305
3. Ordinary individual annuities.....	55,538	84,890	155,576
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....			
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	8,639,575	9,146,418	18,407,878
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	230,299,946	217,329,072	438,943,759
12. Deposit-type contracts.....			
13. Total.....	230,299,946	217,329,072	438,943,759

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At 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)	\$162,209
Increase in surplus (P4, L53, C1)	<u>\$162,209</u>

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

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities –

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following table represents each security that recognized an other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

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

NOTES TO FINANCIAL STATEMENTS

12667FR56	2,954,273	2,863,549	90,724	2,863,549	2,088,660	06/30/10
12668AMN2	4,495,787	4,413,636	82,151	4,413,636	3,487,957	06/30/10
20846QHE1	3,198,464	3,172,740	25,724	3,172,740	2,508,231	06/30/10
52520MAE3	1,895,598	1,877,112	18,486	1,877,112	1,149,060	06/30/10
76110HJ75	1,914,800	1,889,610	25,190	1,889,610	1,410,020	06/30/10
76110HKS7	4,981,820	4,938,090	43,730	4,938,090	3,909,360	06/30/10
86359DJT5	4,959,101	4,944,500	14,601	4,944,500	3,837,320	06/30/10
Total	<u>\$ 25,400,061</u>	<u>\$ 25,097,674</u>	<u>\$ 302,387</u>	<u>\$ 25,097,674</u>	<u>\$ 19,108,136</u>	06/30/10
02660TBU6	\$ 998,437	\$ 831,600	\$ 166,837	\$ 831,600	\$ 736,510	09/30/10
20846QHE1	3,165,190	1,805,528	1,359,662	1,805,528	2,518,581	09/30/10
7609857E5	4,416,147	4,341,500	74,647	4,341,500	1,811,500	09/30/10
76110HJ75	1,889,610	1,878,000	11,610	1,878,000	1,467,258	09/30/10
86359DJT5	4,878,495	4,848,380	30,115	4,848,380	3,903,626	09/30/10
Total	<u>\$ 15,347,879</u>	<u>\$ 13,705,008</u>	<u>\$ 1,642,871</u>	<u>\$ 13,705,008</u>	<u>\$ 10,437,475</u>	09/30/10
02660TBU6	\$ 831,600	\$ 828,800	\$ 2,800	\$ 828,800	\$ 715,744	12/31/10
94984FAV1	4,960,988	4,793,032	167,956	4,793,032	4,444,615	12/31/10
Total	<u>\$ 5,792,588</u>	<u>\$ 5,621,832</u>	<u>\$ 170,756</u>	<u>\$ 5,621,832</u>	<u>\$ 5,160,359</u>	12/31/10
For the 3 month period ended March 31, 2011- NONE						
90263BHE1	2,096,365	2,041,682	54,683	2,041,682	1,573,995	06/30/11
Total	<u>\$ 2,096,365</u>	<u>\$ 2,041,682</u>	<u>\$ 54,683</u>	<u>\$ 2,041,682</u>	<u>\$ 1,573,995</u>	06/30/11

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

(a) The aggregate amount of unrealized losses (that is, the amount by which cost or amortized cost exceeds fair value) and

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

6. - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby The Ohio National Life Insurance Company (ONLIC) shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2011, LAC had \$113,470,249 in the common account agreement.

11. - 16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18. - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

A.

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

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
Assets at fair value				
Cash	\$ (26,905,360)	\$ -	\$ -	\$ (26,905,360)
Securities lending collateral	-	130,107,179		130,107,179
Perpetual Preferred stock				-
Industrial and Misc.	-	7,519	-	7,519
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	7,519	-	7,519
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	452,860	1,183,997	1,636,857
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	452,860	1,183,997	1,636,857
Common Stock				
Industrial and Misc	-	4,313	-	4,313
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	4,313	-	4,313
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	-	251,338,458	-	251,338,458
Total assets at fair value	\$ (26,905,360)	\$ 381,910,329	\$ 1,183,997	\$ 356,188,966
Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

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

	(1) Balance at 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	1,186,297	-	-	-	21,210	(23,510)	1,183,997
RMBS							
CMBS							
Derivative							
Assets							
Derivative							
Liabilities							
Total	1,186,297	-	-	-	21,210	(23,510)	1,183,997

(4) As of June 30, 2011, the reported fair value of the reporting entity's investment in Level 3, NAIC 6, asset-backed security was \$1,183,997. This security is a mezzanine tranche in a securitization trust with a coupon rate of 7.69% and maturity of 22 years. The underlying loans for this security are manufactured housing loans originated in 2001. This security is below investment grade. To measure the fair value the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes. Therefore, the Company has classified this fair value within Level 3.

21. - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2010 were \$176.5 million. As of June 30, 2011, \$10.4 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 \$167.3 million. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES
GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....115,510,235

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

1	2
Name of Custodian(s)	Custodian Address
U.S. Bank NA	P.O. Box 2504 Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

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

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

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

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

1	2	3
Central Registration Depository	Name(s)	Address

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

17.2 If no, list exceptions:

OHIO NATIONAL LIFE ASSURANCE CORPORATION

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

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

1

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....

1.13

Commercial mortgages.....

\$.....405,331,270

1.14

Total mortgages in good standing.....

\$.....405,331,270

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)

\$.....405,331,270

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.....

\$.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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

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

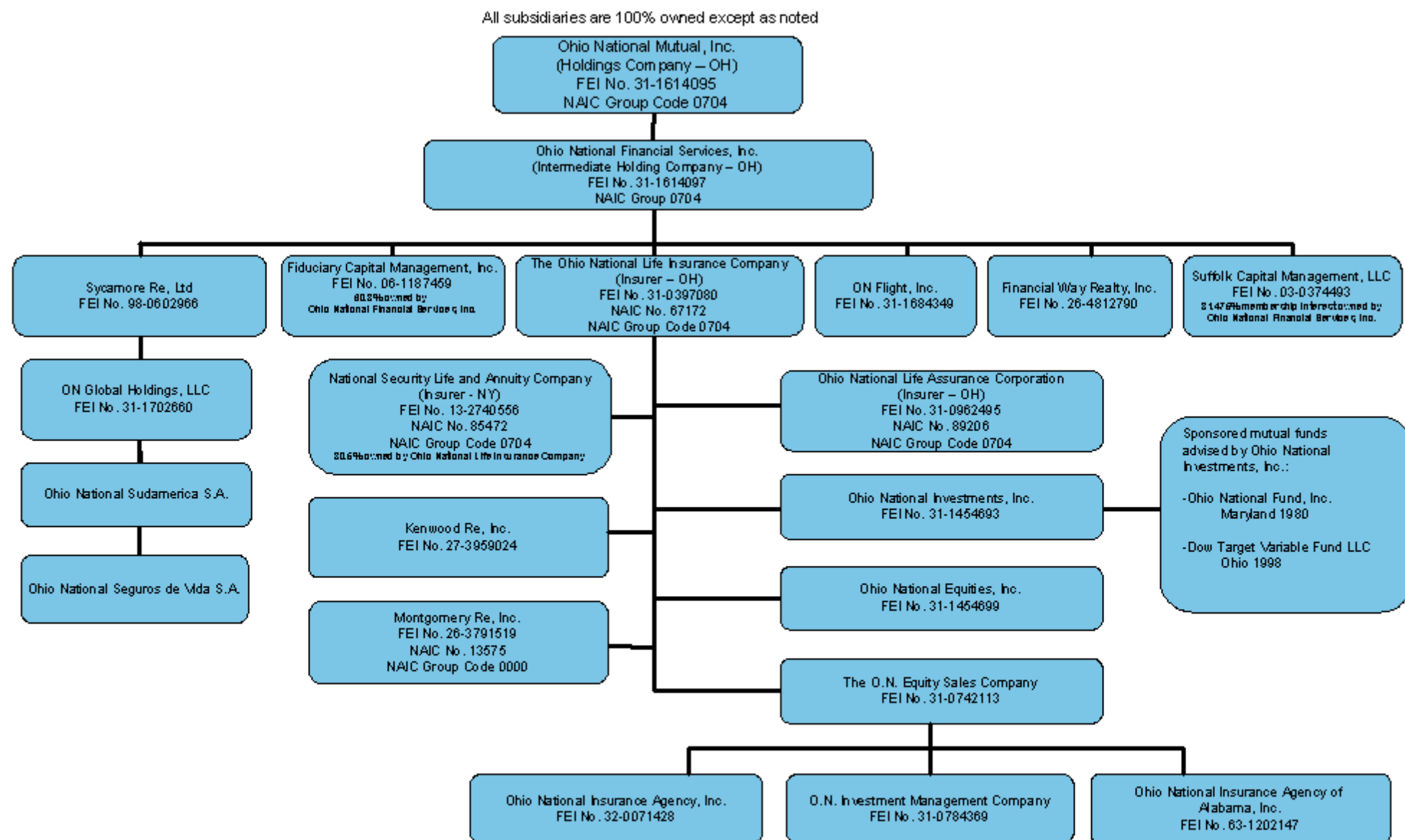
Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	2,492,184	120	199,013		2,691,317	
2.	Alaska.....	AK.....N.....	22,562		3,401		25,963	
3.	Arizona.....	AZ.....L.....	2,182,100	180	33,566		2,215,846	
4.	Arkansas.....	AR.....L.....	1,300,042		29,957		1,329,999	
5.	California.....	CA.....L.....	19,169,237		925,072		20,094,309	
6.	Colorado.....	CO.....L.....	5,415,720		784,497		6,200,217	
7.	Connecticut.....	CT.....L.....	2,693,700		46,895		2,740,595	
8.	Delaware.....	DE.....L.....	184,628		12,152		196,780	
9.	District of Columbia.....	DC.....L.....	313,632		17,021		330,653	
10.	Florida.....	FL.....L.....	18,642,869	824	424,772		19,068,465	
11.	Georgia.....	GA.....L.....	11,851,388		169,123		12,020,511	
12.	Hawaii.....	HI.....N.....	29,609		2,828		32,437	
13.	Idaho.....	ID.....L.....	2,228,065		134,995		2,363,060	
14.	Illinois.....	IL.....L.....	8,119,615		158,787		8,278,402	
15.	Indiana.....	IN.....L.....	3,775,277		130,671		3,905,948	
16.	Iowa.....	IA.....L.....	4,809,025		109,231		4,918,256	
17.	Kansas.....	KS.....L.....	4,255,352	1,050	162,473		4,418,875	
18.	Kentucky.....	KY.....L.....	2,353,078		116,240		2,469,318	
19.	Louisiana.....	LA.....L.....	1,610,013		72,902		1,682,915	
20.	Maine.....	ME.....L.....	561,186		795		561,981	
21.	Maryland.....	MD.....L.....	4,946,981	1,718	181,883		5,130,582	
22.	Massachusetts.....	MA.....L.....	6,829,490		74,309		6,903,799	
23.	Michigan.....	MI.....L.....	5,624,748		322,483		5,947,231	
24.	Minnesota.....	MN.....L.....	3,421,933		104,585		3,526,518	
25.	Mississippi.....	MS.....L.....	1,641,723		84,132		1,725,855	
26.	Missouri.....	MO.....L.....	3,276,682		112,466		3,389,148	
27.	Montana.....	MT.....L.....	1,350,783		20,397		1,371,180	
28.	Nebraska.....	NE.....L.....	2,416,499		65,325		2,481,824	
29.	Nevada.....	NV.....L.....	690,268		25,802		716,070	
30.	New Hampshire.....	NH.....L.....	3,013,490		16,084		3,029,574	
31.	New Jersey.....	NJ.....L.....	3,024,109	200	162,475		3,186,784	
32.	New Mexico.....	NM.....L.....	415,826		25,925		441,751	
33.	New York.....	NY.....N.....	633,163		24,207		657,370	
34.	North Carolina.....	NC.....L.....	7,010,251	21,996	227,916		7,260,163	
35.	North Dakota.....	ND.....L.....	545,268		19,451		564,719	
36.	Ohio.....	OH.....L.....	18,757,090		761,097		19,518,187	
37.	Oklahoma.....	OK.....L.....	7,499,034		48,164		7,547,198	
38.	Oregon.....	OR.....L.....	1,875,808		142,335		2,018,143	
39.	Pennsylvania.....	PA.....L.....	8,920,017	27,855	435,134		9,383,006	
40.	Rhode Island.....	RI.....L.....	688,673		8,337		697,010	
41.	South Carolina.....	SC.....L.....	1,482,121		37,024		1,519,145	
42.	South Dakota.....	SD.....L.....	261,738		8,910		270,648	
43.	Tennessee.....	TN.....L.....	8,230,917	313	182,246		8,413,476	
44.	Texas.....	TX.....L.....	18,151,210	57	568,637		18,719,904	
45.	Utah.....	UT.....L.....	2,044,896		19,320		2,064,216	
46.	Vermont.....	VT.....L.....	277,316		3,299		280,615	
47.	Virginia.....	VA.....L.....	5,732,555	1,025	177,379		5,910,959	
48.	Washington.....	WA.....L.....	3,470,677		251,500		3,722,177	
49.	West Virginia.....	WV.....L.....	699,343	200	128,100		827,643	
50.	Wisconsin.....	WI.....L.....	3,565,322		177,540		3,742,862	
51.	Wyoming.....	WY.....L.....	561,435		17,811		579,246	
52.	American Samoa.....	AS.....N.....					0	
53.	Guam.....	GU.....N.....					0	
54.	Puerto Rico.....	PR.....L.....	2,113,110		114,557		2,227,667	
55.	US Virgin Islands.....	VI.....N.....					0	
56.	Northern Mariana Islands.....	MP.....N.....					0	
57.	Canada.....	CN.....N.....	6,063				6,063	
58.	Aggregate Other Alien.....	OT.....XXX.....	35,509	0	5,114	0	40,623	0
59.	Subtotal.....	(a).....49	221,223,330	55,538	8,088,335	0	229,367,203	0
90.	Reporting entity contributions for employee benefit plans.....	XXX.....					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	103,493		603,093		706,586	
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	221,326,823	55,538	8,691,428	0	230,073,789	0
96.	Plus Reinsurance Assumed.....	XXX.....	169,164		444,475		613,639	
97.	Totals (All Business).....	XXX.....	221,495,987	55,538	9,135,903	0	230,687,428	0
98.	Less Reinsurance Ceded.....	XXX.....	102,636,646		6,299,726		108,936,372	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	118,859,341	55,538	2,836,177	0	121,751,056	0
DETAILS OF WRITE-INS								
5801.	Alien (01).....	XXX.....	35,509		5,114		40,623	
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.....	35,509	0	5,114	0	40,623	0
9401.	.....	XXX.....					0	
9402.	.....	XXX.....					0	
9403.	.....	XXX.....					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART



OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

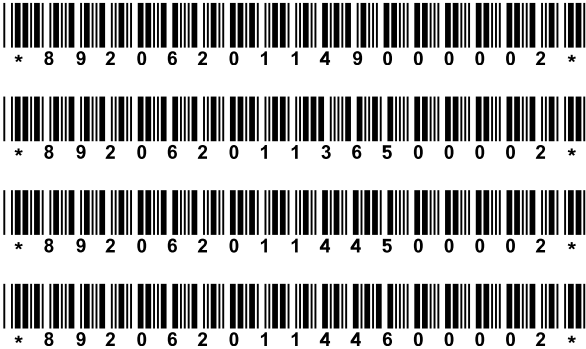
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



OHIO NATIONAL LIFE ASSURANCE CORPORATION
Overflow Page for Write-Ins

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	399,059,777	419,505,577
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	22,260,000	23,233,750
2.2 Additional investment made after acquisition.....	21,250	8,754
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	15,745,118	42,441,857
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....	264,639	1,246,447
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	405,331,270	399,059,777
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	405,331,270	399,059,777
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	405,331,270	399,059,777

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,921,485	1,723,430
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		23,809
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(44,624)	1,227,390
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		934,686
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	53,746	(118,459)
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,930,607	1,921,485
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	1,930,607	1,921,485

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,016,015,592	1,829,971,816
2. Cost of bonds and stocks acquired.....	184,747,042	390,169,253
3. Accrual of discount.....	1,619,846	2,610,336
4. Unrealized valuation increase (decrease).....	889,613	743,495
5. Total gain (loss) on disposals.....	8,325,538	2,257,604
6. Deduct consideration for bonds and stocks disposed of.....	157,874,055	204,267,836
7. Deduct amortization of premium.....	1,723,599	2,367,165
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	3,213,389	3,101,911
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,048,786,588	2,016,015,592
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,048,786,588	2,016,015,592

SCHEDULE D - PART 1B

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

QSI02		1	2	3	4	5	6	7	8
		Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
	1. Class 1 (a).....	1,085,902,789	80,987,874	67,040,731	10,423,969	1,085,902,789	1,110,273,901		1,089,864,677
	2. Class 2 (a).....	791,289,250	37,171,166	26,125,926	(13,947,191)	791,289,250	788,387,299		783,059,491
	3. Class 3 (a).....	114,969,392		13,328,143	(2,165,111)	114,969,392	99,476,138		113,982,941
	4. Class 4 (a).....	30,797,322		202,382	3,390,579	30,797,322	33,985,519		30,006,590
	5. Class 5 (a).....	12,669,667	1,839	281,882	(1,129,594)	12,669,667	11,260,030		19,024,662
	6. Class 6 (a).....	5,396,267		23,510	19,100	5,396,267	5,391,857		4,895,840
	7. Total Bonds.....	2,041,024,687	118,160,879	107,002,574	(3,408,248)	2,041,024,687	2,048,774,744	0	2,040,834,201
	PREFERRED STOCK								
	8. Class 1.....								
	9. Class 2.....								
	10. Class 3.....								
	11. Class 4.....								
	12. Class 5.....				7,519		7,519		
	13. Class 6.....	7,444			(7,444)	7,444			7,561
	14. Total Preferred Stock.....	7,444	0	0	75	7,444	7,519	0	7,561
	15. Total Bonds and Preferred Stock.....	2,041,032,131	118,160,879	107,002,574	(3,408,173)	2,041,032,131	2,048,782,263	0	2,040,841,762

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	24,992,969	114,969,649
2. Cost of short-term investments acquired.....	.....	.....214,902,976
3. Accrual of discount.....	7,031	120,344
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	25,000,000	305,000,000
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other than temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	24,992,969
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	0	24,992,969

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

Mortgages in Good Standing

Commercial Mortgages - All Other

0325510.....	CHANDLER.....	AZ.....	.....	06/29/2011....	5.125	1,400,000	.....	.....7,550,000
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011....	5.690	1,500,000	.....	.....2,340,000
1025502.....	BRADENTON.....	FL.....	.....	05/25/2011....	5.650	1,200,000	.....	.....3,975,000
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011....	5.625	1,550,000	.....	.....2,500,000
1025505.....	TAMPA.....	FL.....	.....	06/03/2011....	5.625	1,140,000	.....	.....1,900,000
1525491.....	FISHERS.....	IN.....	.....	04/06/2011....	5.880	1,000,000	.....	.....1,500,000
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	5.870	1,250,000	.....	.....3,050,000
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	5.625	1,500,000	.....	.....2,770,000
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	5.690	1,250,000	.....	.....1,970,000
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011....	5.750	850,000	.....	.....1,770,000
4425493.....	DALLAS.....	TX.....	.....	04/07/2011....	5.680	1,500,000	.....	.....4,250,000
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011....	5.610	1,080,000	.....	.....2,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	15,220,000	0	36,275,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	15,220,000	0	36,275,000
3399999. Total Mortgages.....				XXX.....	XXX.....	15,220,000	0	36,275,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

Mortgages Closed by Repayment

0024856.....	MAYSVILLE.....	KY.....	.....	05/25/1999....	04/08/2011....	83,461	.....	.....	.....	.....	.....0	.....	.....16,857	16,857	.....	.....	.....0
0024871.....	BELL GARDENS.....	CA.....	.....	10/19/1999....	05/09/2011....	6,574	.....	.....	.....	.....	.....0	.....	.....1,211	1,211	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						90,035	0	0	0	0	0	0	18,068	18,068	0	0	0

Mortgages With Partial Repayments

0024695.....	COEUR D'ALENE.....	ID.....	.....	04/30/2001....	.....	.....1,618,462	.....	.....	.....	.....	.....0	.....	.....	.....22,639	.....	.....	.....0
0024719.....	PLAINFIELD.....	IN.....	.....	06/12/1997....	.....	.....191,864	.....	.....	.....	.....	.....0	.....	.....	.....31,200	.....	.....	.....0
0024741.....	ONONDAGA.....	NY.....	.....	04/30/2001....	.....	.....247,197	.....	.....	.....	.....	.....0	.....	.....	.....33,936	.....	.....	.....0
0024744.....	EL PASO.....	TX.....	.....	08/28/1997....	.....	.....456,522	.....	.....	.....	.....	.....0	.....	.....	.....62,535	.....	.....	.....0
0024745.....	SAN ANTONIO.....	TX.....	.....	08/29/1997....	.....	.....1,181,126	.....	.....	.....	.....	.....0	.....	.....	.....33,900	.....	.....	.....0
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997....	.....	.....1,317,343	.....	.....	.....	.....	.....0	.....	.....	.....37,370	.....	.....	.....0
0024762.....	SODDY-DAISY.....	TN.....	.....	04/30/2001....	.....	.....157,309	.....	.....	.....	.....	.....0	.....	.....	.....5,457	.....	.....	.....0
0024786.....	COLUMBUS.....	GA.....	.....	06/03/1998....	.....	.....551,973	.....	.....	.....	.....	.....0	.....	.....	.....14,042	.....	.....	.....0

QE02

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
0024798.....	FAYETTEVILLE.....	NC.....		09/30/1998.....		119,502.....					0.....			3,329.....			0.....
0024807.....	BROKEN ARROW.....	OK.....		10/22/1998.....		419,395.....					0.....			34,074.....			0.....
0024809.....	COLONIAL HGTS.....	TN.....		10/30/1998.....		1,118,105.....					0.....			26,738.....			0.....
0024850.....	HENDERSON.....	NV.....		04/13/1999.....		783,448.....					0.....			135,123.....			0.....
0024856.....	MAYSVILLE.....	KY.....		05/25/1999.....		83,461.....					0.....			16,797.....			0.....
0024871.....	BELL GARDENS.....	CA.....		10/19/1999.....		6,574.....					0.....			1,354.....			0.....
0024872.....	OAKWOOD.....	GA.....		10/22/1999.....		509,567.....					0.....			10,573.....			0.....
0024881.....	ELKTON.....	MD.....		02/15/2000.....		2,940,652.....					0.....			41,469.....			0.....
0024883.....	LOS ANGELES.....	CA.....		04/26/2000.....		523,576.....					0.....			25,160.....			0.....
0024884.....	LOUISA.....	KY.....		04/28/2000.....		1,481,710.....					0.....			18,305.....			0.....
0024885.....	BEAVERCREEK TWP.....	OH.....		05/11/2000.....		986,262.....					0.....			14,722.....			0.....
0024891.....	TAYLORS.....	SC.....		09/07/2000.....		6,508,904.....					0.....			112,949.....			0.....
0024893.....	ALBUQUERQUE.....	NM.....		11/06/2000.....		1,307,175.....					0.....			20,989.....			0.....
0024902.....	HALLS CROSSROAD.....	TN.....		05/16/2001.....		478,234.....					0.....			17,856.....			0.....
0024905.....	BATTLE CREEK.....	MI.....		08/30/2001.....		2,414,561.....					0.....			84,812.....			0.....
0024906.....	OLIVE TWP.....	IN.....		08/30/2001.....		1,167,407.....					0.....			41,011.....			0.....
0024907.....	TOWNSEND TWP.....	OH.....		08/30/2001.....		1,509,820.....					0.....			53,029.....			0.....
0024909.....	KNOX COUNTY.....	TN.....		08/30/2001.....		838,293.....					0.....			35,418.....			0.....
0024910.....	ROWAN COUNTY.....	NC.....		08/30/2001.....		1,207,281.....					0.....			42,406.....			0.....
0024912.....	VERNON TOWNSHIP.....	PA.....		09/10/2001.....		563,576.....					0.....			19,445.....			0.....
0024913.....	KNOX COUNTY.....	TN.....		10/12/2001.....		1,571,446.....					0.....			23,598.....			0.....
0024914.....	ORANGE COUNTY.....	FL.....		11/05/2001.....		3,693,315.....					0.....			55,460.....			0.....
0024917.....	MUSKOGEE.....	OK.....		12/21/2001.....		1,326,353.....					0.....			22,663.....			0.....
0024919.....	FISHERS.....	IN.....		02/20/2002.....		1,711,248.....					0.....			14,211.....			0.....
0024922.....	BIRMINGHAM.....	AL.....		04/09/2002.....		5,814,550.....					0.....			82,011.....			0.....
0024924.....	COLUMBUS.....	OH.....		05/01/2002.....		1,225,600.....					0.....			9,682.....			0.....
0024926.....	EL PASO.....	TX.....		05/17/2002.....		2,908,603.....					0.....			88,385.....			0.....
0024927.....	BROOKSVILLE.....	FL.....		05/20/2002.....		966,398.....					0.....			13,635.....			0.....
0024947.....	COLUMBIA.....	MD.....		10/15/2002.....		1,597,066.....					0.....			16,655.....			0.....
0125139.....	PHENIX CITY.....	AL.....		05/17/2005.....		1,905,571.....					0.....			21,404.....			0.....
0125329.....	MOUNTAIN BROOK.....	AL.....		06/21/2007.....		2,571,741.....					0.....			23,052.....			0.....
0125488.....	BIRMINGHAM.....	AL.....		03/09/2011.....							0.....			18,941.....			0.....
0325132.....	TUCSON.....	AZ.....		04/07/2005.....		662,475.....					0.....			4,694.....			0.....
0325153.....	GILBERT.....	AZ.....		07/07/2005.....		1,065,557.....					0.....			7,474.....			0.....
0325357.....	LAVEEN.....	AZ.....		11/30/2007.....		901,432.....					0.....			6,171.....			0.....
0325372.....	SCOTTSDALE.....	AZ.....		01/07/2008.....		1,097,698.....					0.....			5,136.....			0.....
0325431.....	TUCSON.....	AZ.....		12/05/2008.....		1,452,481.....					0.....			6,771.....			0.....
0425231.....	LITTLE ROCK.....	AR.....		04/25/2006.....		3,217,837.....					0.....			49,992.....			0.....

