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QUARTERLY STATEMENT

As of September 30, 2011

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President	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 #	Executive Vice President & Chief Administrative Officer
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 & Chief Product Officer
Michael Francis Haverkamp	Senior Vice President	Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary
David Dale Herr, Jr. #	Senior Vice President	Stephen Ray Murphy	Senior Vice President
George Barclay Pearson, Jr.	Senior Vice President	Arthur James Roberts	Senior Vice President & CFO
James Clive Smith	Senior Vice President	Barbara Ann Turner	President & COO, ONESCO
Paul Joseph Twilling #	Senior Vice President		

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me

This ______ day of November, 2011

a. Is this an original filing? Yes [X] No [ ]

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Roxanna S Henry, Notary Public

May 11, 2014

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,235,865,585		4,235,865,585	4,288,839,447
2. Stocks:				
2.1 Preferred stocks	226,460		226,460	277,967
2.2 Common stocks	534,696,627		534,696,627	305,268,223
3. Mortgage loans on real estate:				
3.1 First liens	894,800,911		894,800,911	880,039,137
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	296,500		296,500	296,501
4.3 Properties held for sale (less $..........0 encumbrances)	3,243,289		3,243,289	3,297,163
5. Cash ($.....153,836,533), cash equivalents ($..........0) and short-term investments ($.....39,396,312)	193,232,845		193,232,845	335,452,566
6. Contract loans (including $..........0 premium notes)	239,153,105		239,153,105	239,227,614
7. Derivatives	25,330,361		25,330,361	10,497,905
8. Other invested assets			0	
9. Receivables for securities	352,043		352,043	614,124
10. Securities lending reinvested collateral assets	218,123,639		218,123,639	266,675,641
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,345,321,365	0	6,345,321,365	6,330,486,288
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	59,097,128		59,097,128	54,741,032
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,717,040		6,717,040	6,494,592
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	25,795,552		25,795,552	26,144,720
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	9,864,899		9,864,899	9,183,437
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	2,236		2,236	23,458
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	57,811,862
18.2 Net deferred tax asset	83,475,911	14,694,923	68,780,988	73,126,665
19. Guaranty funds receivable or on deposit	1,978,616		1,978,616	2,238,385
20. Electronic data processing equipment and software	3,093,589		3,093,589	2,790,050
21. Furniture and equipment, including health care delivery assets ($..........0)	2,734,525	2,734,525	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	7,485,411		7,485,411	10,718,106
24. Health care ($..........0) and other amounts receivable	12,770,852	12,770,852	0	
25. Aggregate write-ins for other than invested assets	85,009,420	14,901,757	70,107,663	65,013,808
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,643,346,544	45,102,057	6,598,244,487	6,638,772,403
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	10,669,204,883		10,669,204,883	11,329,385,634
28. Total (Lines 26 and 27)	17,312,551,427	45,102,057	17,267,449,370	17,968,158,037

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	55,407,352		55,407,352	49,290,412
2502. Keyman insurance	9,371,449		9,371,449	10,464,520
2503. Fund revenue receivable	5,285,100		5,285,100	5,231,606
2598. Summary of remaining write-ins for Line 25 from overflow page	14,945,519	14,901,757	43,762	27,270
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	85,009,420	14,901,757	70,107,663	65,013,808

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....4,448,819,587 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,448,819,587	4,430,281,066
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	88,440,182	91,282,202
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	623,328,112	826,753,481
4. Contract claims:		
4.1 Life	13,189,570	8,656,779
4.2 Accident and health	837,771	630,149
5. Policyholders' dividends $.....1,199,503 and coupons $..........0 due and unpaid	1,199,503	1,059,921
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	43,079,763	40,783,484
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....94,211 accident and health premiums	1,175,600	853,105
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	57,399,866	47,007,433
10. Commissions to agents due or accrued - life and annuity contracts $.....3,893,190, accident and health $.....576,603 and deposit-type contract funds $..........0	4,469,793	5,012,831
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	10,623,913	10,227,748
13. Transfers to Separate Accounts due or accrued (net) (including $.....(173,513,385) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(173,513,385)	(202,323,778)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,237,312	3,920,512
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	3,750,046	
15.2 Net deferred tax liability		
16. Unearned investment income	4,821,454	5,339,113
17. Amounts withheld or retained by company as agent or trustee	93,871,187	91,758,630
18. Amounts held for agents' account, including $.....2,652,980 agents' credit balances	3,791,467	3,599,328
19. Remittances and items not allocated	23,825,577	27,696,439
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	29,086,051	20,923,938
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	9,276,866	94,832,561
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	2,363,057	2,372,271
24.09 Payable for securities	12,314,021	
24.10 Payable for securities lending	218,123,639	266,675,641
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	1,563,710	1,451,588
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,524,074,662	5,778,794,442
27. From Separate Accounts statement	10,669,204,883	11,328,662,695
28. Total liabilities (Lines 26 and 27)	16,193,279,545	17,107,457,137
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	24,956,578	22,744,388
32. Surplus notes	105,457,271	105,430,122
33. Gross paid in and contributed surplus	183,297,154	183,297,154
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	750,458,822	539,229,236
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,064,169,825	850,700,900
38. Totals of Lines 29, 30 and 37	1,074,169,825	860,700,900
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	17,267,449,370	17,968,158,037

DETAILS OF WRITE-INS

2501. Unclaimed funds	1,563,710	1,451,588
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,563,710	1,451,588
3101. Additional deferred tax asset	24,956,578	22,744,388
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	24,956,578	22,744,388
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,509,201,929	1,388,401,147	1,836,156,219
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	256,885,586	263,796,064	350,962,881
4. Amortization of Interest Maintenance Reserve (IMR)	4,426,652	3,445,389	4,972,308
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	4,183,476	4,059,082	5,377,715
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	112,523,580	93,449,117	128,623,640
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	125,831,951	102,360,594	139,940,367
9. Totals (Lines 1 to 8.3)	2,013,053,174	1,855,511,393	2,466,033,130
10. Death benefits	40,461,311	34,072,297	46,447,709
11. Matured endowments (excluding guaranteed annual pure endowments)	762,037	774,938	864,487
12. Annuity benefits	262,272,334	245,224,248	336,482,779
13. Disability benefits and benefits under accident and health contracts	6,679,025	6,226,795	8,322,798
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	724,022,025	596,849,935	809,679,210
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	25,267,414	32,783,125	43,551,626
18. Payments on supplementary contracts with life contingencies	436,557	433,740	569,598
19. Increase in aggregate reserves for life and accident and health contracts	17,192,320	(82,582,629)	(133,505,957)
20. Totals (Lines 10 to 19)	1,077,093,023	833,782,449	1,112,412,250
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	131,918,373	106,607,685	147,633,431
22. Commissions and expense allowances on reinsurance assumed	7,357,414	6,917,594	10,165,052
23. General insurance expenses	52,863,127	55,683,822	75,173,472
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,952,539	8,374,375	9,524,632
25. Increase in loading on deferred and uncollected premiums	1,788,162	169,558	835,928
26. Net transfers to or (from) Separate Accounts net of reinsurance	626,647,497	750,930,382	938,110,370
27. Aggregate write-ins for deductions	9,920,652	10,718,841	13,141,550
28. Totals (Lines 20 to 27)	1,915,540,787	1,773,184,706	2,306,996,685
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	97,512,387	82,326,687	159,036,445
30. Dividends to policyholders	32,199,364	27,474,453	39,409,561
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	65,313,023	54,852,234	119,626,884
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	20,549,167	(44,048,745)	(44,317,599)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	44,763,856	98,900,979	163,944,483
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(7,979,508) (excluding taxes of $.....7,979,508 transferred to the IMR)	29,207,465	116,247	(20,336,004)
35. Net income (Line 33 plus Line 34)	73,971,321	99,017,226	143,608,479
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	860,700,902	816,715,567	816,715,567
37. Net income (Line 35)	73,971,321	99,017,226	143,608,479
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	217,607,188	(37,238,203)	(30,517,425)
39. Change in net unrealized foreign exchange capital gain (loss)	(244,874)	267,398	420,024
40. Change in net deferred income tax	(5,187,577)	(61,733,893)	(65,025,908)
41. Change in nonadmitted assets	(991,154)	43,780,093	46,395,672
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(8,162,113)	(1,782,797)	(3,633,288)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	811,597	6,389,429	6,481,302
47. Other changes in surplus in Separate Accounts Statement	(722,939)	(5,536,372)	(5,596,918)
48. Change in surplus notes	27,149	27,148	36,198
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(68,000,000)	(33,000,000)	(48,000,000)
53. Aggregate write-ins for gains and losses in surplus	4,360,328	3,528,024	(182,801)
54. Net change in capital and surplus (Lines 37 through 53)	213,468,926	13,718,053	43,985,335
55. Capital and surplus as of statement date (Lines 36 + 54)	1,074,169,828	830,433,620	860,700,902

DETAILS OF WRITE-INS

08.301.	Policy charges	88,916,114	72,550,397	97,260,646
08.302.	Fee income	29,022,094	22,404,246	31,254,263
08.303.	Rider fees	6,116,941	5,770,106	9,055,739
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,776,802	1,635,845	2,369,719
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	125,831,951	102,360,594	139,940,367
2701.	Reserve adjustment on reinsurance assumed	6,902,914	8,368,259	10,266,044
2702.	Health surrender benefits	3,017,738	2,350,582	2,875,506
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	9,920,652	10,718,841	13,141,550
5301.	Additional deferred tax asset	2,212,190	(2,477,960)	(4,982,674)
5302.	Prior period adjustment	2,148,138	6,005,984	4,799,873
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	4,360,328	3,528,024	(182,801)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,507,862,982	1,390,160,744	1,834,320,072
2.	Net investment income	253,370,925	262,840,639	355,475,351
3.	Miscellaneous income	242,539,007	194,098,687	264,885,983
4.	Total (Lines 1 through 3)	2,003,772,914	1,847,100,070	2,454,681,406
5.	Benefit and loss related payments	1,030,863,841	887,684,989	1,210,765,079
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	597,837,104	755,459,984	946,326,748
7.	Commissions, expenses paid and aggregate write-ins for deductions	211,470,287	191,417,098	255,216,356
8.	Dividends paid to policyholders	29,763,503	28,394,813	38,304,135
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(41,433,037)	13,064,372	12,542,647
10.	Total (Lines 5 through 9)	1,828,501,698	1,876,021,256	2,463,154,965
11.	Net cash from operations (Line 4 minus Line 10)	175,271,216	(28,921,186)	(8,473,559)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	516,306,099	608,418,509	818,169,177
	12.2 Stocks	2,534	1,092,588	1,092,588
	12.3 Mortgage loans	55,758,494	54,703,635	72,365,037
	12.4 Real estate	131,600	574,750	574,750
	12.5 Other invested assets	48,552,002		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	12,576,102	27,542,269	12,141,990
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	633,326,831	692,331,751	904,343,542
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	444,709,230	549,033,694	760,948,852
	13.2 Stocks	8,210,524	6,361,708	6,611,708
	13.3 Mortgage loans	70,517,000	39,530,000	99,099,242
	13.4 Real estate	153,000	605,000	605,000
	13.5 Other invested assets			
	13.6 Miscellaneous applications	14,832,456	13,357,302	10,497,905
	13.7 Total investments acquired (Lines 13.1 to 13.6)	538,422,210	608,887,704	877,762,707
14.	Net increase (decrease) in contract loans and premium notes	(74,509)	13,886,550	18,587,383
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	94,979,130	69,557,497	7,993,452
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(230,279,243)	(219,876,777)	(259,138,700)
	16.5 Dividends to stockholders	68,000,000	33,000,000	48,000,000
	16.6 Other cash provided (applied)	(114,190,824)	31,835,461	9,255,751
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(412,470,067)	(221,041,316)	(297,882,949)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(142,219,721)	(180,405,005)	(298,363,056)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	335,452,566	633,815,622	633,815,622
	19.2 End of period (Line 18 plus Line 19.1)	193,232,846	453,410,617	335,452,566

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

20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	181,621,168	157,572,092	218,248,105
3. Ordinary individual annuities	1,256,647,432	1,164,099,873	1,523,833,385
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	85,931,834	97,948,889	134,448,460
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	12,402,428	12,451,503	16,551,640
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,536,602,862	1,432,072,357	1,893,081,590
12. Deposit-type contracts	15,007,421	43,790,157	45,160,687
13. Total	1,551,610,283	1,475,862,514	1,938,242,277

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

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

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

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

22540VZZ8	6,268,701	6,139,979	128,722	6,139,979	3,940,453	09/30/11
Total	$ 6,268,701	$ 6,139,979	$ 128,722	$ 6,139,979	$ 3,940,453	09/30/11

(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:

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

6-9. No significant change

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $17,920,000, $0, $2,500,000 and $1,612,800 as of September 30, 2011 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

The Company paid $68,000,000 in dividends to its parent, Ohio National Financial Services Inc. (ONFS), in 2011.

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

LAC	$ (1,292,072)
Suffolk Capital Management LLC	3,058,944
ONFS	24,641,825
Sycamore Re, LTD.	(78,184,768)
ONII	89,616
Montgomery	45,583,579
Ohio National Mutual Holdings, Inc.	365,302
ONFlight Inc	2,306,834
ON Global Holdings Inc	36,593
Financial Way Realty, Inc.	6,323,783
Kenwood Re	239,335
Total	$ 3,168,971

11 - 16. No significant change

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

20. Fair Value Measurements

A.

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

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 133,836,780	$ 19,999,750	$ -	$ 153,836,530
	Securities lending collateral	-	218,123,639	-	218,123,639
	Perpetual Preferred stock				
	Industrial and Misc.	-	125,226	-	125,226
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	125,226	-	125,226
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	9,242,749	4,903,152	14,145,901
	Hybrid Securities	-	-	-	-
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	9,242,749	4,903,152	14,145,901
	Common Stock				
	Industrial and Misc	-	37,663,063	-	37,663,063
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	37,663,063	-	37,663,063
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	13,426,894	-	13,426,894
	Credit contracts	-	-	-	-
	Futures contracts	11,903,467	-	-	11,903,467
	Commodity forward contracts	-	-	-	-
	Total Derivatives	11,903,467	13,426,894	-	25,330,361
	Separate account assets	-	10,669,204,883	-	10,669,204,883
	Total assets at fair value	$ 145,740,247	$ 10,967,786,204	$ 4,903,152	$ 11,118,429,603
b.	Liabilities at fair value				
	Derivative liabilities	$ 2,363,057	$ -	$ -	$ 2,363,057
	Total liabilities at fair value	$ 2,363,057	$ -	$ -	$ 2,363,057

NOTES TO FINANCIAL STATEMENTS

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

	(1) Balance at 6/30/2011	(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 9/30/2011
ABS	743,204	4,161,250	-	-	7,992	(9,294)	4,903,152
RMBS							
CMBS							
Derivative Assets							
Derivative Liabilities							
Total	743,204	4,161,250	-	-	7,992	(9,294)	4,903,152

(4) As of September 30, 2011, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, asset-backed securities was $4,903,152. These securities are mezzanine and subordinate tranches in a securitization trusts with a weighted-average coupon rate of 6.91% and weighted-average maturity of 13 years. The underlying loans for these securities are manufactured housing and franchise/equipment loans originated in 1998, 1999, and 2000. These securities are below investment grade. To measure the fair value the Company used an independent pricing service that uses independent broker quotations from market makers and other broker/dealers recognized to be market participants which utilize inputs that may be difficult to corroborate with observable market data and may be nonbinding quotes. Therefore, the Company has classified these fair values within Level 3.