QE02.1

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0524992.....	DEL AIRE.....	CA.....		04/10/2003....		3,148,308					0			42,560			0
0524994.....	TUSTIN.....	CA.....		04/17/2003....		2,977,452					0			40,989			0
0524995.....	FRESNO.....	CA.....		04/23/2003....		1,163,975					0			9,237			0
0525116.....	SAN DIEGO.....	CA.....		12/29/2004....		4,538,643					0			39,675			0
0525133.....	PACOIMA.....	CA.....		04/20/2005....		2,880,250					0			20,584			0
0525142.....	FRESNO.....	CA.....		05/31/2005....		3,313,997					0			37,227			0
0525227.....	SAN DIEGO.....	CA.....		04/03/2006....		1,455,003					0			9,105			0
0525241.....	SANTA ANNA.....	CA.....		06/07/2006....		3,967,991					0			105,285			0
0525267.....	SAN DIEGO.....	CA.....		09/27/2006....		1,849,944					0			10,562			0
0525291.....	LONG BEACH.....	CA.....		12/27/2006....		1,624,859					0			16,803			0
0525295.....	MISSION VIEJO.....	CA.....		12/28/2006....		1,837,984					0			23,614			0
0525315.....	SACRAMENTO.....	CA.....		04/16/2007....		1,617,885					0			23,075			0
0525373.....	WINDSOR.....	CA.....		01/15/2008....		3,504,014					0			19,244			0
0525396.....	MORGAN HILLS.....	CA.....		05/22/2008....		2,836,469					0			18,007			0
0525404.....	LOS ANGELES.....	CA.....		07/09/2008....		1,648,514					0			7,896			0
0525417.....	DEL MAR.....	CA.....		09/30/2008....		1,481,029					0			15,098			0
0525425.....	CHINO.....	CA.....		10/30/2008....		2,604,151					0			12,604			0
0525452.....	SUNNYVALE.....	CA.....		06/17/2010....		1,039,162					0			6,753			0
0625232.....	DENVER.....	CO.....		04/25/2006....		1,356,670					0			10,751			0
0R24066.....	GREELEY.....	CO.....		07/31/1997....		88,391					0			12,760			0
0R24234.....	NEW BRIGHTON.....	MN.....		04/29/1999....		29,232					0			1,939			0
0R24298.....	ALBUQUERQUE.....	NM.....		08/24/1999....		294,743					0			17,519			0
1025057.....	LAKELAND.....	FL.....		02/27/2004....		2,003,052					0			25,387			0
1025169.....	PALMETTO.....	FL.....		09/16/2005....		1,690,054					0			12,739			0
1025205.....	PORT ST LUCIE.....	FL.....		01/31/2006....		674,515					0			4,521			0
1025264.....	WEST PALM BEACH.....	FL.....		09/07/2006....		1,612,621					0			6,136			0
1025286.....	FORT LAUDERDALE.....	FL.....		12/18/2006....		2,317,669					0			13,451			0
1025325.....	PLANTATION.....	FL.....		05/14/2007....		827,757					0			9,961			0
1025349.....	WINTER HAVEN.....	FL.....		09/28/2007....		804,368					0			13,053			0
1025363.....	CORAL SPRINGS.....	FL.....		12/20/2007....		1,794,673					0			19,826			0
1025381.....	ROCKLEDGE.....	FL.....		01/31/2008....		2,669,261					0			28,087			0
1025398.....	TAMPA.....	FL.....		06/02/2008....		1,221,690					0			31,895			0
1025434.....	POMPANO BEACH.....	FL.....		02/17/2009....		765,352					0			8,583			0
1025473.....	JACKSONVILLE.....	FL.....		11/01/2010....		1,910,428					0			14,948			0
1025485.....	GROVELAND.....	FL.....		01/26/2011....							0			19,463			0
1025486.....	GROVELAND.....	FL.....		01/26/2011....							0			3,650			0
1025489.....	ORLANDO.....	FL.....		03/24/2011....							0			6,949			0

QE02.2

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025495.....	ST PETERSBURG.....	FL.....		04/07/2011.....							0			7,287			0
1125112.....	TIFTON.....	GA.....		11/29/2004.....		424,595					0			8,982			0
1125183.....	OAKWOOD.....	GA.....		11/01/2005.....		2,230,827					0			27,289			0
1125258.....	DALTON.....	GA.....		08/21/2006.....		2,568,445					0			36,846			0
1125338.....	OAKWOOD.....	GA.....		08/13/2007.....		521,730					0			4,696			0
1125362.....	SAVANNAH.....	GA.....		12/20/2007.....		2,207,135					0			18,511			0
1125483.....	SAVANNAH.....	GA.....		12/22/2010.....		1,500,000					0			16,037			0
1325092.....	COEUR D'ALENE.....	ID.....		09/16/2004.....		612,871					0			4,361			0
1325117.....	BOISE.....	ID.....		12/30/2004.....		1,294,710					0			12,558			0
1325224.....	COEUR D'ALENE.....	ID.....		03/30/2006.....		454,956					0			2,847			0
1425146.....	KENILWORTH.....	IL.....		06/08/2005.....		1,018,848					0			7,195			0
1425236.....	MIDLOTHIAN.....	IL.....		05/15/2006.....		1,229,693					0			7,799			0
1425304.....	ARLINGTON HEIGHTS.....	IL.....		02/01/2007.....		1,960,883					0			17,955			0
1425382.....	EDWARDSVILLE.....	IL.....		02/07/2008.....		1,977,557					0			9,938			0
1425385.....	BOURBONNAIS.....	IL.....		02/28/2008.....		957,830					0			5,260			0
1425429.....	LINCOLNWOOD.....	IL.....		12/01/2008.....		1,754,634					0			13,041			0
1425458.....	CHICAGO.....	IL.....		07/16/2010.....		851,026					0			6,967			0
1425459.....	GURNEE.....	IL.....		07/22/2010.....		986,284					0			10,633			0
1525141.....	ZIONSVILLE.....	IN.....		05/24/2005.....		1,151,694					0			8,065			0
1525180.....	BUCKCREEK TWP.....	IN.....		10/28/2005.....		2,282,546					0			15,993			0
1525229.....	ST JOSEPH TWP.....	IN.....		04/07/2006.....		956,149					0			9,284			0
1525287.....	BROWNSBURG.....	IN.....		12/20/2006.....		1,542,374					0			14,201			0
1525331.....	INDIANAPOLIS.....	IN.....		06/26/2007.....		724,400					0			22,864			0
1525332.....	MCCORDSVILLE.....	IN.....		06/28/2007.....		1,822,730					0			13,116			0
1525371.....	INDIANAPOLIS.....	IN.....		12/26/2007.....		1,934,947					0			15,901			0
1525499.....	CARMEL.....	IN.....		04/28/2011.....							0			3,584			0
1625196.....	DES MOINES.....	IA.....		12/08/2005.....		1,018,107					0			16,803			0
1625230.....	DAVENPORT.....	IA.....		04/24/2006.....		457,220					0			12,391			0
1625247.....	DES MOINES.....	IA.....		06/29/2006.....		1,299,921					0			13,119			0
1625278.....	ELLSWORTH.....	IA.....		11/28/2006.....		866,244					0			9,726			0
1625322.....	WATERLOO.....	IA.....		04/30/2007.....		331,125					0			7,539			0
1625419.....	DES MOINES.....	IA.....		10/09/2008.....		2,552,861					0			19,338			0
1825089.....	DANVILLE.....	KY.....		08/26/2004.....		794,153					0			9,062			0
1825143.....	LEXINGTON.....	KY.....		05/31/2005.....		898,369					0			9,921			0
1825352.....	LOUISVILLE.....	KY.....		10/17/2007.....		1,118,219					0			16,227			0
2225157.....	PLYMOUTH.....	MA.....		07/18/2005.....		4,245,357					0			30,612			0
2325307.....	PLYMOUTH TWP.....	MI.....		03/01/2007.....		1,993,438					0			31,162			0
2325326.....	ROMULUS.....	MI.....		05/30/2007.....		971,059					0			10,505			0

QE02.3

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2425080.....	MINNETONKA.....	MN.....		06/18/2004.....		7,297,998.....					0.....			56,945.....			0.....
2425368.....	ST PAUL.....	MN.....		12/21/2007.....		2,742,562.....					0.....			15,068.....			0.....
2625165.....	LEE'S SUMMIT.....	MO.....		08/22/2005.....		1,005,413.....					0.....			13,036.....			0.....
2625179.....	JEFFERSON COUNTY.....	MO.....		10/06/2005.....		762,057.....					0.....			5,122.....			0.....
2625233.....	ST LOUIS.....	MO.....		04/26/2006.....		2,366,182.....					0.....			15,028.....			0.....
2625406.....	EARTH CITY.....	MO.....		07/23/2008.....		3,697,674.....					0.....			18,052.....			0.....
2725159.....	BOZEMAN.....	MT.....		07/29/2005.....		1,265,201.....					0.....			21,591.....			0.....
2725206.....	BOZEMAN.....	MT.....		02/08/2006.....		1,713,452.....					0.....			17,688.....			0.....
2725366.....	BOZEMAN.....	MT.....		12/20/2007.....		1,221,615.....					0.....			17,167.....			0.....
2725477.....	BOZEMAN.....	MT.....		11/29/2010.....		628,750.....					0.....			6,843.....			0.....
2825023.....	OMAHA.....	NE.....		09/09/2003.....		866,701.....					0.....			11,095.....			0.....
2825149.....	OMAHA.....	NE.....		06/22/2005.....		497,027.....					0.....			9,830.....			0.....
2825151.....	OMAHA.....	NE.....		06/29/2005.....		734,485.....					0.....			14,614.....			0.....
2825251.....	LINCOLN.....	NE.....		07/13/2006.....		1,095,134.....					0.....			10,462.....			0.....
2825293.....	OMAHA.....	NE.....		12/28/2006.....		2,261,068.....					0.....			36,070.....			0.....
2825496.....	PAPILLION.....	NE.....		04/15/2011.....							0.....			1,895.....			0.....
2925469.....	LAS VEGAS.....	NV.....		10/27/2010.....		2,092,717.....					0.....			22,392.....			0.....
3025334.....	COLEBROOK.....	NH.....		07/31/2007.....		815,193.....					0.....			7,195.....			0.....
3125190.....	ELIZABETH.....	NJ.....		11/15/2005.....		1,466,708.....					0.....			10,753.....			0.....
3225187.....	ALBUQUERQUE.....	NM.....		11/09/2005.....		2,574,499.....					0.....			48,575.....			0.....
3225235.....	ROSWELL.....	NM.....		05/04/2006.....		2,814,902.....					0.....			45,265.....			0.....
3325115.....	MORAVIA.....	NY.....		12/22/2004.....		872,828.....					0.....			9,372.....			0.....
3325129.....	AUBURN.....	NY.....		03/22/2005.....		807,016.....					0.....			9,027.....			0.....
3325171.....	PENFIELD.....	NY.....		09/22/2005.....		1,290,247.....					0.....			9,085.....			0.....
3325194.....	MINEOLA.....	NY.....		11/18/2005.....		2,400,965.....					0.....			35,298.....			0.....
3325269.....	BOHEMIA.....	NY.....		09/29/2006.....		2,499,510.....					0.....			31,700.....			0.....
3425202.....	DURHAM.....	NC.....		01/19/2006.....		1,423,254.....					0.....			9,254.....			0.....
3425239.....	GREENSBORO.....	NC.....		05/31/2006.....		1,943,594.....					0.....			59,379.....			0.....
3425370.....	CHARLOTTE.....	NC.....		12/21/2007.....		3,692,968.....					0.....			13,281.....			0.....
3425403.....	GOLDSBORO.....	NC.....		06/24/2008.....		2,855,485.....					0.....			22,278.....			0.....
3425444.....	ROANOKE RAPIDS.....	NC.....		03/01/2010.....		926,336.....					0.....			25,752.....			0.....
3425457.....	CHARLOTTE.....	NC.....		07/13/2010.....		1,578,514.....					0.....			11,149.....			0.....
3425475.....	HOLLY SPRINGS.....	NC.....		11/22/2010.....		1,300,000.....					0.....			8,357.....			0.....
3425487.....	ASHEVILLE.....	NC.....		01/26/2011.....							0.....			21,068.....			0.....
3625002.....	LOVELAND.....	OH.....		05/30/2003.....		3,680,476.....					0.....			30,444.....			0.....
3625138.....	VANDALIA.....	OH.....		05/10/2005.....		2,081,252.....					0.....			41,976.....			0.....
3625144.....	GROVEPORT.....	OH.....		06/02/2005.....		997,428.....					0.....			11,130.....			0.....