21. Other

C. Other Disclosures

General Interrogatory 15.2

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

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

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

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

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

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

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2011, the Company has recognized $25,653,701 in gains in the statement of operations.

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2010 were $63,611,472. As of September 30, 2011, $6,361,624 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $58,309,248. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $........................368,157

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 4,891,102	$ 4,925,283
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 270,334,104	$ 497,033,559
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 23,794,893	$ 23,230,831
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 299,020,099	$ 525,189,673
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank	PO Box 2054 Schilitz Park, Suite 300 Milwaukee, WI 53201
Goldman, Sachs & Co.	200 West Street, New York, NY10282-2198

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 894,800,911
1.14	Total mortgages in good standing	$ 894,800,911
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)	$ 894,800,911
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	3,445,740	9,339,091	132,877	799,869	13,717,577	4,213
2.	Alaska AK	N	38,431	170,804	3,462		212,697	1,494
3.	Arizona AZ	L	1,874,654	31,786,212	89,087	447,043	34,196,996	38,302
4.	Arkansas AR	L	1,109,308	4,414,828	102,060	431,085	6,057,281	94,738
5.	California CA	L	8,157,577	77,700,705	841,828	4,503,034	91,203,144	289,521
6.	Colorado CO	L	5,147,776	16,886,589	477,222	673,333	23,184,920	50,811
7.	Connecticut CT	L	704,198	13,259,979	151,107	100,079	14,215,363	8,241,112
8.	Delaware DE	L	191,379	6,246,987	40,705	20,230	6,499,301	816
9.	District of Columbia DC	L	145,590	10,850,053	12,950	161,166	11,169,759	602
10.	Florida FL	L	8,652,994	100,066,313	524,343	2,715,568	111,959,218	556,136
11.	Georgia GA	L	2,116,031	24,277,774	253,198	1,892,752	28,539,755	6,091
12.	Hawaii HI	N	112,756	158,400	2,596		273,752	942
13.	Idaho ID	L	612,215	7,677,655	121,702	641,848	9,053,420	5,888
14.	Illinois IL	L	13,944,946	60,952,291	704,386	3,457,860	79,059,483	1,440,228
15.	Indiana IN	L	2,585,190	13,093,266	152,269	1,947,055	17,777,780	17,105
16.	Iowa IA	L	1,423,556	15,097,376	161,995	2,150,267	18,833,194	46,613
17.	Kansas KS	L	5,574,630	26,498,492	304,330	3,314,743	35,692,195	57,075
18.	Kentucky KY	L	1,198,249	14,337,985	104,751	1,485,476	17,126,461	24,468
19.	Louisiana LA	L	3,911,654	15,383,221	57,146	480,318	19,832,339	43,578
20.	Maine ME	L	162,345	2,565,194	26,725	3	2,754,267	40,348
21.	Maryland MD	L	2,748,033	93,946,227	223,540	903,096	97,820,896	258,686
22.	Massachusetts MA	L	1,157,137	28,648,329	471,636	70,171	30,347,273	316,151
23.	Michigan MI	L	7,831,942	53,271,428	401,652	3,112,723	64,617,745	110,619
24.	Minnesota MN	L	2,617,573	17,185,940	172,363	2,114,490	22,090,366	46,885
25.	Mississippi MS	L	1,360,430	7,371,346	92,807	455,832	9,280,415	2,382
26.	Missouri MO	L	2,316,266	22,227,779	113,761	1,809,429	26,467,235	169,046
27.	Montana MT	L	159,481	3,571,978	27,303	19,717	3,778,479	21,009
28.	Nebraska NE	L	1,857,100	13,687,135	93,110	1,325,945	16,963,290	102,028
29.	Nevada NV	L	2,878,466	9,882,687	65,191	643,594	13,469,938	35,116
30.	New Hampshire NH	L	498,846	6,442,845	45,862	135,300	7,122,853	2,832
31.	New Jersey NJ	L	4,839,993	60,303,090	212,271	219,646	65,575,000	860,829
32.	New Mexico NM	L	298,846	1,600,797	18,508	105,124	2,023,275	2,186
33.	New York NY	N	476,667	4,979,862	34,642	315,259	5,806,430	2,587
34.	North Carolina NC	L	1,879,288	54,431,603	233,792	4,030,707	60,575,390	213,881
35.	North Dakota ND	L	611,408	427,847	91,048	270,227	1,400,530	3,057
36.	Ohio OH	L	13,418,422	89,280,079	1,249,899	24,027,517	127,975,917	384,323
37.	Oklahoma OK	L	1,571,613	4,650,113	102,593	749,271	7,073,590	2,925
38.	Oregon OR	L	1,125,300	12,258,790	206,273	383,742	13,974,105	19,073
39.	Pennsylvania PA	L	13,928,042	68,864,439	676,183	1,404,824	84,873,488	620,360
40.	Rhode Island RI	L	98,229	1,867,220	60,213		2,025,662	52
41.	South Carolina SC	L	815,873	23,447,204	96,269	788,911	25,148,257	21,373
42.	South Dakota SD	L	267,971	556,184	8,244	80,886	913,285	2,970
43.	Tennessee TN	L	2,857,558	23,446,896	460,397	2,983,933	29,748,784	572,964
44.	Texas TX	L	12,295,834	51,760,850	556,120	6,271,338	70,884,142	87,696
45.	Utah UT	L	1,198,197	2,443,474	52,166	196,202	3,890,039	1,397
46.	Vermont VT	L	53,834	2,505,565	3,723	2,637	2,565,759	78
47.	Virginia VA	L	4,709,813	88,004,581	243,592	4,867,143	97,825,129	48,786
48.	Washington WA	L	1,989,723	17,131,894	138,637	758,334	20,018,588	14,699
49.	West Virginia WV	L	481,308	2,624,481	112,225	636,100	3,854,114	31,809
50.	Wisconsin WI	L	7,177,702	35,722,988	734,281	1,991,916	45,626,887	84,926
51.	Wyoming WY	L	355,174	883,535	29,436	36,093	1,304,238	5,934
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	L	5,021	152,700	882,375		1,040,096	
55.	US Virgin Islands VI	N	50				50	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CN	N	5,577		9,796		15,373	144
58.	Aggregate Other Alien OT	XXX	117,867	26,469	3,911	0	148,247	534
59.	Subtotal	(a) 49	155,113,803	1,254,369,570	12,188,558	85,931,836	1,507,603,767	15,007,418
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	23,189,660	1,367			23,191,027	
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	288,927	2,276,495	139,402		2,704,824	
94.	Aggregate other amounts not allocable by State	XXX	1,906,048	0	0	0	1,906,048	0
95.	Totals (Direct Business)	XXX	180,498,438	1,256,647,432	12,327,960	85,931,836	1,535,405,666	15,007,418
96.	Plus Reinsurance Assumed	XXX	68,938,231	10,101,803	3,338,879		82,378,913	
97.	Totals (All Business)	XXX	249,436,669	1,266,749,235	15,666,839	85,931,836	1,617,784,579	15,007,418
98.	Less Reinsurance Ceded	XXX	24,633,931	78,692,866	6,594,794		109,921,591	
99.	Totals (All Business) less Reinsurance Ceded	XXX	224,802,738	1,188,056,369	9,072,045	85,931,836	1,507,862,988	15,007,418

DETAILS OF WRITE-INS

		1	2	3	4	5	6	7
5801.	Alien (01)	XXX	117,867	26,469	3,911		148,247	534
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	117,867	26,469	3,911	0	148,247	534
9401.	Dividends accums used to purchase paid-up additions	XXX	1,901,791				1,901,791	
9402.	Dividens accums used to shorten endow or prem pay	XXX	4,257				4,257	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	1,906,048	0	0	0	1,906,048	0

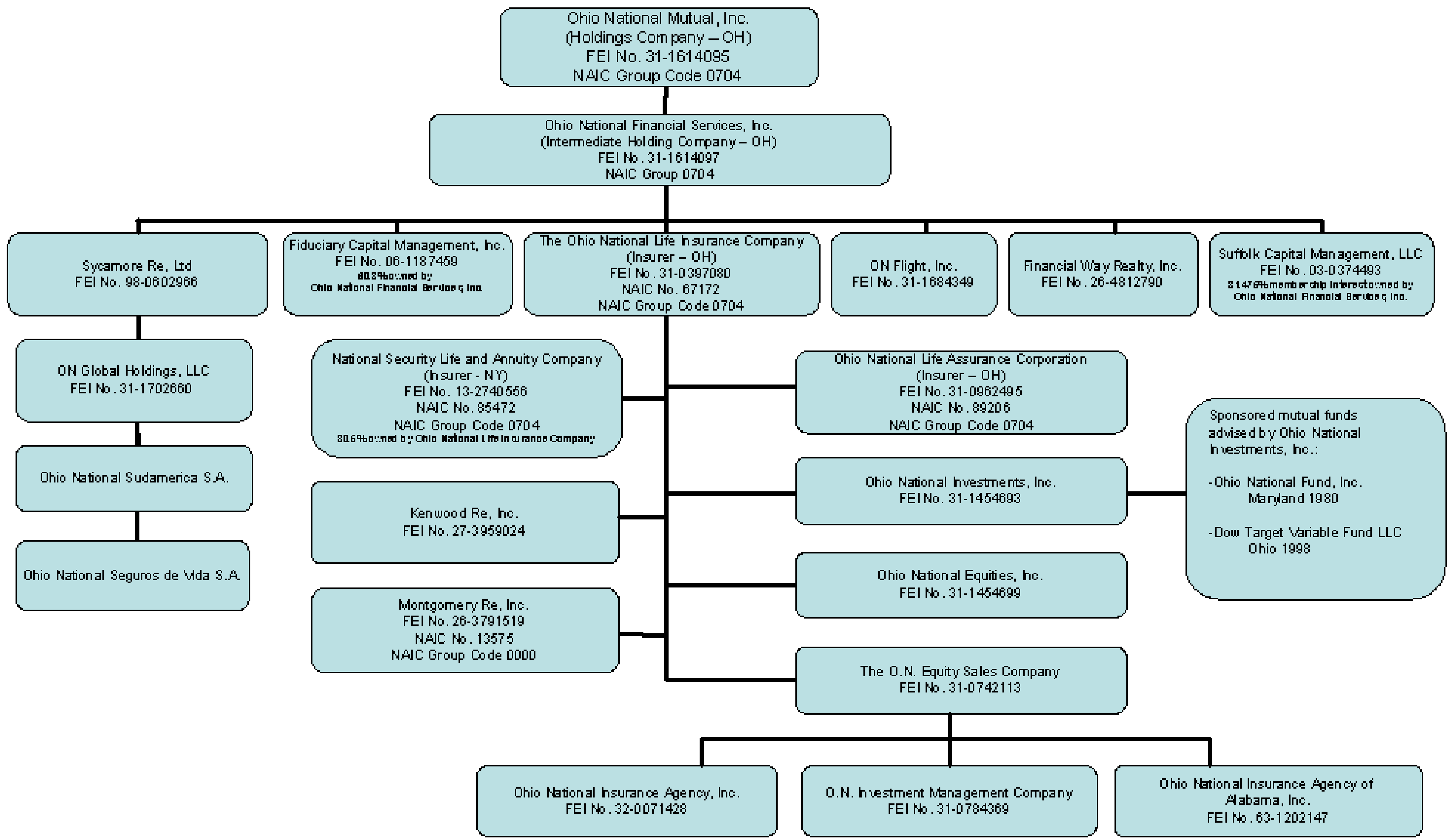
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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

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

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

* 6 7 1 7 2 2 0 1 1 4 9 0 0 0 0 0 3 *

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

* 6 7 1 7 2 2 0 1 1 4 4 5 0 0 0 0 3 *

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* 6 7 1 7 2 2 0 1 1 4 4 8 0 0 0 0 3 *

* 6 7 1 7 2 2 0 1 1 4 4 9 0 0 0 0 3 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	(46,679)		(46,679)	(52,281)
2505. Pension fee income recoverable	70,441		70,441	59,551
2506. NSCC deposit	20,000		20,000	20,000
2507. Overfunded pension asset	13,144,800	13,144,800	0	
2508. Prepaid expenses	1,622,884	1,622,884	0	
2509. Surplus note issuance cost	134,073	134,073	0	
2597. Summary of remaining write-ins for Line 25	14,945,519	14,901,757	43,762	27,270

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modified coinsurance risk charge	2,378,223	1,958,686	2,686,745
08.305. Miscellaneous gains/(losses)	(601,421)	(322,841)	(317,026)
08.397. Summary of remaining write-ins for Line 8.3	1,776,802	1,635,845	2,369,719

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,593,663	3,665,496
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	153,000	605,000
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(21,400)	(30,250)
5. Deduct amounts received on disposals	131,600	574,750
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	53,874	71,833
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,539,789	3,593,663
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	3,539,789	3,593,663

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	880,039,137	853,335,390
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	70,517,000	99,099,242
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	3,268	912,187
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	55,758,494	72,365,037
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		942,645
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	894,800,911	880,039,137
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	894,800,911	880,039,137
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	894,800,911	880,039,137

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,595,753,222	4,637,110,746
2. Cost of bonds and stocks acquired	452,919,753	767,560,560
3. Accrual of discount	4,688,553	5,374,269
4. Unrealized valuation increase (decrease)	220,933,452	(29,945,604)
5. Total gain (loss) on disposals	23,065,753	52,368,298
6. Deduct consideration for bonds and stocks disposed of	516,308,617	820,596,597
7. Deduct amortization of premium	5,997,041	7,311,903
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	4,266,411	8,806,547
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,770,788,664	4,595,753,222
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,770,788,664	4,595,753,222

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,726,667,655	150,762,574	356,189,281	26,650,215	2,697,251,093	2,726,667,655	2,547,891,163	2,767,594,739
2. Class 2 (a)	1,420,142,701	73,917,299	19,777,795	(16,770,162)	1,476,542,615	1,420,142,701	1,457,512,043	1,461,621,217
3. Class 3 (a)	170,238,755		1,272,749	(10,975,238)	169,108,121	170,238,755	157,990,768	176,605,160
4. Class 4 (a)	69,242,434		1,330,020	(9,253,572)	79,320,435	69,242,434	58,658,842	71,674,463
5. Class 5 (a)	21,717,799		369,202	9,674,442	23,641,734	21,717,799	31,023,039	43,806,437
6. Class 6 (a)	23,191,017		133,290	(871,683)	22,274,070	23,191,017	22,186,044	23,368,763
7. Total Bonds	4,431,200,361	224,679,873	379,072,337	(1,545,998)	4,468,138,068	4,431,200,361	4,275,261,899	4,544,670,779
PREFERRED STOCK								
8. Class 1								
9. Class 2	101,234				101,234	101,234	101,234	101,234
10. Class 3								
11. Class 4								
12. Class 5	175,745			(50,519)		175,745	125,226	
13. Class 6					174,004			176,733
14. Total Preferred Stock	276,979	0	0	(50,519)	275,238	276,979	226,460	277,967
15. Total Bonds and Preferred Stock	4,431,477,340	224,679,873	379,072,337	(1,596,517)	4,468,413,306	4,431,477,340	4,275,488,359	4,544,948,746