QE02.4

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625145.....	CINCINNATI.....	OH.....		06/02/2005.....		3,550,620.....					0.....			24,741.....			0.....
3625166.....	COLUMBUS.....	OH.....		08/30/2005.....		698,771.....					0.....			13,620.....			0.....
3625184.....	FRANKLIN TWP.....	OH.....		11/01/2005.....		801,316.....					0.....			8,630.....			0.....
3625185.....	WASHINGTON TWP.....	OH.....		11/01/2005.....		5,231,809.....					0.....			33,954.....			0.....
3625189.....	COLUMBUS.....	OH.....		11/10/2005.....		1,013,300.....					0.....			10,950.....			0.....
3625192.....	GAHANNA.....	OH.....		11/18/2005.....		626,799.....					0.....			6,672.....			0.....
3625197.....	WASHINGTON TWP.....	OH.....		12/16/2005.....		1,618,806.....					0.....			10,833.....			0.....
3625240.....	BROOK PARK.....	OH.....		06/06/2006.....		1,779,494.....					0.....			11,230.....			0.....
3625246.....	ELYRIA.....	OH.....		06/27/2006.....		1,136,462.....					0.....			10,886.....			0.....
3625252.....	PAINESVILLE.....	OH.....		07/18/2006.....		988,109.....					0.....			5,880.....			0.....
3625256.....	HUBER HEIGHTS.....	OH.....		08/08/2006.....		2,649,771.....					0.....			24,283.....			0.....
3625274.....	GROVE CITY.....	OH.....		10/31/2006.....		975,710.....					0.....			8,895.....			0.....
3625280.....	CINCINNATI.....	OH.....		11/28/2006.....		1,205,110.....					0.....			6,899.....			0.....
3625283.....	BROOK PARK.....	OH.....		12/05/2006.....		1,054,942.....					0.....			16,667.....			0.....
3625290.....	FAIRFIELD.....	OH.....		12/22/2006.....		904,557.....					0.....			14,422.....			0.....
3625294.....	WEST CHESTER.....	OH.....		12/28/2006.....		1,629,136.....					0.....			25,913.....			0.....
3625335.....	COLUMBUS.....	OH.....		07/31/2007.....		2,158,945.....					0.....			12,001.....			0.....
3625340.....	ATHENS.....	OH.....		08/16/2007.....		2,395,806.....					0.....			52,599.....			0.....
3625361.....	CINCINNATI.....	OH.....		12/11/2007.....		2,016,776.....					0.....			36,774.....			0.....
3625388.....	CARROLLTON.....	OH.....		03/24/2008.....		1,763,680.....					0.....			24,555.....			0.....
3725123.....	OKLAHOMA CITY.....	OK.....		02/22/2005.....		1,973,942.....					0.....			14,272.....			0.....
3725181.....	TULSA.....	OK.....		10/31/2005.....		603,265.....					0.....			19,113.....			0.....
3725225.....	TULSA.....	OK.....		03/31/2006.....		969,200.....					0.....			17,327.....			0.....
3725226.....	MUSKOGEE.....	OK.....		03/31/2006.....		570,847.....					0.....			10,155.....			0.....
3725253.....	TULSA.....	OK.....		07/19/2006.....		1,150,793.....					0.....			6,736.....			0.....
3825275.....	EUGENE.....	OR.....		11/01/2006.....		1,426,396.....					0.....			12,826.....			0.....
3925199.....	HORSHAM TWP.....	PA.....		12/28/2005.....		2,819,683.....					0.....			19,578.....			0.....
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....		06/15/2006.....		559,232.....					0.....			5,372.....			0.....
3925248.....	QUAKERTOWN.....	PA.....		07/06/2006.....		3,294,376.....					0.....			25,106.....			0.....
3925289.....	PITTSBURGH.....	PA.....		12/21/2006.....		905,011.....					0.....			14,399.....			0.....
4125118.....	MOUNT PLEASANT.....	SC.....		01/18/2005.....		1,915,894.....					0.....			14,023.....			0.....
4125271.....	NORTH MYRTLE BEACH.....	SC.....		09/29/2006.....		1,573,129.....					0.....			8,938.....			0.....
4125272.....	CONWAY.....	SC.....		10/24/2006.....		1,641,851.....					0.....			25,833.....			0.....
4125365.....	GEORGETOWN.....	SC.....		12/20/2007.....		3,120,436.....					0.....			26,727.....			0.....
4125440.....	GREENVILLE.....	SC.....		12/23/2009.....		2,096,468.....					0.....			22,673.....			0.....
4125449.....	GREENVILLE.....	SC.....		06/03/2010.....		1,073,562.....					0.....			16,426.....			0.....
4325113.....	LAKELAND.....	TN.....		12/14/2004.....		1,628,646.....					0.....			11,430.....			0.....
4325167.....	COLLIERVILLE.....	TN.....		08/30/2005.....		1,381,386.....					0.....			26,985.....			0.....

QE02.5

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425374.....	HENDERSONVILLE.....	TN.....		01/24/2008.....		920,242	.....				.....0	.....	.....	.....7,829	.....		.....0
4425058.....	ABILENE.....	TX.....		02/27/2004.....		4,363,263	.....				.....0	.....	.....	.....39,766	.....		.....0
4425107.....	DALLAS.....	TX.....		11/16/2004.....		1,199,241	.....				.....0	.....	.....	.....25,528	.....		.....0
4425108.....	EL PASO.....	TX.....		11/17/2004.....		874,445	.....				.....0	.....	.....	.....10,300	.....		.....0
4425114.....	ALLEN.....	TX.....		12/20/2004.....		360,835	.....				.....0	.....	.....	.....7,343	.....		.....0
4425120.....	LAREDO.....	TX.....		01/25/2005.....		1,386,340	.....				.....0	.....	.....	.....24,535	.....		.....0
4425161.....	EL PASO.....	TX.....		08/10/2005.....		1,865,213	.....				.....0	.....	.....	.....37,455	.....		.....0
4425188.....	SAN ANTONIO.....	TX.....		11/09/2005.....		894,848	.....				.....0	.....	.....	.....6,164	.....		.....0
4425193.....	PASADENA.....	TX.....		11/18/2005.....		1,355,495	.....				.....0	.....	.....	.....23,043	.....		.....0
4425222.....	CONROE.....	TX.....		03/28/2006.....		1,551,265	.....				.....0	.....	.....	.....9,810	.....		.....0
4425223.....	CONROE.....	TX.....		03/28/2006.....		353,763	.....				.....0	.....	.....	.....2,239	.....		.....0
4425228.....	TEMPLE.....	TX.....		04/06/2006.....		1,471,028	.....				.....0	.....	.....	.....14,661	.....		.....0
4425249.....	HOUSTON.....	TX.....		07/11/2006.....		2,180,143	.....				.....0	.....	.....	.....25,157	.....		.....0
4425250.....	DALLAS.....	TX.....		07/12/2006.....		2,165,167	.....				.....0	.....	.....	.....24,857	.....		.....0
4425284.....	LEWISVILLE.....	TX.....		12/12/2006.....		1,259,129	.....				.....0	.....	.....	.....4,860	.....		.....0
4425299.....	CONROE.....	TX.....		01/19/2007.....		604,352	.....				.....0	.....	.....	.....3,370	.....		.....0
4425302.....	MCALLEN.....	TX.....		01/31/2007.....		1,238,120	.....				.....0	.....	.....	.....19,651	.....		.....0
4425312.....	HOUSTON.....	TX.....		03/29/2007.....		931,993	.....				.....0	.....	.....	.....5,315	.....		.....0
4425316.....	ADDISON.....	TX.....		04/16/2007.....		1,347,752	.....				.....0	.....	.....	.....12,120	.....		.....0
4425324.....	DALLAS.....	TX.....		05/14/2007.....		1,890,618	.....				.....0	.....	.....	.....10,903	.....		.....0
4425333.....	HOUSTON.....	TX.....		06/29/2007.....		2,025,684	.....				.....0	.....	.....	.....20,318	.....		.....0
4425367.....	CARROLLTON.....	TX.....		12/21/2007.....		3,223,278	.....				.....0	.....	.....	.....17,007	.....		.....0
4425369.....	SUGAR LAND.....	TX.....		12/21/2007.....		1,471,961	.....				.....0	.....	.....	.....8,220	.....		.....0
4425377.....	SAN ANTONIO.....	TX.....		01/29/2008.....		1,117,905	.....				.....0	.....	.....	.....6,103	.....		.....0
4425393.....	TEMPLE.....	TX.....		05/12/2008.....		1,074,469	.....				.....0	.....	.....	.....8,394	.....		.....0
4425415.....	HOUSTON.....	TX.....		09/26/2008.....		1,107,728	.....				.....0	.....	.....	.....5,363	.....		.....0
4425427.....	HOUSTON.....	TX.....		11/21/2008.....		3,317,589	.....				.....0	.....	.....	.....24,910	.....		.....0
4425462.....	HOUSTON.....	TX.....		09/15/2010.....		1,241,196	.....				.....0	.....	.....	.....13,558	.....		.....0
4425493.....	DALLAS.....	TX.....		04/07/2011.....			.....				.....0	.....	.....	.....5,865	.....		.....0
4525162.....	SALT LAKE CITY.....	UT.....		08/15/2005.....		2,538,870	.....				.....0	.....	.....	.....23,140	.....		.....0
4525163.....	SANDY.....	UT.....		08/15/2005.....		1,047,066	.....				.....0	.....	.....	.....11,461	.....		.....0
4525380.....	PROVO.....	UT.....		01/31/2008.....		2,720,958	.....				.....0	.....	.....	.....27,510	.....		.....0
4625461.....	BARRE.....	VT.....		08/26/2010.....		3,392,509	.....				.....0	.....	.....	.....23,026	.....		.....0
4725131.....	STERLING.....	VA.....		03/30/2005.....		3,227,337	.....				.....0	.....	.....	.....67,033	.....		.....0
4725134.....	MIDLOTHIAN.....	VA.....		04/28/2005.....		887,847	.....				.....0	.....	.....	.....18,081	.....		.....0
4725204.....	POWHATAN.....	VA.....		01/30/2006.....		873,241	.....				.....0	.....	.....	.....8,964	.....		.....0
4725237.....	MECHANICSVILLE.....	VA.....		05/15/2006.....		1,052,582	.....				.....0	.....	.....	.....16,104	.....		.....0
4725261.....	NORFOLK.....	VA.....		08/30/2006.....		1,311,146	.....				.....0	.....	.....	.....7,533	.....		.....0