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	39,396,312	XXX	39,396,229	76,576	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	255,831,321	527,847,655
2. Cost of short-term investments acquired	24,915,393,651	29,944,840,217
3. Accrual of discount	105,829	443,449
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	25,131,934,489	30,217,300,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	39,396,312	255,831,321
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	39,396,312	255,831,321

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	9,561,444
2.	Cost paid/(consideration received) on additions	173,538
3.	Unrealized valuation increase (decrease)	3,691,912
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	13,426,894
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	13,426,894

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				(1,435,810)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				10,976,220
3.1	Change in variation margin on open contracts			10,976,220	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year		0		
	Change in amount recognized:				
	3.23 Section 1, Column 16, current year to date minus	9,540,410			
	3.24 Section 1, Column 16, prior year	(1,435,810)	10,976,220	10,976,220	
3.3	Subtotal (line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		10,976,220		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	10,976,220	10,976,220		
4.3	Subtotal (line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				9,540,410
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				9,540,410

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	13,426,894	
2.	Part B, Section 1, Column 14	9,540,410	
3.	Total (Line 1 plus Line 2)		22,967,304
4.	Part D, Column 5	25,330,361	
5.	Part D, Column 6	(2,363,057)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	13,426,894	
8.	Part B, Section 1, Column 13	9,540,410	
9.	Total (Line 7 plus Line 8)		22,967,304
10.	Part D, Column 8	25,330,361	
11.	Part D, Column 9	(2,363,057)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19	(36,609,860)	
15.	Part D, Column 11	(36,609,860)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
RE 1355 - Residence	Spring	TX..	07/14/2011	Gina Godazchian and Julian Dapelo	153,000		153,000				0		153,000	131,600		(21,400)	(21,400)		12,534
0199999. Totals					153,000	0	153,000	0	0	0	0	0	153,000	131,600	0	(21,400)	(21,400)	0	12,534
0399999. Totals					153,000	0	153,000	0	0	0	0	0	153,000	131,600	0	(21,400)	(21,400)	0	12,534

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual	Additional	
						Cost	Investment	Value of
			Loan	Date	Rate of	at Time	Made After	Land and
Loan Number	City	State	Type	Acquired	Interest	of Acquisition	Acquisition	Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0125514	BIRMINGHAM	AL		07/06/2011	5.500	4,550,000		15,050,000
0125516	HUNTSVILLE	AL		07/20/2011	5.625	2,400,000		3,350,000
0525527	GLENDALE	CA		09/28/2011	5.500	2,000,000		5,600,000
0625525	WINDSOR	CO		09/28/2011	5.500	4,055,000		9,900,000
1025520	ORLANDO	FL		08/09/2011	5.750	4,680,000		7,100,000
1325526	COEUR D'ALENE	ID		09/28/2011	5.500	3,100,000		6,100,000
1425518	WOODRIVER	IL		07/27/2011	5.500	1,600,000		2,760,000
1625524	WEST DES MOINES	IA		09/26/2011	5.500	1,477,000		2,150,000
2425517	EDEN PRAIRIE	MN		07/21/2011	6.375	5,500,000		9,600,000
3425529	GREENSBORO	NC		09/29/2011	5.500	2,040,000		3,400,000
3825521	MCMINNVILLE	OR		08/17/2011	5.500	8,400,000		14,500,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	39,802,000	0	79,510,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	39,802,000	0	79,510,000
3399999. Total Mortgages				XXX	XXX	39,802,000	0	79,510,000

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	Book Value/				
						Book Value/			Current Year's			Total	Recorded				
						Recorded	Unrealized	Current	Other Than	Capitalized	Total	Foreign	Investment		Foreign		
						Investment	Valuation	Year's	Temporary	Deferred	Change in	Exchange	Excluding		Exchange	Realized	Total
			Loan	Date	Disposal	Excluding Accrued	Increase	(Amortization)/	Impairment	Interest	Book Value	Change in	Accrued Interest		Gain (Loss)	Gain (Loss)	Gain (Loss)
Loan Number	City	State	Type	Acquired	Date	Interest Prior Year	(Decrease)	Accretion	Recognized	and Other	(8+9-10+11)	Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
Mortgages Closed by Repayment																	
0024632	MOUNTLAKE TERRA	WA		06/28/1996	07/07/2011	698,669					0		647,988	647,988			0
0024645	JEFFERSONTOWN	KY		08/29/1996	09/01/2011	190,897					0		21,517	21,517			0
0024838	BROOKFIELD	WI		03/01/1999	08/31/2011	49,325					0		40,057	40,057			0
0024866	COEUR D'ALENE	ID		08/27/1999	09/28/2011	2,421,598					0		2,340,185	2,340,185			0
0024921	WINDSOR	CO		04/03/2002	09/28/2011	4,182,411					0		4,014,734	4,014,734			0
0R24397	ALTADENA	CA		12/06/1996	07/01/2011	186,818					0		102,559	102,559			0
1825069	LOUISVILLE	KY		04/29/2004	08/25/2011	960,766					0		926,244	926,244			0
3625020	TROTWOOD	OH		08/28/2003	09/30/2011	939,543					0		866,450	866,450			0
0199999. Total - Mortgages Closed by Repayment						9,630,027	0	0	0	0	0	0	8,959,734	8,959,734	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		247,150					0			19,102			0
0024509	NASHVILLE	TN		05/11/1994		1,074,157					0			71,364			0
0024520	MC DONOUGH	GA		09/28/1994		1,384,361					0			91,846			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024586	BESSEMER	AL		12/20/1995		1,524,596					0			64,455			0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,890,652					0			51,420			0
0024596	CHRISTIANA HUN	DE		01/30/1996		842,875					0			34,728			0
0024627	MACOMB	IL		06/11/1996		38,470					0			2,272			0
0024645	JEFFERSONTOWN	KY		08/29/1996		190,897					0			43,233			0
0024648	NEW IBERIA	LA		09/09/1996		1,705,769					0			64,125			0
0024650	ADRIAN	MI		09/11/1996		469,209					0			16,563			0
0024652	VERNON TWP	PA		09/19/1996		2,228,249					0			77,856			0
0024655	PITTSBURGH	PA		10/09/1996		2,471,357					0			86,461			0
0024664	SHELBY COUNTY	TN		11/26/1996		7,684,304					0			92,037			0
0024667	MIAMI TWP	OH		12/19/1996		4,324,587					0			97,661			0
0024669	CHATTANOOGA	TN		12/23/1996		1,560,590					0			52,052			0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		525,384					0			17,505			0
0024684	OGDEN	UT		02/12/1997		273,337					0			54,667			0
0024690	LOUISVILLE	KY		02/27/1997		317,284					0			63,462			0
0024692	ACWORTH	GA		03/10/1997		2,805,392					0			99,275			0
0024696	COLUMBUS	OH		03/25/1997		5,853,326					0			83,884			0
0024697	LEXINGTON	KY		03/26/1997		543,396					0			101,547			0
0024715	QUAKERTOWN	PA		05/28/1997		3,051,261					0			94,015			0
0024721	FORT COLLINS	CO		06/17/1997		687,747					0			111,267			0
0024722	FORT COLLINS	CO		06/17/1997		486,158					0			79,790			0
0024723	FARRAGUT	TN		06/17/1997		567,616					0			26,875			0
0024726	WEST DES MOINES	IA		06/24/1997		194,667					0			30,313			0
0024731	HAVELOCK	NC		07/11/1997		971,028					0			31,727			0
0024739	CHILLUM	MD		08/18/1997		3,353,291					0			44,247			0
0024757	FORT DODGE	IA		10/10/1997		1,462,387					0			41,655			0
0024758	KANSAS CITY	MO		10/22/1997		2,673,488					0			75,831			0
0024764	SYOSSET	NY		11/20/1997		3,638,047					0			100,198			0
0024768	BEREA	SC		01/05/1998		2,735,138					0			76,961			0
0024773	TONAWANDA	NY		02/13/1998		285,203					0			30,573			0
0024774	HUNTSVILLE	AL		03/03/1998		4,153,588					0			110,998			0
0024778	MASON	OH		03/20/1998		3,509,428					0			44,838			0
0024779	HEMPFIELD TWP	PA		03/25/1998		334,410					0			9,030			0
0024783	KNOX COUNTY	TN		04/01/1998		771,663					0			79,301			0
0024787	HOPKINS	MN		06/23/1998		3,341,078					0			33,794			0
0024789	ANDERSON	SC		07/22/1998		163,442					0			5,253			0
0024816	OHIO TWP	PA		11/23/1998		3,211,784					0			77,423			0
0024817	SOUTH POINT	OH		11/25/1998		315,363					0			7,636			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024819	MADISON	WI		12/10/1998		100,490					0			2,428			0
0024820	MOUNT HOLLY	NC		12/15/1998		1,403,303					0			38,405			0
0024821	RALEIGH	NC		12/16/1998		420,641					0			31,902			0
0024824	MT JACKSON	VA		12/28/1998		1,810,342					0			44,117			0
0024828	LYTLE	TX		01/21/1999		108,834					0			3,713			0
0024831	MONONA	WI		02/01/1999		109,004					0			2,602			0
0024834	STANLEY	VA		02/24/1999		1,416,860					0			33,027			0
0024836	TOPEKA	KS		02/24/1999		746,652					0			11,792			0
0024838	BROOKFIELD	WI		03/01/1999		49,325					0			2,356			0
0024839	LAREDO	TX		03/09/1999		316,019					0			21,999			0
0024840	WESTLAKE	OH		03/11/1999		40,031					0			2,786			0
0024843	LOUISVILLE	KY		03/23/1999		63,504					0			4,531			0
0024847	EL PASO	TX		03/31/1999		893,825					0			62,232			0
0024858	LIBERTY LAKE	WA		06/02/1999		2,222,693					0			25,724			0
0024861	FRANKENMUTH	MI		06/30/1999		571,859					0			21,033			0
0024866	COEUR D'ALENE	ID		08/27/1999		2,421,598					0			27,606			0
0024868	NEW ALBANY	OH		09/23/1999		58,022					0			1,228			0
0024876	INDEPENDENCE	KY		11/29/1999		1,531,465					0			30,271			0
0024879	KANSAS CITY	MO		12/30/1999		578,975					0			16,606			0
0024890	LAWRENCE	KS		08/07/2000		5,548,439					0			54,583			0
0024894	DEERFIELD TWP	OH		12/08/2000		1,057,750					0			14,889			0
0024900	SAN DIEGO	CA		04/05/2001		758,125					0			29,516			0
0024920	SALINE	MI		03/20/2002		1,060,694					0			15,811			0
0024921	WINDSOR	CO		04/03/2002		4,182,411					0			57,088			0
0024923	KNOXVILLE	TN		04/30/2002		2,708,819					0			21,052			0
0024928	MIDDLEBURY	VT		06/26/2002		3,437,172					0			34,088			0
0024929	AUSTIN	TX		06/28/2002		830,104					0			11,523			0
0024930	COBB COUNTY	GA		07/17/2002		4,149,192					0			32,058			0
0024931	SUMMIT TWP	PA		07/23/2002		1,002,138					0			14,078			0
0024932	RICHMOND	VA		07/24/2002		3,004,297					0			19,586			0
0024933	WELLINGTON	OH		07/31/2002		1,627,928					0			11,028			0
0024934	HOUSTON	TX		07/31/2002		1,127,491					0			15,789			0
0024936	CHARLESTON	SC		08/05/2002		1,336,892					0			10,240			0
0024937	SAN DIEGO	CA		08/07/2002		503,894					0			14,910			0
0024938	PORT HURON	MI		08/21/2002		1,156,628					0			16,098			0
0024940	LOUISVILLE	KY		09/18/2002		2,188,560					0			64,656			0
0024941	ELLENTON	FL		09/19/2002		1,753,810					0			36,747			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024942	SEVIERVILLE	TN		09/20/2002		520,335					0			31,441			0
0024943	VOLUSIA COUNTY	FL		09/30/2002		983,856					0			13,550			0
0024944	HEMPSTEAD	NY		10/04/2002		1,382,340					0			18,746			0
0024945	PHOENIX	AZ		10/09/2002		1,012,477					0			7,986			0
0024948	ROUND ROCK	TX		10/24/2002		2,160,984					0			17,048			0
0024949	SAVANNAH	GA		10/29/2002		3,964,949					0			53,614			0
0024951	KISSIMMEE	FL		11/08/2002		4,148,188					0			27,395			0
0024952	FISHERS	IN		11/08/2002		1,334,094					0			10,689			0
0024953	TROUTVILLE	VA		11/08/2002		1,613,447					0			21,920			0
0024955	CORONA	CA		11/25/2002		837,025					0			6,870			0
0024956	COEUR D'ALENE	ID		11/26/2002		1,430,531					0			15,740			0
0024957	BOYLSTON	MA		11/26/2002		2,862,835					0			38,600			0
0024958	OGDEN	UT		11/26/2002		2,022,763					0			16,985			0
0024959	ALBUQUERQUE	NM		12/02/2002		1,034,383					0			12,865			0
0024960	BISBEE	AZ		12/06/2002		445,076					0			12,492			0
0024961	LAREDO	TX		12/12/2002		2,498,914					0			71,514			0
0024962	BERMUDA DUNES	CA		12/12/2002		4,244,594					0			43,505			0
0024964	WASHINGTON TWP	OH		12/19/2002		2,245,573					0			31,155			0
0024965	CALUMET CITY	IL		12/19/2002		1,911,960					0			25,675			0
0024966	AMARILLO	TX		12/19/2002		3,321,260					0			46,074			0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,306,450					0			18,552			0
0024969	SACRAMENTO	CA		12/23/2002		3,819,326					0			51,442			0
0024970	BEVERLY HILLS	CA		12/23/2002		3,866,060		595			595			37,610			0
0024971	VISALIA	CA		12/23/2002		3,632,094		810			810			36,723			0
0125359	BIRMINGHAM	AL		12/03/2007		1,535,907					0			8,464			0
0125442	MONTGOMERY	AL		01/27/2010		900,248					0			6,438			0
0125514	BIRMINGHAM	AL		07/06/2011							0			49,196			0
0125516	HUNTSVILLE	AL		07/20/2011							0			7,049			0
0325066	TEMPE	AZ		04/13/2004		1,970,165					0			14,717			0
0325093	SUN CITY	AZ		09/17/2004		527,324					0			11,454			0
0325094	PHOENIX	AZ		09/17/2004		819,919					0			17,779			0
0325119	TUCSON	AZ		01/24/2005		2,592,425					0			25,223			0
0325344	GLENDALE	AZ		08/30/2007		1,297,046					0			13,606			0
0325345	TUCSON	AZ		08/30/2007		1,386,501					0			14,544			0
0325351	GILBERT	AZ		10/12/2007		1,841,345					0			6,709			0
0325410	TUCSON	AZ		08/29/2008		5,583,256					0			52,573			0
0325424	TUCSON	AZ		10/30/2008		2,807,595					0			25,788			0
0325436	MARANA	AZ		05/06/2009		2,916,786					0			15,259			0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0425045	ROGERS	AR		12/05/2003		5,576,534					0			46,185			0
0425321	FAYETTEVILLE	AR		04/30/2007		1,258,651					0			11,441			0
0425509	LITTLE ROCK	AR		06/29/2011							0			22,783			0
0524998	SANTA ROSA	CA		05/15/2003		1,110,902					0			14,923			0
0525008	LOS ANGELES	CA		07/16/2003		3,093,557					0			42,029			0
0525071	LOS ANGELES	CA		04/30/2004		2,477,719					0			46,061			0
0525083	LEMON GROVE	CA		07/16/2004		3,437,798					0			40,708			0
0525099	SACRAMENTO	CA		09/30/2004		916,070					0			12,340			0
0525147	TEMECULA	CA		06/15/2005		805,106					0			7,308			0
0525175	HAYWARD	CA		09/30/2005		1,750,496					0			34,583			0
0525198	BARSTOW	CA		12/21/2005		3,592,659					0			24,645			0
0525238	ONTARIO	CA		05/25/2006		1,478,657					0			25,924			0
0525273	HOMEWOOD	CA		10/30/2006		6,117,486					0			35,158			0
0525276	SANTA MONICA	CA		11/07/2006		1,026,127					0			16,575			0
0525323	NATIONAL CITY	CA		05/02/2007		4,832,305					0			34,187			0
0525346	CLOVIS	CA		09/14/2007		2,360,917					0			12,667			0
0525394	FRESNO	CA		05/19/2008		2,579,996					0			13,495			0
0525395	CUPERTINO	CA		05/22/2008		2,836,469					0			18,278			0
0525413	ALTADENA	CA		09/09/2008		4,817,319					0			23,575			0
0525414	BREA	CA		09/22/2008		3,363,711					0			16,845			0
0525441	MONTEREY PARK	CA		12/29/2009		4,519,547					0			52,576			0
0525471	SAN DIEGO	CA		10/28/2010		1,993,410					0			20,642			0
0525498	COSTA MESA	CA		04/26/2011							0			41,733			0
0624981	HIGHLANDS RANCH	CO		02/21/2003		831,937					0			22,836			0
0625177	AURORA	CO		09/30/2005		1,240,272					0			24,501			0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,917,784					0			53,981			0
0725266	NEW CANAAN	CT		09/18/2006		4,345,449					0			25,345			0
0925303	WASHINGTON DC	DC		01/31/2007		2,985,580					0			27,788			0
0R24029	CHINO	CA		09/30/1997		328,214					0			43,648			0
0R24190	DOUGLASVILLE	GA		09/01/1998		873,646					0			77,409			0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		726,266					0			53,401			0
0R24373	ST PAUL	MN		06/08/2000		442,927					0			20,952			0
0R24383	JENISON	MI		06/25/1997		155,342					0			24,187			0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,180,278					0			35,341			0
0R24431	WHITMORE LAKE	MI		08/26/1999		285,851					0			3,176			0
0R24452	EL TORO	CA		11/24/1998		520,831					0			40,814			0
0R24499	COEUR D'ALENE	ID		06/14/2002		1,754,652					0			14,326			0
0R24568	BURNSVILLE	MN		12/05/2002		1,109,153					0			9,048			0

SCHEDULE B - PART 3

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

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0R24671	GIG HARBOR	WA		12/30/2002		747,838					0			4,163			0
0R24717	DELTA TWP	MI		12/27/2002		1,951,016					0			35,693			0
0S24376	INDIANAPOLIS	IN		11/01/2002		726,101					0			10,207			0
0S24404	GIG HARBOR	WA		12/30/2002		944,742					0			5,256			0
1025079	VIERA	FL		06/09/2004		542,742					0			6,370			0
1025155	LAKELAND	FL		07/08/2005		2,653,782					0			19,379			0
1025200	SAN CARLOS PARK	FL		12/28/2005		5,032,637					0			34,368			0
1025265	WEST PALM BEACH	FL		09/12/2006		925,269					0			5,352			0
1025305	ORLANDO	FL		02/26/2007		4,874,554					0			46,915			0
1025317	DORAL	FL		04/24/2007		3,165,916					0			18,846			0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,335,527					0			27,335			0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,164,935					0			11,611			0
1025399	TAMPA	FL		06/02/2008		1,628,930					0			43,226			0
1025400	ODESSA	FL		06/09/2008		3,177,462					0			25,793			0
1025490	ORLANDO	FL		03/25/2011							0			28,012			0
1025520	ORLANDO	FL		08/09/2011							0			14,913			0
1125052	FT OGLETHORPE	GA		01/20/2004		1,328,115					0			17,209			0
1125178	CANTON	GA		10/05/2005		1,324,023					0			10,688			0
1125212	STONE MOUNTAIN	GA		02/14/2006		3,993,678					0			25,660			0
1125285	LITHONIA	GA		12/13/2006		4,625,044					0			27,565			0
1325034	COEUR D'ALENE	ID		10/17/2003		7,352,889					0			57,971			0
1325086	POCATELLO	ID		07/30/2004		984,070					0			22,727			0
1325109	IDAHO FALLS	ID		11/18/2004		744,514					0			16,226			0
1325358	MERIDIAN	ID		11/30/2007		5,680,641					0			30,471			0
1425025	BUFFALO GROVE	IL		09/25/2003		4,959,339					0			53,179			0
1425281	ORLAND PARK	IL		11/29/2006		1,491,082					0			5,103			0
1425512	WAUKEGAN	IL		06/30/2011							0			8,247			0
1425518	WOODRIVER	IL		07/27/2011							0			7,441			0
1525013	FISHERS	IN		07/29/2003		1,302,545					0			17,553			0
1525032	SELLERSBURG	IN		10/06/2003		348,924					0			29,281			0
1525053	LAWRENCE	IN		02/02/2004		884,082					0			10,516			0
1525060	FISHERS	IN		03/15/2004		674,440					0			8,363			0
1525061	FISHERS	IN		03/15/2004		745,797					0			13,014			0
1525102	INDIANAPOLIS	IN		10/29/2004		936,719					0			20,854			0
1525124	DECATUR	IN		02/28/2005		951,920					0			6,833			0
1525125	CARMEL	IN		03/09/2005		1,760,454					0			12,843			0
1525126	GREENWOOD	IN		03/09/2005		1,712,379					0			19,958			0

SCHEDULE B - PART 3

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1525127	GREENWOOD	IN		03/09/2005		1,728,839					0			20,148			0
1525174	FISHERS	IN		09/29/2005		1,663,512					0			18,999			0
1525213	INDIANAPOLIS	IN		02/14/2006		747,038					0			9,599			0
1525221	INDIANAPOLIS	IN		03/17/2006		413,053					0			17,185			0
1525288	INDIANAPOLIS	IN		12/20/2006		1,746,836					0			16,339			0
1525296	INDIANAPOLIS	IN		12/29/2006		2,035,819					0			12,253			0
1525308	INDIANAPOLIS	IN		03/06/2007		2,057,093					0			15,133			0
1525339	INDIANAPOLIS	IN		08/15/2007		1,521,097					0			15,495			0
1525348	INDIANAPOLIS	IN		09/21/2007		1,275,711					0			6,778			0
1525418	GREENFIELD	IN		10/01/2008		5,087,932					0			65,995			0
1525470	INDIANAPOLIS	IN		10/28/2010		2,740,134					0			30,701			0
1525497	INDIANAPOLIS	IN		04/19/2011							0			29,623			0
1525500	CARMEL	IN		04/28/2011							0			22,152			0
1624983	JOHNSTON	IA		02/26/2003		3,020,672					0			24,757			0
1625051	MASON CITY	IA		01/07/2004		3,027,654					0			74,611			0
1625063	URBANDALE	IA		03/17/2004		3,195,373					0			24,100			0
1725207	LAWRENCE	KS		02/09/2006		2,710,439					0			18,109			0
1725298	WICHITA	KS		01/18/2007		3,036,377					0			27,843			0
1825019	FERN CREEK	KY		08/27/2003		704,889					0			18,232			0
1825062	LOUISVILLE	KY		03/17/2004		3,069,001					0			73,776			0
1825069	LOUISVILLE	KY		04/29/2004		960,766					0			11,691			0
1825215	OWENSBORO	KY		02/23/2006		1,059,209					0			10,821			0
1825379	COLD SPRING	KY		01/31/2008		3,222,911					0			27,790			0
1825386	LOUISVILLE	KY		03/14/2008		1,595,782					0			16,285			0
1825472	NEWPORT	KY		10/29/2010		4,978,763					0			66,305			0
1825479	LOUISVILLE	KY		12/14/2010		4,500,000					0			49,780			0
1925041	BROSSARD	LA		11/21/2003		2,563,878					0			65,447			0
1925270	BROUSSARD	LA		09/29/2006		755,231					0			17,588			0
1925392	LAFAYETTE	LA		05/01/2008		1,210,488					0			15,156			0
2125397	ROCKVILLE	MD		05/29/2008		4,771,972					0			25,558			0
2125430	LAUREL	MD		12/02/2008		2,662,547					0			19,894			0
2125451	GAITHERSBURG	MD		06/10/2010		4,185,010					0			41,500			0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,949,347					0			39,735			0
2325186	ANN ARBOR	MI		11/01/2005		1,296,318					0			9,032			0
2325216	NOVI	MI		03/01/2006		5,711,343					0			37,079			0
2425003	COON RAPIDS	MN		05/30/2003		835,429					0			11,479			0
2425030	EAGAN	MN		09/30/2003		2,193,228					0			17,212			0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,246,578					0			40,615			0

SCHEDULE B - PART 3

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2425517	EDEN PRAIRIE	MN		07/21/2011							0			22,731			0
2625211	CHESTERFIELD	MO		02/14/2006		7,452,066					0			65,366			0
2625376	RIVERSIDE	MO		01/28/2008		8,270,114					0			47,599			0
2725026	BOZEMAN	MT		09/25/2003		3,144,072					0			36,555			0
2725242	BOZEMAN	MT		06/13/2006		892,059					0			41,306			0
2725476	KALISPELL	MT		11/23/2010		4,000,000					0			51,905			0
2824984	OMAHA	NE		02/28/2003		2,451,396					0			34,128			0
2824987	OMAHA	NE		03/28/2003		681,794					0			9,403			0
2825214	RALSTON	NE		02/16/2006		1,307,760					0			12,137			0
2825220	OMAHA	NE		03/09/2006		2,056,171					0			13,846			0
2825301	OMAHA	NE		01/29/2007		133,665					0			1,246			0
2925245	LAS VEGAS	NV		06/20/2006		1,925,189					0			33,341			0
2925468	LAS VEGAS	NV		10/27/2010		2,292,023					0			24,888			0
2925481	LAS VEGAS	NV		12/15/2010		7,000,000					0			203,815			0
3125158	BRICK TWP	NJ		07/19/2005		4,371,565					0			30,084			0
3125306	OAKLAND	NJ		03/01/2007		2,657,918					0			42,209			0
3225074	ALBUQUERUQE	NM		05/19/2004		1,160,705					0			13,254			0
3225088	ALBUQUERUE	NM		08/25/2004		2,331,711					0			38,977			0
3225150	ALBUQUERQUE	NM		06/27/2005		4,570,110					0			51,803			0
3225210	ALBUQUERQUE	NM		02/13/2006		2,050,507					0			28,719			0
3225389	ALBUQUERQUE	NM		04/04/2008		1,860,957					0			15,184			0
3325101	PULASKI	NY		10/25/2004		1,001,036					0			11,402			0
3325219	CLAY	NY		12/01/2010		2,247,068					0			22,474			0
3325353	BAY SHORE	NY		10/17/2007		1,886,993					0			10,472			0
3325409	CARLE PLACE	NY		08/21/2008		3,809,516					0			17,644			0
3325439	WEST SENECA	NY		12/22/2009		4,283,394					0			92,121			0
3425039	CHARLOTTE	NC		11/14/2003		1,232,725					0			19,341			0
3425105	MATTHEWS	NC		11/08/2004		857,507					0			9,989			0
3425106	WINSTON-SALEM	NC		11/08/2004		873,850					0			10,001			0
3425433	CHARLOTTE	NC		01/23/2009		2,724,468					0			49,087			0
3425474	GRAHAM	NC		11/17/2010		1,750,000					0			11,836			0
3425482	CARRBORO	NC		12/20/2010		5,265,000					0			60,133			0
3425504	CARY	NC		05/31/2011							0			22,465			0
3624997	LEXINGTON	OH		05/06/2003		1,954,668					0			12,634			0
3624999	WASHINGTON TWP	OH		05/27/2003		845,300					0			22,983			0
3625020	TROTWOOD	OH		08/28/2003		939,543					0			24,730			0
3625022	COLUMBIA TWP	OH		09/05/2003		1,778,866					0			45,852			0