QE02.6

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
4725408.....	GAINESVILLE.....	VA.....	.....	08/15/2008....	.....	.....1,382,617	.....	.....	.....	.....	.....0	.....	.....	.....14,358	.....	.....	.....0
4725411.....	NORFOLK.....	VA.....	.....	09/02/2008....	.....	.....3,436,189	.....	.....	.....	.....	.....0	.....	.....	.....43,637	.....	.....	.....0
4725412.....	NORFOLK.....	VA.....	.....	09/02/2008....	.....	.....149,799	.....	.....	.....	.....	.....0	.....	.....	.....15,234	.....	.....	.....0
4725420.....	GAINESVILLE.....	VA.....	.....	10/10/2008....	.....	.....2,528,811	.....	.....	.....	.....	.....0	.....	.....	.....12,207	.....	.....	.....0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010....	.....	.....1,356,856	.....	.....	.....	.....	.....0	.....	.....	.....26,806	.....	.....	.....0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010....	.....	.....781,820	.....	.....	.....	.....	.....0	.....	.....	.....11,352	.....	.....	.....0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010....	.....	.....1,315,557	.....	.....	.....	.....	.....0	.....	.....	.....13,680	.....	.....	.....0
4825137.....	SPOKANE VALLEY.....	WA.....	.....	05/02/2005....	.....	.....823,930	.....	.....	.....	.....	.....0	.....	.....	.....52,481	.....	.....	.....0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006....	.....	.....1,053,877	.....	.....	.....	.....	.....0	.....	.....	.....10,028	.....	.....	.....0
4825435.....	GIG HARBOR.....	WA.....	.....	02/19/2009....	.....	.....1,581,963	.....	.....	.....	.....	.....0	.....	.....	.....6,725	.....	.....	.....0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	.....2,461,364	.....	.....	.....	.....	.....0	.....	.....	.....45,833	.....	.....	.....0
5025191.....	OCONOMOWOC.....	WI.....	.....	11/16/2005....	.....	.....2,037,271	.....	.....	.....	.....	.....0	.....	.....	.....13,955	.....	.....	.....0
5025364.....	PRAIRIE DU CHIEN.....	WI.....	.....	12/20/2007....	.....	.....2,314,706	.....	.....	.....	.....	.....0	.....	.....	.....41,883	.....	.....	.....0
5025416.....	MADISON.....	WI.....	.....	09/30/2008....	.....	.....2,316,166	.....	.....	.....	.....	.....0	.....	.....	.....17,045	.....	.....	.....0
5025447.....	MADISON.....	WI.....	.....	04/20/2010....	.....	.....985,145	.....	.....	.....	.....	.....0	.....	.....	.....6,639	.....	.....	.....0
5325355.....	TOWNSEND TWP.....	OH.....	.....	11/28/2007....	.....	.....2,297,771	.....	.....	.....	.....	.....0	.....	.....	.....83,865	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						393,283,420	0	0	0	0	0	0	0	5,148,907	0	0	0
0599999. Total Mortgages.....						393,373,455	0	0	0	0	0	0	18,068	5,166,975	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2			3	4	5			6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government													
313373 KN 1	FEDERAL HOME LOAN BANK 4.375% 04/28/26.....				...06/22/2011	Bank of America.....				3,105,480	3,000,000	20,052	1.....
0599999.	Total - Bonds - U.S. Government.....									3,105,480	3,000,000	20,052	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 MV 0	NEW JERSEY ST HIGHER ED 5.375% 12/01/24.....				...06/08/2011	Bank of America.....				1,487,895	1,500,000		1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....									3,982,970	4,000,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment													
31392W D9 8	FHLMC 2514 PZ 5.500% 10/15/32.....				...05/01/2011	Interest Capitalization.....				145,810	145,810		1.....
38376G U2 4	GNMA 2011-77 D 4.294% 10/16/45.....				...06/09/2011	Credit Suisse First Boston.....				1,977,109	2,000,000	6,919	1.....
BCC1R2 R1 3	TEMP JEF-GNG C JEF-GNG 4.165% 04/16/28.....				...06/13/2011	Jeffries & Co.....				1,970,625	2,000,000	6,479	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....									4,093,544	4,145,810	13,398	XXX.....
Bonds - Industrial and Miscellaneous													
03064N AF 3	AMERICREDIT AUTOMOBILE 3.190% 10/12/16.....				...04/06/2011	Deutsche Bank Securities.....				2,499,863	2,500,000		1FE.....
031162 BG 4	AMGEN INC 4.100% 06/15/21.....				...06/28/2011	Mitsubishi UFJ Securities.....				2,002,140	2,000,000	228	1FE.....
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21.....				...06/30/2011	RBC Capital Markets.....				1,003,580	1,000,000	3,344	1FE.....
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35.....				...05/12/2011	Broadpoint.....				1,954,568	1,980,563	4,410	12*.....
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36.....				...02/24/2011	Bank of America.....				(112,717)	(113,355)		1FE.....
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18.....				...04/21/2011	U B S.....				1,999,725	2,000,000		1FE.....
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37.....				...04/15/2011	RBS Securities Corp.....				2,028,207	2,038,399	6,455	12*.....
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	FREM F MORTGAGE TRUST 5.330% 09/25/45.....				...04/07/2011	Wells Fargo Securities.....				2,894,063	3,000,000	4,733	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.....				2,068,300	2,000,000	46,478	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.....				...06/16/2011	Various.....				4,320,695	4,250,000	8,152	1FE.....
443510 AF 9	HUBBELL INC 3.625% 11/15/22.....				...06/28/2011	Stifel Nicolaus.....				971,940	1,000,000	4,632	1FE.....
45254T PM 0	IMPAC SECURED ASSETS CM 5.127% 08/25/34.....				...04/14/2011	Pursuit Partners.....				2,105,638	2,141,780	5,561	12*.....
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48.....				...06/01/2011	Broadpoint.....				1,441,835	1,450,903	3,233	1FE.....
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# AJ 0	NRP OPERATING LLC SERIE 5.030% 12/01/26.....				...04/20/2011	Citigroup.....				5,000,000	5,000,000		2Z.....
665501 AJ 1	NORTHERN NATURAL GAS CO 4.250% 06/01/21.....				...06/27/2011	BB&T Capital Markets.....				2,056,440	2,000,000	16,528	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.....				125,756	125,000		2FE.....
74340X AL 5	PROLOGIS TRUST FORMERLY 7.625% 07/01/17.....				...06/08/2011	Tax Free Exchange.....				2,996,833	3,000,000		2FE.....
76110G ZD 6	RESIDENTIAL ACCREDIT LO 7.000% 05/25/31.....				...06/01/2011	Interest Capitalization.....				136,200	136,200		12*.....
78446D AB 5	SLM STUDENT LOAN TRUST 4.370% 04/17/28.....				...04/14/2011	Bank of America.....				999,992	1,000,000		1FE.....
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.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26.....	.....	...06/17/2011	Wells Fargo Securities.....	.....	.....2,000,000	2,000,000	.....	1FE.....
883556 AX 0	THERMO FISHER SCIENTIFI 4.500% 03/01/21.....	.....	...06/29/2011	Various.....	.....	.....3,110,200	3,000,000	45,375	1FE.....
89690E AC 1	TRIP RAIL MASTER FUNDIN 6.024% 07/15/41.....	.....	...06/29/2011	Credit Suisse First Boston.....	.....	.....2,000,000	2,000,000	.....	1FE.....
94982J AA 1	WELLS FARGO MTG BACKED 5.250% 08/25/35.....	.....	...06/09/2011	Barclays Capital Inc.....	.....	.....3,554,837	3,497,995	6,632	2Z*.....
064149 C8 8	BANK OF NOVA SCOTIA 4.375% 01/13/21.....	A.....	...06/09/2011	Mitsubishi UFJ Securities.....	.....	.....1,030,540	1,000,000	18,351	1FE.....
22576C C* 0	CRESCENT POINT ENERGY C 5.130% 04/14/21.....	A.....	...04/14/2011	RBC Capital Markets.....	.....	.....3,000,000	3,000,000	.....	2Z.....
895945 B@ 1	TRICAN WELL SERVICE LTD 5.900% 04/28/21.....	A.....	...04/28/2011	HSBC Securities.....	.....	.....4,000,000	4,000,000	.....	2Z.....
05530H A@ 9	BBA AVIATION PLC SERIES 5.810% 05/18/21.....	F.....	...05/18/2011	HSBC Securities.....	.....	.....2,000,000	2,000,000	.....	2Z.....
05607M AA 5	BAA FUNDING LTD 144A 4.875% 07/15/21.....	F.....	...06/22/2011	RBS Securities Corp.....	.....	.....2,975,700	3,000,000	.....	1FE.....
12622N AB 8	CNPC HK OVERSEAS CAPITA 4.500% 04/28/21.....	F.....	...04/21/2011	Citigroup.....	.....	.....3,915,700	4,000,000	.....	1FE.....
73931@ AE 9	POWERCOR AUSTRALIA LLC 4.470% 06/03/20.....	F.....	...06/02/2011	Commonwealth Bank of Australia.....	.....	.....5,000,000	5,000,000	.....	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.....	.....	.....4,469,490	4,500,000	200	1FE.....
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000% 08/12/20.....	F.....	...06/30/2011	Citigroup.....	.....	.....1,986,220	2,000,000	32,000	1FE.....
980888 AF 8	WOOLWORTHS LIMITED 144A 4.550% 04/12/21.....	F.....	...04/06/2011	Citigroup.....	.....	.....3,994,290	4,000,000	.....	1FE.....
N8783# AD 9	TRAFIGURA BEHEER BV SER 5.800% 04/07/16.....	F.....	...04/07/2011	Barclays Capital Inc.....	.....	.....1,000,000	1,000,000	.....	2Z.....
N8783# AE 7	TRAFIGURA BEHEER BV SER 6.500% 04/07/18.....	F.....	...04/07/2011	Barclays Capital Inc.....	.....	.....2,000,000	2,000,000	.....	2Z.....
N9146# AC 1	VAN OORD FINANCE BV SER 5.530% 04/20/23.....	F.....	...04/20/2011	Van Oord N.V.....	.....	.....3,000,000	3,000,000	.....	2Z.....
Q1629# AB 3	BRISBANE AIRPORT CORP P 5.340% 07/14/23.....	F.....	...04/20/2011	Commonwealth Bank of Australia.....	.....	.....1,000,000	1,000,000	.....	2Z.....
Q3079# AA 6	DBCT FINANCE PTY LIMITE 5.230% 04/28/20.....	F.....	...04/28/2011	HSBC Securities.....	.....	.....2,000,000	2,000,000	.....	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.....	.....	.....1,000,000	1,000,000	.....	2Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					104,990,134	104,921,761	228,855	XXX.....
8399997.	Total - Bonds - Part 3.....					116,172,128	116,067,571	262,305	XXX.....
8399999.	Total - Bonds.....					116,172,128	116,067,571	262,305	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					116,172,128	XXX.....	262,305	XXX.....

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

QE04.1

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

36202B	RB	3	GNMA II SF POOL# 001382 10.000% 04/20/20.....	06/01/2011	Paydown.....			42	42	42	42				0		42			0	2	04/20/2020	1.....
36202B	U9	4	GNMA II SF POOL# 001508 10.000% 11/20/20.....	06/01/2011	Paydown.....			20	20	20	20				0		20			0	1	11/20/2020	1.....
36202B	UP	8	GNMA II SF POOL# 001490 10.000% 10/20/20.....	06/01/2011	Paydown.....			28	28	28	28				0		28			0	1	10/20/2020	1.....
36202B	VT	9	GNMA II SF POOL# 001526 10.000% 12/20/20.....	06/01/2011	Paydown.....			45	45	46	46				0		45			0	2	12/20/2020	1.....
36235*	AB	7	CANTON LEASE FINANCE 4.730% 06/15/30.....	06/15/2011	Redemption	100.0000.....		37,876	37,876	37,876	37,876				0		37,876			0	759	06/15/2030	1Z.....
831641	EM	3	SMALL BUSINESS ADMIN 5.944% 08/10/18.....	05/10/2011	Redemption	100.0000.....		8,957	8,957	8,957	8,957				0		8,957			0	264	08/10/2018	1.....
0599999.			Total - Bonds - U.S. Government.....					46,968	46,968	46,969	46,969	0	0	0	0	0	46,968	0	0	0	1,029	XXX...	XXX...

Bonds - U.S. Special Revenue and Special Assessment

076523	AA	7	CITY OF BEDFORD VIRGINI 7.810% 05/01/26.....	05/01/2011	Redemption	100.0000.....		35,000	35,000	35,000	35,000				0		35,000			0	1,367	05/01/2026	2.....
31340Y	4Z	9	FHLMC REMIC 93 H 8.500% 11/15/20.....	06/01/2011	Paydown.....			3,606	3,606	3,772	3,639		(33)		(33)		3,606			0	126	01/15/2017	1.....
31358G	HJ	9	FNMA REMIC 1991-32 H 7.500% 04/25/21.....	06/01/2011	Paydown.....			31,293	31,293	31,380	31,147		146		146		31,293			0	954	10/25/2011	1.....
31358P	HV	2	FNMA REMIC G92-35 EB 7.500% 07/25/22.....	06/01/2011	Paydown.....			4,133	4,133	4,142	4,122		11		11		4,133			0	126	07/25/2022	1.....
31358Q	EU	5	FNMA REMIC 1992-162 D 7.000% 09/25/22.....	06/01/2011	Paydown.....			35,372	35,372	34,277	34,895		477		477		35,372			0	1,063	09/25/2022	1.....
31392D	2B	7	FNMA 2002-59 ZB 6.000% 09/25/32.....	06/01/2011	Paydown.....			1,063,017	1,063,017	1,021,838	1,040,584		22,433		22,433		1,063,017			0	25,209	09/25/2032	1.....
31392R	WT	4	FHLMC 2492 Z 5.500% 08/15/32.....	06/01/2011	Paydown.....			395,091	395,091	356,480	378,507		16,584		16,584		395,091			0	9,069	08/15/2032	1.....
31392W	D9	8	FHLMC 2514 PZ 5.500% 10/15/32.....	06/02/2011	Barclays Capital Inc.....			17,977,427	16,016,026	15,216,026	15,339,543		29,722		29,722		15,515,076	2,462,351	2,462,351	0	160,559	10/15/2032	1.....
31392W	DL	1	FHLMC 2514 ZA 5.500% 10/15/32.....	06/02/2011	Wells Fargo Securities.....			13,009,647	11,924,346	11,140,012	11,632,442		(6,062)		(6,062)		11,626,380	1,383,267	1,383,267	0	338,850	10/15/2032	1.....
31392W	DL	1	FHLMC 2514 ZA 5.500% 10/15/32.....	06/01/2011	Paydown.....			706,977	706,977	660,475	689,670		17,307		17,307		706,977			0	16,072	10/15/2032	1.....
31393A	5P	8	FNMA 2003-43 PE 5.500% 05/25/33.....	06/01/2011	Paydown.....			311,992	311,992	306,385	308,809		3,183		3,183		311,992			0	8,580	05/25/2033	1.....
31405W	QT	5	FNMA POOL 801566 5.000% 01/01/20.....	06/01/2011	Paydown.....			3,194	3,194	3,213	3,212		(18)		(18)		3,194			0	67	01/01/2020	1.....
38373M	2F	6	GNMA 2008-80 IO 1.199% 04/16/50.....	06/01/2011	Paydown.....					267,165	265,841		(265,841)		(265,841)					0	23,764	04/16/2050	1.....
38373M	3S	7	GNMA 2008-86 IO 0.883% 10/16/48.....	06/01/2011	Paydown.....					2,551	2,534		(2,534)		(2,534)					0	187	10/16/2048	1.....
38373M	7D	6	GNMA 2009-37 IO 1.998% 05/16/49.....	06/01/2011	Paydown.....					54,893	54,647		(54,647)		(54,647)					0	4,217	05/16/2049	1.....
38373M	J2	7	GNMA 2007-52 A 4.054% 01/16/48.....	06/01/2011	Paydown.....			821,166	821,166	837,653	837,302		(16,137)		(16,137)		821,166			0	13,870	01/16/2048	1.....
38373M	PK	0	GNMA 2005-32 B 4.385% 08/16/30.....	05/01/2011	Paydown.....			1,377,819	1,377,819	1,407,097	1,405,729		(27,910)		(27,910)		1,377,819			0	21,635	08/16/2030	1.....
38373V	PY	0	GNMA 2002-64 ZH 6.000% 09/16/32.....	06/01/2011	Paydown.....			384,284	384,284	381,076	381,913		2,371		2,371		384,284			0	10,156	09/16/2032	1.....
38374B	JT	1	GNMA 2003-59 D 3.654% 10/16/27.....	05/01/2011	Paydown.....			201,789	201,789	207,086	206,869		(5,080)		(5,080)		201,789			0	2,866	10/16/2027	1.....
38374G	5F	5	GNMA 2004-43 A 2.822% 12/16/19.....	06/01/2011	Paydown.....			68,020	68,020	68,618	68,550		(530)		(530)		68,020			0	800	12/16/2019	1.....
38376G	AN	0	GNMA 2009-86 A 3.536% 03/16/35.....	06/01/2011	Paydown.....			199,287	199,287	199,536	199,516		(229)		(229)		199,287			0	3,474	03/16/2035	1.....
3199999.			Total - Bonds - U.S. Special Revenue & Assessment.....					36,629,114	33,582,412	32,238,675	32,924,471	0	(286,787)	0	(286,787)	0	32,783,496	0	3,845,618	3,845,618	643,011	XXX...	XXX...

Bonds - Industrial and Miscellaneous

000780	HW	9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33.....	06/01/2011	Paydown.....			207,202	207,202	198,404	204,277		2,925		2,925		207,202			0	3,754	06/25/2033	1Z*.....
000780	LC	8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18.....	06/01/2011	Paydown.....			68,524	68,524	68,995	68,796		(272)		(272)		68,524			0	1,568	07/25/2018	1Z*.....
00441R	AH	0	ACE RV AND MARINE TRUST 7.580% 09/20/21.....	06/20/2011	Paydown.....			562,514	562,514	563,569	563,559		(1,045)		(1,045)		562,514			0	19,027	05/20/2014	3FE.....
00442Q	AG	3	ACE SECURITIES CORP 6.500% 08/15/30.....	06/01/2011	Paydown.....			73,774	73,774	77,924	77,780		(4,006)		(4,006)		73,774			0	1,961	11/15/2017	3FE.....

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11	12	13	14	15							
										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.							
CUSIP Identification	Description																				

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013817	AH	4	ALCOA INC 5.375% 01/15/13.....		06/28/2011	Call 107.4910.....		102,116	95,000	99,119	96,083		(252)		(252)		95,832		6,285	6,285	4,865	01/15/2013	2FE.....
018581	A@	7	ALLIANCE DATA SYSTEMS C 6.140% 05/16/11.....	.....	05/16/2011	Maturity.....	.....	.....4,000,000	4,000,000	4,000,000	4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....	.....0	122,800	05/16/2011	3.....
03061L	AB	9	AMERICREDIT AUTOMOBILE 1.460% 11/06/13....	.....	06/06/2011	Paydown.....	.....	.....623,696	623,696	623,686	623,691	.....	.....5	.....	.....5	.....	.....623,696	.....	.....	.....0	3,760	11/06/2013	1FE.....
03064A	AC	8	AMERICREDIT AUTOMOBILE 3.040% 10/15/13....	.....	06/15/2011	Paydown.....	.....	.....196,395	196,395	197,929	197,015	.....	.....(620)	.....	.....(620)	.....	.....196,395	.....	.....	.....0	2,503	06/15/2012	1FE.....
04542B	MS	8	ASSET BACKED FUNDING CE 5.010% 06/25/35....	.....	06/01/2011	Paydown.....	.....	.....11,273	11,273	11,125	.....	.....	.....148	.....	.....148	.....	.....11,273	.....	.....	.....0	47	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	AK	2	ATLAS AIR INC 7.336% 01/02/18.....	.....	06/07/2011	Redemption 100.0000.....	.....	.....32,227	32,227	32,458	32,370	.....	.....(3)	.....	.....(3)	.....	.....32,367	.....	.....(141)	(141)	981	01/02/2018	4.....
049164	BE	5	ATLAS AIR INC 2000-1 PA 8.707% 07/02/21.....	.....	04/02/2011	Redemption 100.0000.....	.....	.....6,897	6,897	6,897	6,897	.....	.....	.....	.....0	.....	.....6,897	.....	.....	.....0	200	07/02/2021	3.....
05529H	AB	9	BCAP LLC TRUST 2006-RR1 5.000% 11/25/36.....	.....	06/01/2011	Paydown.....	.....	.....474,080	474,080	466,969	469,992	.....	.....4,088	.....	.....4,088	.....	.....474,080	.....	.....	.....0	9,735	11/25/2036	1Z*.....
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.....
05955P	AJ	7	BANC OF AMERICA FUNDING 5.000% 06/26/21....	.....	06/01/2011	Paydown.....	.....	.....304,065	304,065	301,404	302,019	.....	.....2,046	.....	.....2,046	.....	.....304,065	.....	.....	.....0	6,186	06/26/2021	1Z*.....
05955Q	AE	6	BANC OF AMERICA FUNDING 5.500% 02/26/20....	.....	06/01/2011	Paydown.....	.....	.....36,851	36,851	37,035	36,966	.....	.....(115)	.....	.....(115)	.....	.....36,851	.....	.....	.....0	844	07/26/2017	1Z*.....
05955R	AA	2	BANC OF AMERICA LARGE L 5.204% 01/25/42....	.....	06/01/2011	Paydown.....	.....	.....4,327	4,327	4,568	4,567	.....	.....(240)	.....	.....(240)	.....	.....4,327	.....	.....	.....0	94	01/25/2042	1Z*.....
05956T	AA	7	BANC OF AMERICA FUNDING 4.000% 05/26/36....	.....	06/01/2011	Paydown.....	.....	.....194,256	194,256	193,163	.....	.....	.....1,093	.....	.....1,093	.....	.....194,256	.....	.....	.....0	1,909	05/26/2036	1FE.....
073914	VK	6	BEAR STEARNS MTGE SEC I 4.122% 10/25/25.....	.....	06/01/2011	Paydown.....	.....	.....91,310	91,310	88,114	88,438	.....	.....2,872	.....	.....2,872	.....	.....91,310	.....	.....	.....0	1,420	10/25/2025	1Z*.....
099738	AA	4	BORGER ENERGY ASSOCIATE 7.260% 12/31/22...	.....	06/30/2011	Redemption 100.0000.....	.....	.....113,671	113,671	113,671	113,671	.....	.....	.....	.....0	.....	.....113,671	.....	.....	.....0	4,126	12/31/2022	4FE.....
101137	AG	2	BOSTON SCIENTIFIC 6.400% 06/15/16.....	.....	06/03/2011	Bank of America.....	.....	.....5,647,650	5,000,000	5,078,400	5,051,307	.....	.....(3,489)	.....	.....(3,489)	.....	.....5,047,819	.....	.....599,831	599,831	153,778	06/15/2016	3FE.....
116663	AC	9	BRUCE MANSFIELD 6.850% 06/01/34.....	.....	06/01/2011	Redemption 100.0000.....	.....	.....22,813	22,813	22,813	22,813	.....	.....	.....	.....0	.....	.....22,813	.....	.....	.....0	781	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.....
12557T	AC	2	CIT EQUIPMENT COLLATERA 3.070% 08/15/16....	.....	06/15/2011	Paydown.....	.....	.....705,288	705,288	715,454	709,485	.....	.....(4,197)	.....	.....(4,197)	.....	.....705,288	.....	.....	.....0	8,951	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.....	.....	.....154,661	154,661	154,640	.....	.....	.....21	.....	.....21	.....	.....154,661	.....	.....	.....0	400	04/16/2018	1FE.....
12620T	AD	3	CNH EQUIPMENT TRUST 200 5.170% 10/15/14....	.....	06/15/2011	Paydown.....	.....	.....197,358	197,358	207,010	202,782	.....	.....(5,425)	.....	.....(5,425)	.....	.....197,358	.....	.....	.....0	4,504	10/15/2013	1FE.....
12626P	AG	8	CRH AMERICA INC 6.000% 09/30/16.....	.....	06/03/2011	Morgan Stanley & Co.....	.....	.....5,561,850	5,000,000	4,813,850	4,865,263	.....	.....8,507	.....	.....8,507	.....	.....4,873,770	.....	.....688,080	688,080	206,667	09/30/2016	2FE.....
12642M	AQ	3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37.....	.....	06/01/2011	Paydown.....	.....	.....226,994	226,994	229,548	228,489	.....	.....(1,495)	.....	.....(1,495)	.....	.....226,994	.....	.....	.....0	5,494	10/27/2015	1Z*.....
12642M	EJ	5	CREDIT SUISSE MORT CAPI 4.300% 05/27/36.....	.....	04/01/2011	Paydown.....	.....	.....128,480	128,480	128,640	128,480	.....	.....	.....	.....0	.....	.....128,480	.....	.....	.....0	1,884	12/27/2010	1Z*.....
12667F	VF	9	COUNTRYWIDE ALTERNATIVE 6.500% 10/25/34....	.....	06/01/2011	Paydown.....	.....	.....40,483	40,483	36,258	36,665	.....	.....3,818	.....	.....3,818	.....	.....40,483	.....	.....	.....0	1,145	10/25/2034	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*.....
12669E	S2	3	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33...	.....	06/01/2011	Paydown.....	.....	.....1,039,324	1,039,324	989,997	1,023,405	.....	.....15,920	.....	.....15,920	.....	.....1,039,324	.....	.....	.....0	20,815	10/25/2033	1Z*.....
12669E	ZG	4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33...	.....	06/01/2011	Paydown.....	.....	.....283,765	283,765	283,145	282,939	.....	.....826	.....	.....826	.....	.....283,765	.....	.....	.....0	6,187	09/25/2033	1Z*.....
12669F	C7	6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34....	.....	06/01/2011	Paydown.....	.....	.....46,033	46,033	44,652	45,512	.....	.....521	.....	.....521	.....	.....46,033	.....	.....	.....0	1,040	07/25/2034	1Z*.....
12669G	4J	7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35....	.....	06/01/2011	Paydown.....	.....	.....162,002	162,002	160,686	160,931	.....	.....1,071	.....	.....1,071	.....	.....162,002	.....	.....	.....0	3,744	09/25/2035	1Z*.....
12669G	C8	2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35....	.....	06/01/2011	Paydown.....	.....	.....27,450	27,450	27,506	27,433	.....	.....17	.....	.....17	.....	.....27,450	.....	.....	.....0	663	05/25/2035	2Z*.....
152314	PH	7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35...	.....	06/25/2011	Paydown.....	.....	.....73,214	73,214	73,214	73,214	.....	.....	.....	.....0	.....	.....73,214	.....	.....	.....0	1,700	11/25/2035	1Z*.....
161546	FW	1	CHASE FUNDING MORTGAGE 4.429% 10/25/14...	.....	06/01/2011	Paydown.....	.....	.....86,790	86,790	84,402	84,887	.....	.....1,903	.....	.....1,903	.....	.....86,790	.....	.....	.....0	1,594	10/25/2014	1Z*.....
16162W	BV	0	CHASE MORTGAGE FINANCE 4.750% 12/25/18...	.....	06/01/2011	Paydown.....	.....	.....71,840	71,840	72,559	72,296	.....	.....(455)	.....	.....(455)	.....	.....71,840	.....	.....	.....0	1,502	11/25/2018	1Z*.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)