SCHEDULE B - PART 3

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

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3625027	WEST CARROLLTON	OH		09/29/2003		1,072,195					0			14,530			0
3625037	WELLINGTON	OH		10/24/2003		1,218,892					0			9,687			0
3625038	MIAMISBURG	OH		11/14/2003		787,960					0			19,548			0
3625042	WASHINGTON TWP	OH		11/21/2003		673,363					0			13,353			0
3625044	COLUMBUS	OH		11/24/2003		688,204					0			16,919			0
3625046	CINCINNATI	OH		12/09/2003		4,111,852					0			31,860			0
3625048	MONTGOMERY	OH		12/30/2003		23,794,893					0			190,840			0
3625081	WELLINGTON	OH		07/07/2004		590,845					0			4,932			0
3625084	PLAIN CITY	OH		07/22/2004		1,853,082					0			41,997			0
3625100	DAYTON	OH		10/14/2004		556,574					0			12,325			0
3625128	WESTERVILLE	OH		03/15/2005		1,062,777					0			7,655			0
3625130	VANDALIA	OH		03/29/2005		2,342,058					0			49,167			0
3625201	PLAIN CITY	OH		12/29/2005		1,085,075					0			11,552			0
3625279	LOVELAND	OH		11/28/2006		1,646,908					0			15,063			0
3625300	FAIRBORN	OH		01/23/2007		1,660,343					0			25,975			0
3625341	ELIDA	OH		08/24/2007		1,344,452					0			9,410			0
3625422	ELYRIA	OH		10/29/2008		3,378,818					0			16,242			0
3625423	ELYRIA	OH		10/29/2008		504,960					0			29,443			0
3625443	MARYSVILLE	OH		02/18/2010		4,065,374					0			39,199			0
3625445	WADSWORTH	OH		03/09/2010		2,151,250					0			23,469			0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,289,054					0			34,118			0
3625466	CINCINNATI	OH		10/12/2010		2,994,164					0			17,980			0
3625484	WESTLAKE	OH		12/27/2010		3,750,000					0			60,253			0
3625508	GAHANNA	OH		06/16/2011							0			9,250			0
3724985	TULSA	OK		03/03/2003		534,721					0			37,263			0
3725043	TULSA	OK		11/24/2003		2,867,705					0			22,194			0
3725098	EDMOND	OK		09/29/2004		3,145,566					0			22,860			0
3725234	EDOMOND	OK		04/27/2006		1,544,715					0			9,937			0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,441,595					0			13,468			0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,189,086					0			19,188			0
3825076	PORTLAND	OR		05/27/2004		555,828					0			14,118			0
3825259	HILLSBORO	OR		08/22/2006		5,812,587					0			34,231			0
3825260	TUALATIN	OR		08/29/2006		3,075,568					0			19,482			0
3825455	SPRINGFIELD	OR		07/01/2010		2,449,626					0			32,001			0
3924978	CONNELLSVILLE	PA		01/27/2003		1,196,446					0			16,986			0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,464,472					0			48,088			0
3925017	WHITPAIN TWP	PA		08/14/2003		1,254,265					0			17,020			0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,321,226					0			31,494			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3925070	QUAKERTOWN	PA		04/30/2004		600,076					0			19,372			0
3925343	PHILADELPHIA	PA		08/30/2007		2,595,426					0			9,302			0
3925428	WASHINGTON	PA		11/26/2008		3,671,070					0			17,906			0
4124976	LEXINGTON	SC		01/14/2003		1,002,503					0			13,447			0
4124977	CHARLESTON	SC		01/16/2003		3,505,031					0			39,173			0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,200,326					0			67,376			0
4125311	CHARLESTON	SC		03/28/2007		8,076,087					0			73,425			0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,625,784					0			54,778			0
4125438	SUMMERVILLE	SC		10/09/2009		2,878,954					0			30,516			0
4125480	CHARLESTON	SC		12/14/2010		900,000					0			14,072			0
4324986	SEVIERVILLE	TN		03/21/2003		1,112,318					0			14,853			0
4325001	KINGSPORT	TN		05/30/2003		771,535					0			20,977			0
4325031	MEMPHIS	TN		09/30/2003		591,386					0			15,229			0
4325056	FARRAGUT	TN		02/23/2004		1,529,766					0			19,641			0
4325078	BRISTOL	TN		06/04/2004		1,635,171					0			37,524			0
4325160	MEMPHIS	TN		08/04/2005		1,162,514					0			7,935			0
4325217	FARRAGUT	TN		03/01/2006		859,915					0			8,836			0
4325254	KISSIMMEE	FL		07/07/2005		1,550,432					0			10,451			0
4325350	LAVERGNE	TN		10/09/2007		1,558,172					0			8,529			0
4424979	EL PASO	TX		02/04/2003		1,949,440					0			124,980			0
4424980	BOERNE	TX		02/04/2003		1,055,261					0			29,689			0
4425006	CONROE	TX		07/10/2003		1,534,439					0			16,201			0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,886,900					0			15,863			0
4425028	SAN ANTONIO	TX		09/30/2003		5,860,471					0			74,962			0
4425029	EL PASO	TX		09/30/2003		663,182					0			17,226			0
4425033	EL PASO	TX		10/08/2003		4,301,300					0			111,234			0
4425036	AUSTIN	TX		10/24/2003		395,243					0			10,228			0
4425049	SAN ANTONIO	TX		12/30/2003		4,991,351					0			52,875			0
4425064	SAN ANTONIO	TX		03/31/2004		2,238,819					0			11,914			0
4425075	CONROE	TX		05/24/2004		812,482					0			8,158			0
4425085	SAN ANTONIO	TX		07/22/2004		863,998					0			20,132			0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,783,540					0			35,050			0
4425103	SAN ANTONIO	TX		11/03/2004		1,984,182					0			16,174			0
4425121	BEE CAVE	TX		02/07/2005		1,081,619					0			8,081			0
4425148	BEE CAVE	TX		06/21/2005		1,171,248					0			10,811			0
4425170	LAREDO	TX		09/16/2005		3,014,232					0			21,881			0
4425173	EL PASO	TX		09/28/2005		1,865,990					0			37,037			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425182	HOUSTON	TX		10/31/2005		3,345,105					0			23,687			0
4425218	PFLUGERVILLE	TX		03/01/2006		953,858					0			6,084			0
4425277	SAN ANTONIO	TX		11/21/2006		1,512,063					0			13,914			0
4425297	HOUSTON	TX		01/17/2007		1,365,390					0			21,787			0
4425309	EL PASO	TX		03/14/2007		2,463,089					0			22,715			0
4425327	AUSTIN	TX		06/11/2007		2,332,963					0			13,744			0
4425330	SAN ANTONIO	TX		06/25/2007		2,831,548					0			33,189			0
4425391	CLEAR LAKE	TX		04/14/2008		3,065,639					0			25,498			0
4425405	HOUSTON	TX		07/10/2008		1,445,924					0			15,978			0
4425421	HOUSTON	TX		10/15/2008		8,146,112					0			47,590			0
4425426	HOUSTON	TX		11/21/2008		4,739,438					0			36,163			0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,202,281					0			24,458			0
4425456	CORPUS CHRISTI	TX		07/01/2010		2,083,741					0			41,788			0
4425463	EL PASO	TX		09/16/2010		1,986,210					0			21,581			0
4425464	SAN ANTONIO	TX		10/05/2010		4,976,027					0			74,285			0
4425478	EL PASO	TX		12/06/2010		2,800,000					0			30,365			0
4425513	ALAMO HEIGHTS	TX		06/30/2011							0			7,192			0
4525007	SALT LAKE COUNTY	UT		07/15/2003		2,235,820					0			59,647			0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,171,683					0			14,047			0
4525255	SALT LAKE CITY	UT		08/07/2006		5,271,701					0			61,634			0
4525328	WEST JORDAN	UT		06/19/2007		3,496,688					0			18,482			0
4625460	BARRE	VT		08/26/2010		4,969,073					0			96,398			0
4725136	RICHMOND	VA		04/29/2005		1,569,974					0			17,973			0
4725313	YORKTOWN	VA		03/30/2007		3,059,726					0			65,797			0
4725354	DALE CITY	VA		10/29/2007		1,301,086					0			11,066			0
4725378	NORFOLK	VA		01/30/2008		7,733,837					0			41,700			0
4725402	ASHLAND	VA		06/23/2008		2,869,231					0			15,141			0
4725407	CHESTER	VA		07/29/2008		5,922,126					0			38,071			0
4725453	ALEXANDRIA	VA		06/22/2010		4,115,549					0			84,444			0
4725492	WOODBRIDGE	VA		04/06/2011							0			13,589			0
4725501	CHARLOTTESVILLE	VA		05/05/2011							0			19,806			0
4825004	VANCOUVER	WA		06/30/2003		1,555,820					0			21,185			0
4825342	TACOMA	WA		08/30/2007		1,364,109					0			12,007			0
4825448	SNOHOMISH	WA		05/28/2010		4,508,796					0			48,314			0
4925073	CHARLESTON	WV		05/04/2004		5,706,750					0			66,904			0
4925347	LEWISBURG	WV		09/20/2007		2,070,394					0			32,899			0
5024991	TWO RIVERS	WI		03/31/2003		978,727					0			104,377			0
5025072	OSHKOSH	WI		05/04/2004		3,025,168					0			22,608			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5025077	WAUWATOSA	WI		06/03/2004		1,092,092					0			8,749			0
5025087	OSHKOSH	WI		08/11/2004		4,447,564					0			52,943			0
5025104	MARSHFIELD	WI		11/04/2004		5,634,552					0			28,872			0
5025122	HARTLAND	WI		02/15/2005		1,440,871					0			10,757			0
5025176	PEWAUKEE TWP	WI		09/30/2005		994,386					0			19,649			0
5025208	PEWAUKEE	WI		02/09/2006		1,072,554					0			13,685			0
5325172	KANSAS CITY	KS		09/23/2005		2,503,489					0			76,341			0
5325336	MT PLEASANT	SC		08/03/2007		2,027,217					0			34,618			0
5325337	OMAHA	NE		08/03/2007		2,551,711					0			30,706			0
5325360	DETROIT	MI		12/06/2007		9,080,141					0			140,863			0
5325494	SEDALIA	MO		04/07/2011							0			28,722			0
0299999. Total - Mortgages With Partial Repayments						868,570,540	0	1,405	0	0	1,405	0	0	12,290,285	0	0	0
0599999. Total Mortgages						878,200,567	0	1,405	0	0	1,405	0	8,959,734	21,250,019	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	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									
88732J BB 3	TIME WARNER CABLE 5.500% 09/01/41		09/07/2011	Bank of America		3,958,280	4,000,000		2FE
0599999.	Total - Bonds - U.S. Government					3,958,280	4,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
20774W H2 0	CONNECTICUT ST HSG FIN 5.000% 11/15/41		08/12/2011	BB&T Capital Markets		1,873,125	1,850,000	3,340	1FE
517840 2M 5	LAS VEGAS VLY NV WTR DI 3.988% 06/01/21		09/28/2011	J P Morgan & Co.		2,500,000	2,500,000		1FE
56052E 2G 2	MAINE ST HSG AUTH MTG P 4.000% 11/15/25		08/18/2011	Bank of America		2,010,000	2,010,000		1FE
57419P MC 0	MARYLAND ST CMNTY DEV A 6.500% 03/01/43		08/16/2011	Raymond James & Associates		3,015,000	3,000,000	91,000	1FE
57563R JN 0	MASSACHUSETTS EDL ING A 5.500% 07/01/26		07/21/2011	Citi		3,443,588	3,435,000	6,822	1FE
57586P PK 6	MASSACHUSETTS ST HSG FI 5.400% 12/01/37		07/11/2011	U B S		1,022,500	1,000,000	6,450	1FE
57586Y DD 6	MASSACHUSETTS ST HSG FI 4.750% 06/01/35		09/13/2011	Bank of America		1,206,000	1,200,000	158	1FE
594659 AP 9	MICHIGAN ST HSG DEV AUT 4.600% 12/01/26		07/14/2011	Morgan Stanley & Co.		1,500,000	1,500,000		1FE
60416Q EP 5	MINNESOTA ST HSG FIN AG 4.450% 07/01/31		08/26/2011	RBC Capital Markets		2,000,000	2,000,000		1FE
708796 B8 9	PENNSYLVANIA HSG FIN AG 4.850% 10/01/37		09/09/2011	J P Morgan & Co.		4,000,000	4,000,000		1FE
791697 CJ 2	ST LOUIS MO SPL AD BRD 4.700% 04/01/28		09/21/2011	Stifel Nicolaus		1,000,000	1,000,000		1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMN 4.450% 01/01/30		08/25/2011	Morgan Stanley & Co.		4,000,000	4,000,000		1FE
92812Q NU 7	VIRGINIA ST HSG AUTH DE 4.900% 01/01/33		08/09/2011	Citi		1,997,500	2,000,000	11,161	1FE
93978X EK 2	WASHINGTON ST HSG FIN C 4.500% 10/01/31		08/24/2011	George Baum		3,000,000	3,000,000		1FE
98321C BZ 1	WYOMING CMNTY DEV AUTH 4.625% 06/01/28		08/09/2011	RBC Capital Markets		1,175,000	1,175,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					33,742,713	33,670,000	118,931	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		09/01/2011	Interest Capitalization		5,872	5,872		1
31398N Y2 4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		07/14/2011	Amherst Securities		2,680,219	2,825,000	5,650	1
38376G 2H 2	GNMA 2011-92 C 4.142% 04/16/52		07/20/2011	Jeffries & Co.		2,942,813	3,000,000	9,664	1
BCC1R2 R1 3	TEMP JEF-GNG C JEF-GNG 4.165% 04/16/28		06/13/2011	Jeffries & Co.		(2,955,938)	(3,000,000)	(9,719)	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					2,672,966	2,830,872	5,595	XXX
Bonds - Industrial and Miscellaneous									
008812 3$ 8	AIRCRAFT INVESTMENT FUN 1.670% 04/20/18		04/20/2011	Direct		(3,100,000)	(3,100,000)		2Z
008812 3$ 9	AIRCRAFT INVESTMENT FUN 1.670% 04/20/18		04/20/2011	Direct		3,100,000	3,100,000		2Z
02666Q J7 9	AMERICAN HONDA FINANCE 3.800% 09/20/21		09/13/2011	Bank of America		997,360	1,000,000		1FE
037411 AW 5	APACHE CORP 5.100% 09/01/40		08/25/2011	Key Banc Capital Markets		1,051,450	1,000,000	25,358	1FE
040555 CM 4	ARIZONA PUBLIC SERV CO 5.050% 09/01/41		08/22/2011	J P Morgan & Co.		2,009,160	2,000,000		2FE
05377R AW 4	AESOP FUNDING II LLC 4.720% 02/20/18		08/19/2011	RBS Securities Corp.		1,999,240	2,000,000		2FE
057224 AZ 0	BAKER HUGHES INC 5.125% 09/15/40		09/15/2011	Various		7,250,828	6,750,000	62,461	1FE
05956T AC 3	BANC OF AMERICA FUNDING 5.895% 08/26/36		09/27/2011	Bank of America		4,787,500	5,000,000	23,742	1FE
06406H BY 4	BANK OF NEW YORK MELLON 3.550% 09/23/21		09/16/2011	Deutsche Bank Securities		999,330	1,000,000		1FE
081437 AH 8	BEMIS COMPANY INC 4.500% 10/15/21		09/28/2011	Bank of America		2,015,500	2,000,000		2FE
1248P8 AC 3	CREDIT-BASED ASSET SER 5.970% 10/25/36		08/26/2011	Nomura Securities		2,165,314	2,097,156	10,433	1FE
1248P8 AD 1	CREDIT-BASED ASSET SER 6.240% 10/25/36		08/26/2011	Nomura Securities		1,770,000	1,677,725	8,724	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		09/22/2011	U B S		2,999,643	3,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		09/01/2011	Interest Capitalization		58,127	58,127		1Z*
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36		09/19/2011	KGS - Alpha Capital		1,023,272	1,020,720	3,424	1Z
23314# AG 4	DCT IND OPERATING 4.690% 08/01/18		08/01/2011	J P Morgan & Co.		4,000,000	4,000,000		2Z
249030 AC 1	DENTSPLY INTERNATIONAL 4.125% 08/15/21		08/16/2011	Morgan Stanley & Co.		996,530	1,000,000		2FE
250847 H* 4	DETROIT EDISON COMPANY 4.310% 09/01/23		09/01/2011	Citi Global Markets Inc.		8,000,000	8,000,000		1Z
25179M AL 7	DEVON ENERGY CORPORATIO 5.600% 07/15/41		08/24/2011	US Bancorp		3,161,250	3,000,000	21,933	2FE
30251B AB 4	FMR LLC 144A 6.450% 11/15/39		08/26/2011	Wells Fargo Securities		2,088,180	2,000,000	37,983	1FE
30261X AA 6	FREMF MORTGAGE TRUST 5.330% 09/25/45		08/31/2011	Wells Fargo Securities		1,150,000	1,250,000	925	1FE
36242D RF 2	GSR MORTGAGE LOAN TRUST 5.500% 01/25/20		09/15/2011	RBS Securities Corp.		5,007,517	4,873,496	14,147	2Z*
369550 AR 9	GENERAL DYNAMICS 3.875% 07/15/21		07/05/2011	Bank of America		998,350	1,000,000		1FE
42809H AD 9	HESS CORP 5.600% 02/15/41		08/29/2011	Deutsche Bank Securities		3,078,930	3,000,000	7,467	2FE
437076 AU 6	HOME DEPOT INC 5.400% 09/15/40		09/28/2011	BB&T Capital Markets		1,720,992	1,600,000	4,320	2FE
452308 AM 1	ILLINOIS TOOLWORKS 144A 4.875% 09/15/41		08/25/2011	Various		6,450,770	6,500,000		1FE
458140 AK 6	INTEL CORP 4.800% 10/01/41		09/15/2011	Various		7,966,440	8,000,000	800	1FE
485134 BM 1	KANSAS CITY POWER & LIG 5.300% 10/01/41		09/15/2011	Wells Fargo Securities		5,961,480	6,000,000		2FE
487836 BD 9	KELLOGG CO 4.000% 12/15/20		07/01/2011	Credit Suisse		997,100	1,000,000	2,444	1FE
539830 AU 3	LOCKHEED MARTIN CORP 5.500% 11/15/39		08/31/2011	Various		5,423,950	5,000,000	82,347	1FE
539830 AZ 2	LOCKHEED MARTIN CORP 4.850% 09/15/41		09/28/2011	Various		2,038,150	2,000,000	5,119	1FE
548661 CT 2	LOWES COMPANIES INC 3.750% 04/15/21		07/21/2011	Credit Suisse		3,000,840	3,000,000	31,563	1FE
579780 AH 0	MCCORMICK & CO 3.900% 07/15/21		07/05/2011	Wells Fargo Securities		996,460	1,000,000		1FE
59531# AB 6	MID-AMERICAN APARTMENTS 5.400% 07/29/21		07/29/2011	Key Banc Capital Markets		3,000,000	3,000,000		2Z
629568 AW 6	NABORS INDUSTRIES INC 1 4.625% 09/15/21		08/16/2011	Citibank		2,989,620	3,000,000		2FE
63946B AE 0	NBC UNIVERSAL MEDIA LLC 4.375% 04/01/21		08/25/2011	Tax Free Exchange		6,114,814	6,000,000	4,375	2FE
652482 BZ 2	NEWS AMERICA INC 144A 4.500% 02/15/21		07/19/2011	Deutsche Bank Securities		2,955,480	3,000,000	58,500	2FE
652482 CB 4	NEWS AMERICA INC 4.500% 02/15/21		08/26/2011	Tax Free Exchange		2,955,915	3,000,000	4,125	2FE
655844 BE 7	NORFOLK SOUTHERN CORP 1 4.837% 10/01/41		09/14/2011	Wells Fargo Securities		1,010,760	1,000,000	672	2FE
665859 AM 6	NORTHERN TRUST CORP 3.375% 08/23/21		08/29/2011	J P Morgan & Co.		993,960	1,000,000	844	1FE
674599 CC 7	OCCIDENTAL PETE CORP 3.125% 02/15/22		08/16/2011	Citi		2,966,640	3,000,000	260	1FE
69144W AA 9	OXFORD FINANCE FUNDING 3.750% 03/15/17		09/29/2011	Guggenheim Capital		4,032,836	4,031,576	7,979	1FE
707567 AA 1	PENN MUTUAL LIFE INSURA 6.650% 06/15/34		08/26/2011	Jeffries & Co.		3,212,790	3,000,000	83,125	1FE
73316P EZ 9	POPULAR ABS MORTGAGE 5.537% 09/25/35		09/26/2011	Barclays Capital Inc.		4,030,000	4,000,000	17,226	1Z*
755111 BU 4	RAYTHEON CO 4.875% 10/15/40		09/13/2011	Various		2,055,850	2,000,000	40,490	1FE
808513 AD 7	CHARLES SCHWAB CORP 4.450% 07/22/20		07/13/2011	Credit Suisse		1,039,750	1,000,000	21,756	1FE
82651T AB 2	SIERRA RECEIVABLES FUND 4.250% 05/20/28		08/24/2011	RBS Securities Corp.		1,999,991	2,000,000		2FE
845743 BN 2	SOUTHWESTERN PUBLIC SER 4.500% 08/15/41		08/24/2011	US Bancorp		1,502,625	1,500,000	3,563	1FE
854502 AA 9	STANLEY BLACK & DECKER 5.200% 09/01/40		08/29/2011	BB&T Capital Markets		1,029,000	1,000,000		1FE
883556 AZ 5	THERMO FISHER SCIENTIFI 3.600% 08/15/21		08/16/2011	RBC Capital Markets		1,010,000	1,000,000	300	1FE
88713U AC 0	TIMBERSTAR TRUST 2006-1 5.747% 10/15/36		09/20/2011	Barclays Capital Inc.		3,135,000	3,000,000	10,536	1FE
88713U AD 8	TIMBERSTAR TRUST 2006-1 5.884% 10/15/36		09/20/2011	Barclays Capital Inc.		3,075,000	3,000,000	10,788	1FE
918204 AV 0	VF CORP 3.500% 09/01/21		08/17/2011	Bank of America		3,995,130	4,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
958587 BJ 5	WESTERN MASS ELECTRIC C 3.500% 09/15/21		09/13/2011	Credit Suisse		1,981,840	2,000,000		2FE
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625% 02/15/20	F	07/06/2011	RBS Securities Corp.		4,133,680	4,000,000	75,028	1FE
21867* AB 4	CORE LABORATORIES (US) 4.110% 09/30/23	F	09/30/2011	Bank of America Merrill Lynch		1,000,000	1,000,000		2Z
35177P AW 7	FRANCE TELECOM 4.125% 09/14/21	F	09/08/2011	Knight Libertas		1,993,840	2,000,000		1FE
50064Y AC 7	KOREA HYDRO & NUCLEAR P 4.750% 07/13/21	F	07/06/2011	Barclays Capital Inc.		2,927,730	3,000,000		1FE
59146Q A# 0	METCASH TRADING LIMITED 4.990% 09/11/23	F	09/09/2011	J P Morgan & Co.		4,000,000	4,000,000		2Z
59146Q A* 4	METCASH TRADING LIMITED 4.130% 09/10/18	F	09/09/2011	J P Morgan & Co.		2,000,000	2,000,000		2Z
G1108# AE 8	THE BRITISH LAND COMPAN 4.635% 09/01/21	F	09/01/2011	RBS Securities Corp.		7,000,000	7,000,000		1Z
G9284# AY 3	VITOL FINANCE LTD SERIE 5.740% 07/28/21	F	07/28/2011	J P Morgan & Co.		4,000,000	4,000,000		2
N3386# AF 6	FUGRO N.V. SERIES B 4.780% 08/17/21	F	08/17/2011	Barclays Capital Inc.		2,000,000	2,000,000		2Z
N3386# AG 4	FUGRO N.V. SERIES C 4.880% 08/17/23	F	08/17/2011	Barclays Capital Inc.		1,000,000	1,000,000		2Z
Q0832* AB 2	AUSTRALIA PACIFIC AIRPO 4.470% 09/15/21	F	09/15/2011	Commonwealth Bank of Australia		4,000,000	4,000,000		1Z
Q7397# AM 6	PRATT FINANCE PTY LTD G 5.320% 07/13/23	F	07/13/2011	Commonwealth Bank of Australia		3,000,000	3,000,000		2Z
3899999.	Total - Bonds - Industrial & Miscellaneous					184,305,914	182,358,800	682,757	XXX
8399997.	Total - Bonds - Part 3					224,679,873	222,859,672	807,283	XXX
8399999.	Total - Bonds					224,679,873	222,859,672	807,283	XXX
Common Stocks - Industrial and Miscellaneous									
488401 10 0	KEMPER CORP.		08/25/2011	Tax Free Exchange	100.000	2,487	XXX		
9099999.	Total - Common Stocks - Industrial & Miscellaneous					2,487	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					2,487	XXX	0	XXX
9799999.	Total - Common Stocks					2,487	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					2,487	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					224,682,360	XXX	807,283	XXX

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

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
152383 AA 3	CENT AMER BK FOR ECON I 10.375% 02/01/14		08/01/2011	Various		180,475	180,475	180,475	180,475				0		180,475			0	18,724	02/01/2014	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		09/01/2011	Paydown		465	465	461	463		2		2		465			0	25	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		09/15/2011	Redemption 100.0000		65,257	65,257	65,257	65,257				0		65,257			0	2,089	06/15/2030	1Z
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		08/10/2011	Redemption 100.0000		19,752	19,752	19,752	19,752				0		19,752			0	878	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					265,949	265,949	265,945	265,947	0	2	0	2	0	265,949	0	0	0	21,716	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
677555 RT 3	STATE OF OHIO SERIES 19 7.540% 06/01/13		09/01/2011	Redemption 100.0000		70,000	70,000	70,000	70,000				0		70,000			0	3,959	06/01/2013	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		09/01/2011	Redemption 100.0000		75,000	75,000	75,000	75,000				0		75,000			0	4,821	06/01/2020	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	8,780	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		09/01/2011	Paydown		308,559	308,559	311,190	308,645		(86)		(86)		308,559			0	12,180	02/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		09/01/2011	Paydown		291,509	291,509	285,279	288,178		3,331		3,331		291,509			0	12,428	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		09/01/2011	Paydown		278,904	278,904	280,067	278,741		163		163		278,904			0	11,296	08/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		09/01/2011	Paydown		905,514	905,514	855,528	885,311		20,203		20,203		905,514			0	34,607	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		09/01/2011	Paydown		424,068	424,068	389,796	408,254		15,815		15,815		424,068			0	16,062	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		09/01/2011	Paydown		608,670	608,670	587,442	598,203		10,467		10,467		608,670			0	24,591	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		09/01/2011	Paydown		96,473	96,473	87,293	93,927		2,546		2,546		96,473			0	3,924	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		09/01/2011	Paydown		243,398	243,398	230,969	239,232		4,166		4,166		243,398			0	9,924	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		09/01/2011	Paydown		191,727	191,727	183,687	188,757		2,970		2,970		191,727			0	7,724	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		09/01/2011	Paydown		91	91	90	90		1		1		91			0	6	07/01/2017	1
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		09/01/2011	Paydown		72,262	72,262	68,129	71,509		753		753		72,262			0	3,171	07/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		09/01/2011	Paydown		69,949	69,949	66,342	68,788		1,161		1,161		69,949			0	3,046	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		09/01/2011	Paydown		126,731	126,731	120,791	124,576		2,155		2,155		126,731			0	5,474	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		09/01/2011	Paydown		5,748	5,748	5,748	5,748				0		5,748			0	272	12/25/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		09/01/2011	Paydown		143,000	143,000	138,272	140,761		2,239		2,239		143,000			0	6,104	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		09/01/2011	Paydown		282,111	282,111	269,207	276,464		5,647		5,647		282,111			0	10,091	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		09/01/2011	Paydown		310,412	310,412	304,514	307,834		2,578		2,578		310,412			0	12,709	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		09/01/2011	Paydown		100,974	100,974	97,419	99,507		1,467		1,467		100,974			0	3,888	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		09/01/2011	Paydown		213,631	213,631	212,257	212,755		876		876		213,631			0	9,319	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		09/01/2011	Paydown		199,485	199,485	183,369	194,393		5,092		5,092		199,485			0	8,103	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		09/01/2011	Paydown		676,716	676,716	652,065	665,265		11,451		11,451		676,716			0	27,401	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2011	Paydown		346,297	346,297	312,455	331,762		14,536		14,536		346,297			0	12,523	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		09/01/2011	Paydown		380,616	380,616	366,720	375,435		5,181		5,181		380,616			0	15,420	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		09/01/2011	Paydown		1,576,590	1,576,590	1,548,649	1,567,493		9,097		9,097		1,576,590			0	64,346	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		09/01/2011	Paydown		489,180	489,180	467,205	480,068		9,111		9,111		489,180			0	17,769	10/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31392W Q6 0	FHLMC 2518 PE 5.500% 04/15/31		08/01/2011	Paydown		62,632	62,632	62,495	62,498		134		134		62,632			0	2,031	04/15/2031	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		09/01/2011	Paydown		199,750	199,750	189,326	195,896		3,855		3,855		199,750			0	7,172	04/25/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		09/01/2011	Paydown		3,403	3,403	3,423	3,422		(19)		(19)		3,403			0	113	01/01/2020	1
38373M 2F 6	GNMA 2008-80 IO 1.166% 04/16/50		08/01/2011	Paydown				2,754	2,741		(2,741)		(2,741)					0	333	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.882% 10/16/48		08/01/2011	Paydown				3,446	3,423		(3,423)		(3,423)					0	378	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.978% 05/16/49		09/01/2011	Paydown				47,823	47,608		(47,608)		(47,608)					0	7,219	05/16/2049	1
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48		09/01/2011	Paydown		790,810	790,810	806,688	806,350		(15,540)		(15,540)		790,810			0	21,372	01/16/2048	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		09/01/2011	Paydown		1,359,844	1,359,844	1,329,714	1,341,512		18,332		18,332		1,359,844			0	31,380	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		09/01/2011	Paydown		455,917	455,917	473,441	462,038		(6,122)		(6,122)		455,917			0	18,106	12/20/2030	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		09/01/2011	Paydown		164,497	164,497	164,600	164,089		408		408		164,497			0	6,088	05/20/2013	1
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		09/01/2011	Paydown		198,732	198,732	196,899	198,183		549		549		198,732			0	6,651	07/16/2032	1
38374G 5F 5	GNMA 2004-43 A 2.822% 12/16/19		09/01/2011	Paydown		608,860	608,860	614,211	613,603		(4,743)		(4,743)		608,860			0	10,584	12/16/2019	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		09/01/2011	Paydown		68,660	68,660	68,746	68,739		(79)		(79)		68,660			0	1,717	03/16/2035	1
48730P AB 6	KEENAN DEV ASSOC OF TN 8.000% 07/15/28		07/15/2011	Various		200,000	200,000	200,000	200,000				0		200,000			0	16,000	07/15/2028	1FE
62621D AA 8	MUN CORRECTIONS FINANCE 8.470% 08/01/16		08/01/2011	Redemption 100.0000		492,293	492,293	492,293	492,220		73		73		492,293			0	41,697	08/01/2016	2FE
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		09/01/2011	Various		22,216	22,216	22,216	22,216				0		22,216			0	1,106	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					12,970,229	12,970,229	12,702,558	12,896,234	0	73,996	0	73,996	0	12,970,229	0	0	0	504,325	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		09/01/2011	Paydown		118,049	118,049	113,037	116,383		1,666		1,666		118,049			0	3,681	06/25/2033	1Z*
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		09/01/2011	Paydown		80,802	80,802	81,357	81,122		(320)		(320)		80,802			0	2,728	07/25/2018	1Z*
00212P AV 0	ASG RESECURITIZATION TR 5.557% 02/28/37		09/01/2011	Paydown		258,827	258,827	253,651	256,207		2,620		2,620		258,827			0	8,842	02/28/2037	1Z*
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		09/01/2011	Paydown		58,008	58,008	43,796	45,732		12,276		12,276		58,008			0	2,020	10/25/2033	1Z*
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		09/01/2011	Paydown		137,156	137,156	144,871	144,605		(7,449)		(7,449)		137,156			0	5,886	03/15/2016	4FE
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		09/20/2011	Paydown		200,063	200,063	182,235	189,960		10,103		10,103		200,063			0	12,914	09/20/2022	3FE
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		08/11/2011	Redemption 100.0000		1,783	1,783	1,783	1,783				0		1,783			0	202	02/11/2013	4FE
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		09/02/2011	Redemption 100.0000		2,185	2,185	2,185	2,185				0		2,185			0	149	03/02/2013	4FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 5.638% 08/25/36		09/01/2011	Paydown		225,114	225,114	224,762	224,592		522		522		225,114			0	8,640	08/25/2036	1Z*
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		09/01/2011	Paydown		224,732	224,732	224,678	224,556		176		176		224,732			0	7,695	03/25/2058	1Z*
030616 AF 3	AMERICREDIT PRIME AUTO 5.350% 03/08/16		09/08/2011	Paydown		269,385	269,385	278,035	275,337		(5,953)		(5,953)		269,385			0	9,603	02/08/2014	3FE
03061L AB 9	AMERICREDIT AUTOMOBILE 1.460% 11/06/13		09/06/2011	Paydown		993,324	993,324	993,309	993,316		8		8		993,324			0	9,629	11/06/2013	1FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		09/01/2011	Paydown		50,987	50,987	47,227	48,492		2,495		2,495		50,987			0	2,477	02/25/2028	1Z*
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		09/01/2011	Paydown		77,187	77,187	76,174			1,013		1,013		77,187			0	958	06/25/2035	1Z*
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		09/01/2011	Redemption 100.0000		102,427	102,427	102,427	102,427				0		102,427			0	3,931	05/01/2016	2FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		09/07/2011	Redemption 100.0000		107,291	107,291	100,194	101,782		314		314		102,096		5,195	5,195	5,338	01/02/2019	2
05529H AB 9	BCAP LLC TRUST 2006-RR1 5.000% 11/25/36		09/01/2011	Paydown		1,064,907	1,064,907	1,048,934	1,055,724		9,183		9,183		1,064,907			0	35,702	11/25/2036	1Z*
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		09/01/2011	Paydown		131,578	131,578	132,483	131,737		(159)		(159)		131,578			0	5,246	09/26/2015	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
055393 AB 8	BFL FUNDING II 144A 7.890% 08/15/21		08/15/2011	Redemption 100.0000		91,719	91,719	91,719	91,719				0		91,719			0	3,286	08/15/2021	1
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26		09/02/2011	Paydown		116,820	116,820	116,730	116,728		92		92		116,820			0	3,496	03/02/2026	1FE
05949A 6H 8	BANK OF AMERICA MORTGAG 2.867% 06/25/35		09/01/2011	Paydown		105,503	105,503	97,591	98,090		7,413		7,413		105,503			0	2,268	06/25/2035	1Z*
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		09/01/2011	Paydown		69,860	69,860	68,900	69,162		698		698		69,860			0	2,048	05/25/2019	1Z*
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		09/01/2011	Paydown		278,371	278,371	273,674	274,184		4,187		4,187		278,371			0	9,828	10/25/2020	1Z*
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		09/01/2011	Paydown		146,375	146,375	145,095	145,390		985		985		146,375			0	4,936	06/26/2021	1Z*
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		09/01/2011	Paydown		187,813	187,813	188,752	188,398		(586)		(586)		187,813			0	6,927	01/26/2017	1Z*
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		09/01/2011	Paydown		13,172	13,172	13,905	13,902		(730)		(730)		13,172			0	457	01/25/2042	1Z*
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		09/01/2011	Paydown		541,979	541,979	538,930			3,049		3,049		541,979			0	10,512	05/26/2036	1FE
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		09/01/2011	Paydown		202,109	202,109	201,632			477		477		202,109			0	4,191	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.624% 01/01/29		09/01/2011	Paydown		14,534	14,534	14,266	14,329		205		205		14,534			0	651	01/01/2029	1Z*
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		09/01/2011	Paydown		41,621	41,621	39,987	39,987		1,634		1,634		41,621			0	1,583	01/25/2033	4Z*
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		09/01/2011	Paydown		95,297	95,297	95,058	95,032		265		265		95,297			0	3,182	08/25/2035	1Z*
12556N AC 6	CIT EQUIPMENT COLLATERA 6.590% 12/22/14		09/20/2011	Paydown		554,844	554,844	573,917	560,074		(5,230)		(5,230)		554,844			0	26,723	09/20/2011	1FE
12557T AC 2	CIT EQUIPMENT COLLATERA 3.070% 08/15/16		09/15/2011	Paydown		925,303	925,303	938,641	930,810		(5,507)		(5,507)		925,303			0	18,913	12/15/2011	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		09/18/2011	Paydown		34,435	34,435	34,435					0		34,435			0	661	03/18/2026	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		09/16/2011	Paydown		307,573	307,573	307,530			42		42		307,573			0	2,652	04/16/2018	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		09/15/2011	Paydown		402,331	402,331	402,305	402,307		23		23		402,331			0	7,783	03/15/2016	1FE
12620T AD 3	CNH EQUIPMENT TRUST 200 5.170% 10/15/14		09/15/2011	Paydown		988,294	988,294	1,036,628	1,015,460		(27,165)		(27,165)		988,294			0	33,769	10/15/2013	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		08/01/2011	Paydown		47,659	47,659	48,195	47,973		(314)		(314)		47,659			0	1,813	10/27/2015	1Z*
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		09/01/2011	Paydown		119,873	119,873	112,530	112,548		7,325		7,325		119,873			0	4,567	10/25/2035	1Z*
12669D 2L 1	COUNTRYWIDE HOME LOANS 5.750% 05/25/33		09/01/2011	Paydown		432,162	432,162	433,782	431,002		1,159		1,159		432,162			0	16,911	10/25/2012	1Z*
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		09/01/2011	Paydown		29,343	29,343	29,487	29,365		(21)		(21)		29,343			0	1,272	10/25/2032	1Z*
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		09/01/2011	Paydown		93,175	93,175	89,798	90,057		3,118		3,118		93,175			0	3,370	10/25/2033	1Z*
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		09/01/2011	Paydown		326,615	326,615	325,602	325,656		958		958		326,615			0	12,375	05/25/2033	1Z*
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		09/01/2011	Paydown		330,372	330,372	321,080	327,067		3,305		3,305		330,372			0	11,119	10/25/2033	1Z*
12669E ZG 4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33		09/01/2011	Paydown		388,680	388,680	387,829	387,548		1,132		1,132		388,680			0	13,668	09/25/2033	1Z*
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		09/01/2011	Paydown		359,277	359,277	348,499	355,210		4,067		4,067		359,277			0	11,948	07/25/2034	1Z*
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		09/01/2011	Paydown		913,314	913,314	896,190	902,951		10,363		10,363		913,314			0	31,746	05/25/2034	1Z*
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35		09/01/2011	Paydown		320,875	320,875	318,268	318,754		2,121		2,121		320,875			0	12,598	09/25/2035	1Z*
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		09/01/2011	Paydown		71,047	71,047	71,191	71,003		44		44		71,047			0	2,633	05/25/2035	2Z*
144285 AE 3	CARPENTER TECHNOLOGY 7.625% 08/15/11		08/15/2011	Maturity		2,700,000	2,700,000	2,684,853	2,698,671		1,329		1,329		2,700,000			0	205,875	08/15/2011	2FE
152314 PH 7	CENTEX HOME EQUITY LOAN 5.590% 11/25/35		09/25/2011	Paydown		135,948	135,948	135,948	135,948				0		135,948			0	4,915	11/25/2035	1Z*
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		09/05/2011	Paydown		144,939	144,939	144,939	144,939				0		144,939			0	8,372	11/05/2016	2
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		09/01/2011	Paydown		6,957	6,957	6,642	6,642		315		315		6,957			0	258	09/25/2035	1Z*
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		09/01/2011	Paydown		75,794	75,794	74,326	74,491		1,303		1,303		75,794			0	2,578	02/25/2021	1Z*

SCHEDULE D - PART 4

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
172973 C7 2	CITICORP MORTGAGE 5.500% 09/25/34		09/01/2011	Paydown		1,127,622	1,127,622	1,114,407	1,122,832		4,789		4,789		1,127,622			0	41,710	09/25/2034	1Z*
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36		09/01/2011	Paydown		270,420	270,420	272,279			(1,859)		(1,859)		270,420			0	6,563	08/25/2012	1Z
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		09/01/2011	Paydown		54,575	54,575	48,572	50,022		4,553		4,553		54,575			0	2,206	12/25/2021	1Z*
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		09/01/2011	Paydown		76,050	76,050	75,670			380		380		76,050			0	1,552	09/25/2037	1Z*
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		09/01/2011	Paydown		22,001	22,001	22,001	22,001				0		22,001			0		05/01/2033	6
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		09/01/2011	Paydown		1,730	1,730	1,374	1,374		356		356		1,730			0	99	06/15/2025	1Z*
21075W BX 2	CONTI MTGE HOME EQUITY 7.330% 03/15/27		08/01/2011	Paydown		7,810	7,810	7,191	7,191		618		618		7,810			0	342	03/15/2027	3Z*
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		09/01/2011	Paydown		12,241	12,241	11,880	11,880		361		361		12,241			0	549	03/15/2027	1Z*
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		08/01/2011	Paydown		23,595	23,595	23,591	23,595				0		23,595			0	1,135	04/15/2028	1Z*
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		07/15/2011	Redemption 100.0000		13,971	13,971	13,971	13,971				0		13,971			0	819	04/15/2015	4FE
22540V MK 5	CSFB TRUST 2001-HE30 M- 7.650% 07/25/32		07/01/2011	Paydown		97,397	97,397	97,358	90,343	6,667	387		7,054		97,397			0	4,346	07/25/2032	5Z*
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		09/01/2011	Paydown		119,863	119,863	121,942	120,839		(976)		(976)		119,863			0	5,995	11/25/2031	2Z*
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		09/01/2011	Paydown		236,117	236,117	241,428	241,262		(5,146)		(5,146)		236,117			0	8,129	09/25/2019	3FE
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		09/30/2011	Redemption 100.0000		40,000	40,000	40,000	40,000				0		40,000			0	1,761	03/30/2025	2FE
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		09/02/2011	Redemption 100.0000		89,755	89,755	89,755	89,755				0		89,755			0	2,865	09/02/2014	1Z
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		09/01/2011	Paydown		25,607	25,607	25,671	25,484		123		123		25,607			0	1,313	07/01/2011	1Z*
30256Y AA 1	FPL ENERGY MARCUS HOOK 7.590% 07/10/18		07/10/2011	Redemption 100.0000		12,183	12,183	12,183	12,183				0		12,183			0	925	07/10/2018	3
32051D X5 6	FIRST HORIZON ASSET SEC 5.500% 05/25/34		09/01/2011	Paydown		100,779	100,779	99,772	100,162		618		618		100,779			0	4,157	05/25/2034	1Z*
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35		09/01/2011	Paydown		895,275	895,275	885,203	888,972		6,303		6,303		895,275			0	32,777	01/25/2035	1Z*
32051G KU 8	FIRST HORIZON MTG PASS- 5.500% 05/25/35		09/01/2011	Paydown		291,605	291,605	289,053	289,887		1,717		1,717		291,605			0	10,450	05/25/2035	1Z*
32113C AV 2	FIRST NATIONAL MSTR NOT 1.579% 07/15/15		09/21/2011	Citi		3,018,750	3,000,000	2,997,070	2,997,351		500		500		2,997,851		20,899	20,899	37,443	07/15/2015	1FE
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		09/30/2011	Redemption 100.0000		56,865	56,865	56,865	56,865				0		56,865			0	2,772	12/19/2025	2FE
35729P AM 2	FREMONT HOME LOAN TRUST 5.000% 10/25/33		09/01/2011	Paydown		30,255	30,255	27,616	1,646	25,970	2,640		28,610		30,255			0	962	10/25/2033	6Z*
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		09/01/2011	Paydown		69,970	69,970	70,494	70,465		(495)		(495)		69,970			0	3,140	02/25/2029	1Z*
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		09/01/2011	Paydown		27,838	27,838	27,455	27,553		285		285		27,838			0	1,249	04/25/2029	1Z*
36159J BM 2	GE CAPITAL CREDIT CARD 3.690% 07/15/15		09/21/2011	Bank of America		3,074,531	3,000,000	3,103,125	3,068,361		(32,415)		(32,415)		3,035,947		38,584	38,584	86,408	07/15/2012	1FE
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		09/01/2011	Paydown		217,454	217,454	219,085			(1,631)		(1,631)		217,454			0	4,525	05/25/2014	1Z*
36829K AC 2	GE EQUIPMENT SMALL TICK 1.920% 07/15/16		09/15/2011	Paydown		1,443,878	1,443,878	1,450,646	1,447,111		(3,233)		(3,233)		1,443,878			0	18,439	04/15/2012	1FE
372109 AA 6	GENEVA ILL PRD FAC LICE 5.400% 10/01/13		09/01/2011	Redemption 100.0000		240,766	240,766	240,766	240,766				0		240,766			0	8,671	10/01/2013	2
39153V AQ 7	GREAT AMERICA LEASING R 2.540% 03/15/13		09/15/2011	Paydown		510,730	510,730	517,114	514,004		(3,274)		(3,274)		510,730			0	8,640	07/15/2012	1FE
393505 CV 2	GREEN TREE FINANCIAL CO 8.300% 07/15/19		09/15/2011	Paydown		32,858	32,858	32,539	32,828		30		30		32,858			0	1,792	07/15/2019	1FE
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		09/15/2011	Paydown		86,750	86,750	86,235	86,699		51		51		86,750			0	5,005	11/15/2019	1FE
40052M AD 6	GS AUTO LOAN TRUST 2007 5.480% 12/15/14		08/15/2011	Paydown		2,318,305	2,318,305	2,409,588	2,368,217		(49,912)		(49,912)		2,318,305			0	83,939	10/15/2012	1FE
40405T AA 1	H & P INV PARTNERS-CARM 8.700% 02/15/21		08/15/2011	Various		362,000	362,000	362,000	362,000				0		362,000			0	31,494	02/15/2021	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		09/01/2011	Paydown		114,662	114,662	104,344	105,684		8,977		8,977		114,662			0	4,463	09/25/2037	1Z*
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		09/01/2011	Paydown		158,255	158,255	144,804	148,343		9,913		9,913		158,255			0	6,172	02/25/2036	1Z*

SCHEDULE D - PART 4

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446148 AC 2	HUNTINGTON AUTO TRUST 3.940% 06/17/13		09/15/2011	Paydown		1,062,084	1,062,084	1,094,154	1,075,264		(13,179)		(13,179)		1,062,084			0	27,871	01/15/2012	1FE
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		09/01/2011	Paydown		88,967	88,967	88,941	88,601		366		366		88,967			0	4,916	08/20/2028	1Z*
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.235% 07/25/33		09/25/2011	Paydown		34,575	34,575	29,735	30,447		4,128		4,128		34,575			0	293	07/25/2033	1Z*
45254T PM 0	IMPAC SECURED ASSETS CM 5.068% 08/25/34		09/01/2011	Paydown		108,915	108,915	107,077			1,838		1,838		108,915			0	2,070	08/25/2034	1Z*
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		09/15/2011	Paydown		37,054	37,054	37,047	37,047		8		8		37,054			0	976	12/15/2048	1FE
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		09/15/2011	Redemption 100.0000		160,800	160,800	160,800	160,800				0		160,800			0	7,615	09/15/2017	1
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		09/01/2011	Paydown		402,333	402,333	395,292	397,654		4,678		4,678		402,333			0	15,173	05/25/2036	1Z*
46629E AA 1	JP MORGAN ALTERNATIVE L 5.950% 09/25/36		09/01/2011	Paydown		238,422	238,422	239,392	239,171		(749)		(749)		238,422			0	9,414	04/25/2013	1Z*
481239 AE 1	JPMORGAN AUTO REC TRUST 5.220% 07/15/15		09/15/2011	Paydown		1,295,795	1,295,795	1,325,760	1,303,468		(7,673)		(7,673)		1,295,795			0	46,245	10/15/2011	1FE
482439 AA 4	KCT INTERMODAL 6.884% 08/01/18		08/01/2011	Redemption 100.0000		173,600	173,600	173,600	173,600				0		173,600			0	11,951	08/01/2018	1FE
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		09/30/2011	Redemption 100.0000		107,344	107,344	107,344	107,344				0		107,344			0	6,062	03/29/2021	2FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		09/30/2011	Redemption 100.0000		68,627	68,627	67,779	68,174		50		50		68,224		404	404	3,054	07/31/2016	1FE
49327H AE 5	KEYCORP STUDENT LOAN TR 0.440% 06/27/25		09/27/2011	Paydown		488,514	488,514	465,310	467,756		20,758		20,758		488,514			0	1,360	06/27/2025	1FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		09/15/2011	Redemption 100.0000		5,570	5,570	5,570	5,570				0		5,570			0	275	06/15/2033	3FE
52176Y AA 2	LEAF II RECEIVABLES FUN 1.700% 08/20/18		09/20/2011	Paydown		350,738	350,738	344,500	344,578		6,161		6,161		350,738			0	3,978	08/20/2018	1FE
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		09/01/2011	Paydown		6,013	6,013	5,803	5,922		91		91		6,013			0		08/26/2024	6FE
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		07/25/2011	Paydown		228,977	228,977	215,966	223,412		5,565		5,565		228,977			0	11,935	01/26/2032	2FE
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		09/01/2011	Paydown		149,069	149,069	149,628	149,280		(211)		(211)		149,069			0	5,192	11/25/2018	1Z*
57118T AE 5	MARLIN LEASING REC LLC 5.820% 02/16/15		09/15/2011	Paydown		2,592,678	2,592,678	2,335,031	2,482,120		110,558		110,558		2,592,678			0	105,411	02/16/2015	1FE
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		09/20/2011	Paydown		109,439	109,439	109,438	109,438		1		1		109,439			0	3,522	07/20/2031	1FE
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		09/20/2011	Paydown		293,747	293,747	293,715	293,714		32		32		293,747			0	6,848	10/20/2032	1FE
58526# BE 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2011	Redemption 100.0000		128,733	128,733	128,733	128,733				0		128,733			0	10,762	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2011	Redemption 100.0000		112,643	112,643	112,643	112,643				0		112,643			0	9,417	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		07/01/2011	Redemption 100.0000		103,062	103,062	103,062	103,062				0		103,062			0	8,616	01/01/2021	1
589400 AA 8	MERCURY GENERAL CORP SE 7.250% 08/15/11.		08/15/2011	Various		6,325,000	6,325,000	6,441,266	6,335,577		(10,577)		(10,577)		6,325,000			0	458,563	08/15/2011	1FE
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		07/01/2011	Paydown		24,984	24,984	24,981	24,984				0		24,984			0	1,561	10/01/2015	2FE
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		09/15/2011	Paydown		100,961	100,961	98,310	98,442		2,519		2,519		100,961			0	3,290	07/15/2038	1FE
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		09/01/2011	Paydown		23,355	23,355	23,898			(544)		(544)		23,355			0	456	12/15/2026	1FE
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		09/01/2011	Paydown		65,182	65,182	65,136	65,136		45		45		65,182			0	2,276	12/15/2045	1FE
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		09/01/2011	Paydown		77,255	77,255	77,153	77,046		209		209		77,255			0	2,612	11/25/2033	1Z*
62875U AH 8	NBC UNIVERSAL 144A 4.375% 04/01/21		08/25/2011	Tax Free Exchange		6,014,189	6,000,000	6,015,260	6,014,964		(775)		(775)		6,014,189			0	234,063	04/01/2021	2FE
637432 CU 7	NATIONAL RURAL UTILITIE 7.250% 03/01/12		08/19/2011	Call 103.6825		1,144,655	1,104,000	1,099,617	1,103,311		364		364		1,103,676		40,979	40,979	77,372	03/01/2012	1FE
652482 BZ 2	NEWS AMERICA INC 144A 4.500% 02/15/21		08/26/2011	Tax Free Exchange		2,955,915	3,000,000	2,955,480			435		435		2,955,915			0	71,250	02/15/2021	2FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		09/01/2011	Paydown		9,294	9,294	9,294	9,294				0		9,294			0		12/15/2026	6
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		09/01/2011	Paydown		47,405	47,405	47,405	47,405				0		47,405			0		06/15/2032	6
68213K AD 7	OAKWOOD MORTGAGE INVEST 6.810% 12/15/31		09/01/2011	Paydown		167,442	167,442	167,442	167,442				0		167,442			0	7,139	12/15/2031	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
68240M AE 8	SECURED LIEN HOME OWNER 7.600% 02/15/29		09/01/2011	Paydown		19,081	19,081	19,075	19,028		53		53		19,081			0	990	02/15/2029	1Z*
68240M AF 5	SECURED LIEN HOME OWNER 7.960% 02/15/29		09/01/2011	Paydown		30,701	30,701	29,694	30,556		146		146		30,701			0	1,626	02/15/2029	1Z*
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22.		09/15/2011	Redemption 100.0000		32,550	32,550	32,550	32,550				0		32,550			0	1,996	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		09/01/2011	Paydown		136,673	136,673	136,259	136,269		404		404		136,673			0	6,387	05/15/2032	1FE
69352B AC 8	PPL MONTANA LLC PASS 8.903% 07/02/20		07/02/2011	Redemption 100.0000		391,036	391,036	391,036	391,036				0		391,036			0	34,814	07/02/2020	2FE
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12		09/15/2011	Redemption 100.0000		104,363	104,363	80,816	80,745	(11,221)			(11,221)		80,816		23,547	23,547	16,715	12/31/2012	5
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		09/30/2011	Redemption 100.0000		85,500	85,500	85,500	85,500				0		85,500			0	3,783	12/31/2018	2
74037A AA 7	PREFERRED CPO LTD 144A 8.226% 07/26/30		07/26/2011	Paydown		1,293,709	1,293,709	1,290,953	1,292,192		1,517		1,517		1,293,709			0	106,421	07/26/2030	1FE
74112K AC 9	PRESTIGE AUTO REC TRUST 5.580% 08/15/14		09/15/2011	Paydown		2,059,543	2,059,543	2,117,863	2,099,525		(39,981)		(39,981)		2,059,543			0	84,294	02/15/2013	1FE
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		09/15/2011	Paydown		285,385	285,385	285,335	285,381		4		4		285,385			0	10,755	04/15/2017	1FE
74160M CN 0	PRIME MORTGAGE TRUST 20 5.500% 01/25/34		09/01/2011	Paydown		803,077	803,077	803,579	800,920		2,157		2,157		803,077			0	29,991	10/25/2014	1Z*
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15		09/01/2011	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	37,800	09/01/2015	3
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		09/01/2011	Paydown		59,572	59,572	59,572	59,572				0		59,572			0	2,313	02/26/2036	1Z*
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		09/01/2011	Paydown		328,361	328,361	331,029			(2,668)		(2,668)		328,361			0	5,882	08/27/2013	1FE
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		09/01/2011	Paydown		100,557	100,557	95,592	96,249		4,309		4,309		100,557			0	3,740	10/25/2021	1Z*
754427 AA 0	RAVENSWOOD UNIT 04 TRST 5.996% 01/15/19		07/15/2011	Redemption 100.0000		220,435	220,435	220,435	220,435				0		220,435			0	13,217	01/15/2019	1
75952A AF 4	RELIANT ENERGY MID-ATLA 9.237% 07/02/17		07/02/2011	Redemption 100.0000		971,544	971,544	1,016,155	991,330		(2,480)		(2,480)		988,850		(17,306)	(17,306)	89,742	07/02/2017	4FE
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		09/01/2011	Paydown		287,635	287,635	273,567	283,957		3,677		3,677		287,635			0	8,720	05/25/2033	1Z*
760985 XV 8	RESIDENTIAL FDG SEC COR 5.873% 08/25/33		09/01/2011	Paydown		42,986	42,986	42,923	42,873		113		113		42,986			0	1,745	08/25/2033	1Z*
76110G J3 6	RESIDENTIAL ACCREDIT LO 6.350% 08/25/32		09/01/2011	Paydown		460,287	460,287	473,664	460,473		(186)		(186)		460,287			0	19,161	03/25/2013	1Z*
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		09/01/2011	Paydown		18,196	18,196	18,189	18,123		73		73		18,196			0	918	09/25/2029	1Z*
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		09/01/2011	Paydown		207,783	207,783	209,516	209,379		(1,596)		(1,596)		207,783			0	6,183	05/25/2019	1Z*
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		09/01/2011	Paydown		93,523	93,523	94,926	94,841		(1,318)		(1,318)		93,523			0	2,986	02/25/2020	1Z*
76126C HZ 8	RACERS (BELL SOUTH) 144 6.735% 07/15/21		07/15/2011	Redemption 100.0000		113,068	113,068	131,297	124,187		(529)		(529)		123,658		(10,591)	(10,591)	8,262	07/15/2021	1FE
78443J AB 5	SLM STUDENT LOAN TRUST 0.397% 09/15/20		09/15/2011	Paydown		214,467	214,467	211,250	212,193		2,274		2,274		214,467			0	548	09/15/2020	1FE
78445Q AA 9	SLM STUDENT LOAN TRUST 1.879% 12/15/17		09/15/2011	Paydown		335,537	335,537	335,537	335,537				0		335,537			0	4,210	12/15/2017	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		09/01/2011	Paydown		115,662	115,662	115,661	115,650		11		11		115,662			0	2,822	07/20/2027	1FE
82651K AA 3	SIERRA RECEIVABLES FUND 4.520% 08/20/26		08/20/2011	Paydown		637,261	637,261	637,196	637,232		29		29		637,261			0	18,612	08/20/2026	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		09/20/2011	Paydown		169,081	169,081	169,049	169,053		28		28		169,081			0	5,016	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		09/20/2011	Paydown		507,779	507,779	508,259	508,256		(477)		(477)		507,779			0	11,883	06/20/2017	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		09/20/2011	Paydown		134,770	134,770	134,756	134,757		14		14		134,770			0	3,435	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		09/20/2011	Paydown		196,153	196,153	196,134			20		20		196,153			0	2,632	06/20/2018	1FE
82651T AB 2	SIERRA RECEIVABLES FUND 4.250% 05/20/28		09/20/2011	Paydown		173,543	173,543	173,543			1		1		173,543			0	410	05/20/2028	2FE
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		09/01/2011	Paydown		396,890	396,890	396,667	396,665		225		225		396,890			0	14,020	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		09/01/2011	Paydown		99,222	99,222	99,173	99,172		50		50		99,222			0	4,951	05/16/2022	2FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
844741 AG 3	SOUTHWEST AIR 93-B 6.260% 09/24/12		09/24/2011	Redemption 100.0000		103,744	103,744	99,772	102,915		552		552		103,468		277	277	6,494	09/24/2012	2FE
859245 AA 0	STERLING BANK TRUST FSB 2.167% 04/26/26		08/26/2011	Paydown				22,178	16,010		(16,010)		(16,010)					0	6,020	06/25/2025	1FE
863572 5B 5	STRUCTURED ASSET SECS 7.271% 03/25/31		09/01/2011	Paydown		29,883	29,883	22,773	22,773		7,110		7,110		29,883			0	1,456	03/25/2031	1Z*
863581 AE 4	STRUCTURED ADJ RATE MTG 5.624% 07/25/36		07/01/2011	Paydown		7,611	7,611	7,594	7,585		26		26		7,611			0	260	07/25/2036	1Z*
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		09/01/2011	Paydown		28,909	28,909	29,097	29,102		(193)		(193)		28,909			0	1,264	02/25/2032	1Z*
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		09/01/2011	Paydown		234,255	234,255	239,745	235,325		(1,070)		(1,070)		234,255			0	10,643	07/25/2028	1Z*
86359A KD 4	STRUCTURED ASSET SECURI 4.730% 01/25/33		09/01/2011	Paydown		22,187	22,187	22,090	22,098		89		89		22,187			0	709	01/25/2033	1Z*
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		09/01/2011	Paydown		81,133	81,133	76,873	77,204		3,929		3,929		81,133			0	2,992	02/25/2020	1Z*
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		09/01/2011	Paydown		30,545	30,545	26,650	27,031		3,513		3,513		30,545			0	1,138	05/25/2034	1Z*
871928 AX 5	CORP BOND BACKED CTF 8.125% 09/15/17		09/15/2011	Redemption 100.0000		151,944	151,944	183,123	167,537		(1,886)		(1,886)		165,652		(13,707)	(13,707)	12,345	09/15/2017	4FE
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		09/20/2011	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	1,455	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		09/22/2011	Paydown		62,500	62,500	62,500					0		62,500			0	1,690	01/20/2026	1FE
88031J AB 2	TENASKA GEORGIA PARTNER 9.500% 02/01/30		08/01/2011	Redemption 100.0000		31,255	31,255	33,156	32,684		(33)		(33)		32,651		(1,396)	(1,396)	2,969	02/01/2030	2FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		09/15/2011	Paydown		75,000	75,000	75,000					0		75,000			0	529	06/15/2026	1FE
88641T AA 4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17		09/15/2011	Paydown		285,088	285,088	285,068	285,075		13		13		285,088			0	11,209	05/15/2017	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		09/12/2011	Redemption 100.0000		112,106	112,106	112,106	112,106				0		112,106			0	4,243	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		09/16/2011	Paydown		35,396	35,396	35,396	35,396				0		35,396			0	1,226	10/16/2040	1FE
902635 AA 9	UNITED CAPITAL MARKETS 2.300% 11/08/27		09/25/2011	Paydown				18,938					0					0	15,918	04/25/2010	1FE
90781# AE 2	UNION PACIFIC RAILROAD 4.910% 07/02/16		07/02/2011	Redemption 100.0000		187,965	187,965	187,965	187,965				0		187,965			0	9,229	07/02/2016	1
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		09/23/2011	Redemption 100.0000		51,847	51,847	51,847	51,847				0		51,847			0	1,815	09/23/2030	1Z
921796 GR 3	VANDERBILT MORTGAGE 199 7.415% 07/07/29		09/01/2011	Paydown		51,173	51,173	50,329	50,340		833		833		51,173			0	2,532	07/07/2029	1FE
92718B AA 3	DT AUTO OWNER TRUST 200 2.980% 10/15/15		09/15/2011	Paydown		472,070	472,070	472,034	472,052		18		18		472,070			0	9,431	10/15/2015	1FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.491% 10/25/33		09/01/2011	Paydown		12,499	12,499	8,125	8,672		3,827		3,827		12,499			0	225	10/25/2033	1Z*
92922F JY 5	WASHINGTON MUTUAL 2003- 5.500% 01/25/34		09/01/2011	Paydown		433,039	433,039	423,566	430,505		2,533		2,533		433,039			0	15,102	01/25/2034	1Z*
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		09/01/2011	Paydown		162,816	162,816	164,749	164,063		(1,248)		(1,248)		162,816			0	5,339	11/25/2018	1Z*
92922F KX 5	WASHINGTON MUTUAL 2003- 2.587% 02/25/34		09/01/2011	Paydown		43,571	43,571	27,450	29,