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393505	KX	9	GREEN TREE FINANCIAL CO	7.000%	02/15/27		06/15/2011	Paydown.....		371,913	371,913	368,426	370,323		1,590		371,913			0	10,854	02/15/2027	1FE.....
40052M	AD	6	GS AUTO LOAN TRUST 2007	5.480%	12/15/14	.....	06/15/2011	Paydown.....		293,424	293,424	304,977	299,741	.....	.....(6,317)	.....	.....293,424	.....	.....	.....0	6,609	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	.....	.....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.....		2,348,720	2,000,000	1,992,780	1,996,125	.....	.....174	.....	.....1,996,299	.....	.....352,421	352,421	96,250	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	.....	.....148,309	.....	.....	.....0	3,567	02/25/2036	1Z*.....
43718W	AB	8	RESIDENTIAL FUNDING MRT	5.640%	03/25/37	.....	06/01/2011	Paydown.....		602,332	602,332	590,286	595,342	.....	.....6,990	.....	.....602,332	.....	.....	.....0	13,887	03/25/2037	2FE.....
444859	AU	6	HUMANA INC SENIOR NOTES	6.300%	08/01/18	.....	05/31/2011	Various.....		4,094,169	3,650,000	3,820,357	3,764,560	.....	.....(5,215)	.....	.....3,759,346	.....	.....334,823	334,823	192,903	08/01/2018	2FE.....
446148	AC	2	HUNTINGTON AUTO TRUST	3.940%	06/17/13	.....	06/15/2011	Paydown.....		512,457	512,457	527,931	518,817	.....	.....(6,359)	.....	.....512,457	.....	.....	.....0	8,328	01/15/2012	1FE.....
45254T	PM	0	IMPAC SECURED ASSETS CM	5.127%	08/25/34	...	06/01/2011	Paydown.....		49,968	49,968	49,125	.....	.....843	.....	.....843	49,968	.....	.....	.....0	410	08/25/2034	1Z*.....
45660N	QC	2	RESIDENTIAL ASSET SEC T	4.750%	06/25/33	.....	06/01/2011	Paydown.....		217,352	217,352	191,273	203,889	.....	.....13,463	.....	.....217,352	.....	.....	.....0	4,684	06/25/2033	1Z*.....
45957@	AD	8	THE INTERNATIONAL GROUP	5.240%	11/01/11	...	05/01/2011	Redemption	100.0000	200,000	200,000	200,000	200,000	.....	.....0	.....	.....200,000	.....	.....	.....0	5,240	11/01/2011	3.....
46616M	AA	8	HENDERSON RECEIVABLES L	3.820%	12/15/48	...	06/15/2011	Paydown.....		7,412	7,412	7,366	.....	.....46	.....	.....46	7,412	.....	.....	.....0	24	12/15/2048	1FE.....
46628C	AC	2	JP MORGAN ALTRNTVE LOAN	5.810%	05/25/36	...	06/01/2011	Paydown.....		255,090	255,090	250,626	252,124	.....	.....2,966	.....	.....255,090	.....	.....	.....0	5,838	05/25/2036	1Z*.....
47580*	BD	0	JELD-WEN INC SR NT SER	11.160%	09/30/12	.....	05/25/2011	Redemption	100.0000	36,404	36,404	36,404	36,404	.....	.....0	.....	.....36,404	.....	.....	.....0	5,936	09/30/2012	5.....
47745#	AD	9	J.F. SHEA CO. SERIES A	7.500%	09/30/15	.....	05/10/2011	Redemption	100.0000	941,110	941,110	941,110	941,110	.....	.....0	.....	.....941,110	.....	.....	.....0	31,295	09/30/2015	2Z.....
47745#	AH	0	J.F. SHEA CO. SERIES A-	7.500%	09/30/15	.....	05/10/2011	Redemption	100.0000	57,690	57,690	57,690	57,690	.....	.....0	.....	.....57,690	.....	.....	.....0	1,911	09/30/2015	2Z.....
47745#	AM	9	J.F. SHEA CO. SERIES A-	15.000%	09/30/18	.....	05/10/2011	Redemption	79.6333	37,921	47,619	47,619	47,619	.....	.....0	.....	.....47,619	.....	.....(9,698)	(9,698)	.....	09/30/2018	2Z.....
47745#	AR	8	J.F. SHEA CO. SERIES B	15.000%	09/30/15	.....	05/10/2011	Redemption	79.6333	30,337	38,095	38,095	38,095	.....	.....0	.....	.....38,095	.....	.....(7,759)	(7,759)	.....	09/30/2015	2Z.....
47745#	AV	9	J.F. SHEA CO. SERIES B	15.000%	09/30/15	.....	05/10/2011	Redemption	79.6333	7,061	8,867	8,867	8,867	.....	.....0	.....	.....8,867	.....	.....(1,806)	(1,806)	.....	09/30/2015	2Z.....
49327H	AE	5	KEYCORP STUDENT LOAN TR	0.327%	06/27/25	...	06/27/2011	Paydown.....		276,164	276,164	263,046	264,429	.....	.....11,735	.....	.....276,164	.....	.....	.....0	538	06/27/2025	1FE.....
494492	AA	9	KINCAID GENERATION LLC	7.330%	06/15/20	.....	06/15/2011	Redemption	100.0000	153,386	153,386	153,766	153,583	.....	.....(12)	.....	.....153,571	.....	.....(185)	(185)	5,622	06/15/2020	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	.....	.....413,570	.....	.....	.....0	2,929	08/20/2018	1FE.....
52177A	AA	3	LEAF II RECEIVABLES FND	3.450%	06/20/16	.....	06/20/2011	Paydown.....		403,205	403,205	402,119	402,294	.....	.....911	.....	.....403,205	.....	.....	.....0	5,803	06/20/2016	1FE.....
52520M	AG	8	LEHMAN MTG TRUST 2005-1	5.500%	09/25/35	.....	06/01/2011	Paydown.....		91,589	91,589	87,651	87,651	.....	.....3,938	.....	.....91,589	.....	.....	.....0	1,931	09/25/2035	1Z*.....
55265K	2X	6	MASTR ASSET SEC TRUST	5.000%	12/25/18	.....	06/01/2011	Paydown.....		71,228	71,228	71,495	71,329	.....	.....(101)	.....	.....71,228	.....	.....	.....0	1,429	11/25/2018	1Z*.....
55265K	VE	6	MASTR ASSET SEC TRUST	4.750%	05/25/18	.....	06/01/2011	Paydown.....		8,708	8,708	8,588	8,626	.....	.....82	.....	.....8,708	.....	.....	.....0	172	05/25/2018	1Z*.....
57164X	AA	7	MARRIOTT VACATION CLUB	4.809%	07/20/31	.....	06/20/2011	Paydown.....		74,751	74,751	74,750	74,750	.....	.....1	.....	.....74,751	.....	.....	.....0	1,490	07/20/2031	1FE.....
59549N	AD	5	MID-STATE TRUST 6 A4	7.790%	07/01/35	.....	04/01/2011	Paydown.....		17,122	17,122	16,266	16,320	.....	.....802	.....	.....17,122	.....	.....	.....0	667	07/01/2035	1FE.....
59549W	AA	1	MID STATE TRUST SERIES	4.864%	07/15/38	.....	06/15/2011	Paydown.....		18,765	18,765	17,779	17,829	.....	.....936	.....	.....18,765	.....	.....	.....0	383	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.....
59560W	AC	1	MID-STATE TRUST 2010-1	5.250%	12/15/45	.....	06/01/2011	Paydown.....		30,738	30,738	30,695	30,695	.....	.....43	.....	.....30,738	.....	.....	.....0	642	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.....
629568	AQ	9	NABORS INDUSTRIES INC	6.150%	02/15/18	.....	06/02/2011	Wells Fargo Securities.....		4,492,360	4,000,000	4,028,027	4,023,055	.....	.....(1,138)	.....	.....4,021,918	.....	.....470,442	470,442	199,533	02/15/2018	2FE.....
66416T	AF	2	NORTHEAST GENERATION CO	8.812%	10/15/26	.....	04/15/2011	Redemption	100.0000	115,781	115,781	115,781	115,781	.....	.....0	.....	.....115,781	.....	.....	.....0	5,101	10/15/2026	3FE.....
674135	CM	8	OAKWOOD MTG INVESTORS I	7.350%	11/15/27	...	06/01/2011	Paydown.....		84,365	84,365	84,299	84,235	.....	.....130	.....	.....84,365	.....	.....	.....0	2,488	11/15/2027	1FE.....
674135	EC	8	OAKWOOD MTG INVESTORS I	8.322%	01/15/29	...	06/30/2011	Security Withdraw.....				599,083				0			0	8,311	01/15/2029	6FE.....	

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)

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693659	AC	8	ARIZONA PUBLIC SERVICE	8.000%	12/30/15.....	06/30/2011	Redemption	100.0000.....		3,000	3,000		3,318		3,143	(27)	3,116		(116)	(116)	120	12/30/2015	2FE.....
694308	GN	1	PACIFIC GAS & ELEC	8.250%	10/15/18.....	06/02/2011	Bank of America.....	2,278,098	1,750,000	1,735,853	1,738,014		480		480		1,738,494		539,603	539,603	93,042	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)	84,419		24,668	24,668	8,366	12/31/2012	5.....
717265	AK	8	FREEMPORT MCMORAN CORP	8.750%	06/01/11....	06/01/2011	Maturity.....	75,000	75,000	91,223	76,190		(1,190)		(1,190)		75,000			0	3,281	06/01/2011	2FE.....
74112K	AC	9	PRESTIGE AUTO REC TRUST	5.580%	08/15/14....	06/15/2011	Paydown.....	199,931	199,931	205,647	203,847		(3,916)		(3,916)		199,931			0	4,583	07/15/2013	1FE.....
74112R	AA	8	PRESTIGE AUTO REC TRUST	5.670%	04/15/17....	06/15/2011	Paydown.....	274,243	274,243	274,195	274,239		4		4		274,243			0	6,313	04/15/2017	1FE.....
74160M	BP	6	PRIME MORTGAGE TRUST 20	5.000%	10/25/33...	06/01/2011	Paydown.....	205,080	205,080	196,043	199,353		5,726		5,726		205,080			0	4,108	10/25/2033	1Z*.....
743410	AE	2	PROLOGIS TRUST	5.500%	03/01/13....	06/08/2011	Tax Free Exchange.....	125,756	125,000	128,351	125,935		(179)		(179)		125,756			0	3,438	03/01/2013	2FE.....
74927D	AL	0	RBSSP RESECURITIZATION	5.825%	02/26/36....	06/01/2011	Paydown.....	50,280	50,280	50,280	50,280				0		50,280			0	1,220	02/26/2036	1Z*.....
74930E	AM	1	RBSSP RESECURITIZATION	4.000%	06/27/32....	06/01/2011	Paydown.....	157,917	157,917	159,200			(1,283)		(1,283)		157,917			0	1,417	03/01/2016	1FE.....
74958D	AH	1	RESIDENTIAL FUNDING MTG	5.500%	10/25/21....	06/01/2011	Paydown.....	108,170	108,170	102,829	103,536		4,635		4,635		108,170			0	2,322	10/25/2021	1Z*.....
760985	UX	7	RESIDENTIAL FDG SEC COR	4.500%	05/25/33....	06/01/2011	Paydown.....	40,065	40,065	38,105	39,552		512		512		40,065			0	780	05/25/2033	1Z*.....
76111X	HD	8	RESIDENTIAL FUNDING MTG	5.250%	04/25/34....	06/01/2011	Paydown.....	117,483	117,483	111,242	115,494		1,990		1,990		117,483			0	2,470	04/25/2034	1Z*.....
76112B	SP	6	RESIDENTIAL ASSET MTG	5.250%	09/25/34....	06/01/2011	Paydown.....	67,466	67,466	65,293	66,501		965		965		67,466			0	1,323	09/25/2034	1Z*.....
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.....
805564	PA	3	SAXON ASSET SECURITIES	5.324%	12/25/33....	06/01/2011	Paydown.....	16,428	16,428	16,428	16,428				0		16,428			0	394	12/25/2033	1Z*.....
814138	AK	9	PROLOGIS TRUST FORMERLY	7.625%	07/01/17..	06/08/2011	Tax Free Exchange.....	2,996,833	3,000,000	2,993,160	2,996,656		178		178		2,996,833			0	114,375	07/01/2017	2FE.....
82651K	AA	3	SIERRA RECEIVABLES FUND	4.520%	08/20/26...	06/20/2011	Paydown.....	262,578	262,578	262,551	262,566		12		12		262,578			0	4,786	08/20/2026	1FE.....
82651L	AA	1	SIERRA RECEIVABLES FUND	4.480%	07/20/26....	06/20/2011	Paydown.....	115,602	115,602	115,581	115,583		19		19		115,602			0	2,120	07/20/2026	1FE.....
82651N	AA	7	SIERRA RECEIVABLES FUND	3.510%	11/20/25....	06/20/2011	Paydown.....	109,076	109,076	109,065	109,065		10		10		109,076			0	1,573	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.....
826671	AD	1	SIGNAL SEC CORP MFD HS	7.420%	04/15/30....	06/01/2011	Paydown.....	76,355	76,355	76,312	76,264		91		91		76,355			0	2,432	04/15/2030	5FE.....
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.....
84250Q	AP	8	GOLDEN STATE WATER CO M	7.650%	09/01/25...	05/05/2011	Call	101.9130.....		75,000	77,906		76,351		(97)	(97)	76,254		180	180	2,454	09/01/2025	1FE.....
863579	XT	0	STRUCTURED ADJ RATE MOR	5.250%	09/25/35..	06/01/2011	Paydown.....	358,479	358,479	354,222	355,681		2,798		2,798		358,479			0	7,267	09/25/2035	1Z*.....
863581	AE	4	STRUCTURED ADJ RATE MTG	5.625%	07/25/36..	06/01/2011	Paydown.....	325,485	325,485	324,773	324,354		1,130		1,130		325,485			0	7,167	07/25/2036	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*.....
86359D	JT	5	STRUCTURED ASSET SECURI	5.750%	07/25/35..	06/01/2011	Paydown.....	106,464	106,464	104,654	104,669		1,795		1,795		106,464			0	2,341	07/25/2035	1Z*.....
872162	AD	4	TAL ADVANTAGE LLC 2010-	4.300%	10/20/25....	06/20/2011	Paydown.....	25,000	25,000	25,000	25,000				0		25,000			0	452	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.....
88031Q	AA	8	TENASKA VIRGINA PARTNER	6.119%	03/30/24....	06/30/2011	Redemption	100.0000.....		45,176	45,176				0		45,176			0	1,382	03/30/2024	2FE.....
88031R	AA	6	TENASKA ALABAMA II PART	6.125%	03/30/23....	06/30/2011	Redemption	100.0000.....		111,010	111,010		111,463		111,322	(15)	111,307		(298)	(298)	3,400	03/30/2023	2FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)

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88522N	AB	9	THORNBURG MORTGAGE SEC 0.336% 11/25/46.....		06/26/2011	Paydown.....		97,688	97,688	88,164	92,275		5,413		5,413		97,688			0	156	11/25/2046	1Z*.....
88641T	AA	4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17....	.....	06/15/2011	Paydown.....		188,608	188,608	188,595	188,599	.....	.....9	.....	.....9	.....	.....188,608	.....	.....	.....0	4,608	05/15/2017	1FE.....
89656C	AA	1	TRINITY RAIL LEASING LP 5.194% 10/16/40.....	.....	06/16/2011	Paydown.....		17,461	17,461	17,461	17,461	.....	.....	.....	.....0	.....	.....17,461	.....	.....	.....0	378	10/16/2040	1FE.....
91155@	AA	8	ARMY LODGING FUND SENIO 5.250% 09/23/30....	.....	06/23/2011	Redemption 100.0000.....		21,931	21,931	21,931	21,931	.....	.....	.....	.....0	.....	.....21,931	.....	.....	.....0	480	09/23/2030	1Z.....
92718B	AA	3	DT AUTO OWNER TRUST 200 2.980% 10/15/15....	.....	06/15/2011	Paydown.....		319,303	319,303	319,279	319,291	.....	.....12	.....	.....12	.....	.....319,303	.....	.....	.....0	3,887	10/15/2015	1FE.....
92922F	QH	4	WASHINGTON MUTUAL 2004- 5.500% 06/25/34....	.....	06/01/2011	Paydown.....		38,467	38,467	38,593	38,448	.....	.....18	.....	.....18	.....	.....38,467	.....	.....	.....0	882	03/25/2013	1Z*.....
92922F	VE	5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34....	.....	06/01/2011	Paydown.....		40,068	40,068	40,193	40,068	.....	.....	.....	.....0	.....	.....40,068	.....	.....	.....0	1,041	04/25/2014	1Z*.....
93933S	T8	8	WASHINGTON MUTUAL MSC 6.397% 05/25/32.....	.....	06/01/2011	Paydown.....		9,158	9,158	8,517	8,565	.....	.....593	.....	.....593	.....	.....9,158	.....	.....	.....0	247	05/25/2032	1Z*.....
94106L	AS	8	WASTE MANAGEMENT INC 6.100% 03/15/18.....	.....	05/31/2011	Morgan Stanley & Co.....		3,448,800	3,000,000	2,987,940	2,990,689	.....	.....438	.....	.....438	.....	.....2,991,127	.....	.....457,673	457,673	131,150	03/15/2018	2FE.....
94403*	AY	2	WAWA INC SENIOR UNSECUR 5.870% 05/04/16..	.....	05/04/2011	Redemption 100.0000.....		110,000	110,000	110,000	110,000	.....	.....	.....	.....0	.....	.....110,000	.....	.....	.....0	3,229	05/04/2016	2Z.....
949780	AA	8	WELLS FARGO MBS 2003-6 5.000% 06/25/18.....	.....	06/01/2011	Paydown.....		88,691	88,691	89,716	89,327	.....	.....(637)	.....	.....(637)	.....	.....88,691	.....	.....	.....0	1,783	05/25/2018	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.....		60,016	60,016	60,110	60,027	.....	.....(11)	.....	.....(11)	.....	.....60,016	.....	.....	.....0	1,174	11/25/2018	1Z*.....
94981B	AA	9	WELLS FARGO MBS 2004-T 2.824% 09/25/34.....	.....	06/01/2011	Paydown.....		13,700	13,700	11,885	12,447	.....	.....1,253	.....	.....1,253	.....	.....13,700	.....	.....	.....0	163	09/25/2034	1Z*.....
94982C	AF	5	WELLS FARGO MB TRST 200 2.744% 01/25/35.....	.....	06/01/2011	Paydown.....		330,714	330,714	324,100	.....	.....	.....6,614	.....	.....6,614	.....	.....330,714	.....	.....	.....0	3,150	01/25/2035	1Z*.....
94982W	AZ	7	WELLS FARGO MB TRST 200 5.250% 09/25/35.....	.....	06/01/2011	Paydown.....		63,282	63,282	60,439	60,439	.....	.....2,844	.....	.....2,844	.....	.....63,282	.....	.....	.....0	1,409	09/25/2035	1Z*.....
94982W	BB	9	WELLS FARGO MB TRST 200 5.500% 10/25/35.....	.....	06/01/2011	Paydown.....		5,338	5,338	5,070	5,170	.....	.....168	.....	.....168	.....	.....5,338	.....	.....	.....0	147	10/25/2035	1Z*.....
973582	AA	7	WINDSOR FINANCING LLC 1 5.881% 07/15/17.....	.....	04/15/2011	Redemption 100.0000.....		53,335	53,335	53,335	53,335	.....	.....	.....	.....0	.....	.....53,335	.....	.....	.....0	1,568	07/15/2017	4FE.....
30217V	AC	1	EXPRESS PIPELINE LP LP 7.390% 12/31/17.....	A...	06/30/2011	Redemption 100.0000.....		72,000	72,000	72,000	72,000	.....	.....	.....	.....0	.....	.....72,000	.....	.....	.....0	2,660	12/31/2017	2FE.....
65334H	AC	6	NEXEN INC 5.050% 11/20/13.....	I...	04/21/2011	Call 109.9357.....		1,099,357	1,000,000	997,330	999,098	.....	.....89	.....	.....89	.....	.....999,187	.....	.....100,170	100,170	21,182	11/20/2013	2FE.....
87971M	AC	7	TELUS CORPORATION 8.000% 06/01/11.....	A...	06/01/2011	Maturity.....		29,000	29,000	33,937	29,363	.....	.....(363)	.....	.....(363)	.....	.....29,000	.....	.....	.....0	1,160	06/01/2011	2FE.....
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#	AB	1	GRIFOLS INC SERIES B 6.940% 10/07/19.....	F...	06/01/2011	Redemption 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....0	952,974	10/07/2019	2.....
50064N	AA	5	KOREA MIDLAND POWER CO 4.950% 05/06/11....	F...	05/06/2011	Maturity.....		75,000	75,000	75,227	75,014	.....	.....(14)	.....	.....(14)	.....	.....75,000	.....	.....	.....0	1,856	05/06/2011	1FE.....
5006EP	AA	9	KOREA EAST-WEST POWER C 4.875% 04/21/11....	F...	04/21/2011	Maturity.....		75,000	75,000	75,164	75,009	.....	.....(9)	.....	.....(9)	.....	.....75,000	.....	.....	.....0	1,828	04/21/2011	1FE.....
68210*	AC	7	OMEGA LEASING LLC GUARA 5.980% 07/12/16...	R...	04/12/2011	Redemption 100.0000.....		7,974	7,974	7,974	7,974	.....	.....	.....	.....0	.....	.....7,974	.....	.....	.....0	238	07/12/2016	1.....
71912N	AA	5	PHOENIX PARK FUNDING LT 7.267% 04/01/13....	F...	04/01/2011	Redemption 100.0000.....		159,375	159,375	159,375	159,375	.....	.....	.....	.....0	.....	.....159,375	.....	.....	.....0	5,791	04/01/2013	1FE.....
82667X	AC	3	SIGNATURE 4 LIMITED 144 8.842% 11/22/14.....	F...	05/22/2011	Redemption 100.0000.....		86,942	86,942	83,862	84,704	.....	.....	.....	.....0	.....	.....84,704	.....	.....2,238	2,238	3,844	11/22/2014	5FE.....
83363R	AA	5	SOCIEDAD CONC AUTOPISTA 6.223% 12/15/26....	R...	06/15/2011	Redemption 100.0000.....		14,688	14,688	14,688	14,688	.....	.....	.....	.....0	.....	.....14,688	.....	.....	.....0	457	12/15/2026	2FE.....
880334	AA	5	TENGIZCHEVROIL FINANCE 6.124% 11/15/14....	F...	05/15/2011	Redemption 100.0000.....		17,841	17,841	17,930	17,873	.....	.....(4)	.....	.....(4)	.....	.....17,868	.....	.....(28)	(28)	486	11/15/2014	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							78,577,680	74,705,961	73,866,469	71,967,521	(11,755)	172,140	0	160,385	0	74,092,362	0	4,485,313	4,485,313	3,138,165	XXX...	XXX...

Bonds - Credit Tenant Loans

00228#	AA	0	AV CINGULAR LLC CINGULA 7.450% 08/15/21.....	.....	06/15/2011	Redemption 100.0000.....		34,156	34,156	35,864	35,400	.....	.....(38)	.....	.....(38)	.....	.....35,362	.....	.....(1,207)	(1,207)	1,061	08/15/2021	1.....
52465#	AD	7	LEGG MASON CAPITAL CORP 7.240% 12/05/20....	.....	06/05/2011	Redemption 100.0000.....		41,215	41,215	41,215	41,215	.....	.....	.....	.....0	.....	.....41,215	.....	.....	.....0	1,259	12/05/2020	2.....
4199999.	Total - Bonds - Credit Tenant Loans.....							75,371	75,371	77,079	76,615	0	(38)	0	(38)	0	76,577	0	(1,207)	(1,207)	2,320	XXX...	XXX...

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
8399997.	Total - Bonds - Part 4.....					115,329,133	108,410,712	106,229,192	105,015,576	(11,755)	(114,685)	0	(126,440)	0	106,999,403	0	..8,329,724	..8,329,724	..3,784,525	XXX...	..XXX....
8399999.	Total - Bonds.....					115,329,133	108,410,712	106,229,192	105,015,576	(11,755)	(114,685)	0	(126,440)	0	106,999,403	0	..8,329,724	..8,329,724	..3,784,525	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....					115,329,133	XXX.....	106,229,192	105,015,576	(11,755)	(114,685)	0	(126,440)	0	106,999,403	0	..8,329,724	..8,329,724	..3,784,525	XXX...	..XXX....

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

Sch. DB-Pt A-Sn 1
NONE

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

Sch. DB-Pt B-Sn 1
NONE

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

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

Sch. DB-Pt D
NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO.....	1	130,107,179	130,107,179	.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		130,107,179	130,107,179	XXX.....
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....		130,107,179	130,107,179	XXX.....
Totals					
7799999.	Total - Issuer Obligations.....		130,107,179	130,107,179	XXX.....
8399999.	Subtotal - Bonds.....		130,107,179	130,107,179	XXX.....
9999999.	Totals.....		130,107,179	130,107,179	XXX.....

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....130,107,179 Book/Adjusted Carrying Value \$.....130,107,179
2. Average balance for the year to date: Fair Value \$.....117,810,899 Book/Adjusted Carrying Value \$.....117,810,899
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....130,107,179 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....130,107,179 Book/Adjusted Carrying Value \$.....130,107,179

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

Month End Depository Balances

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

Open Depositories

US Bank NA..... Cincinnati, OH.....	.....	.....	.....	.....	.....(5,012,643)	32,650,872	(26,905,360)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(5,012,643)	32,650,872	(26,905,360)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(5,012,643)	32,650,872	(26,905,360)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(5,012,643)	32,650,872	(26,905,360)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE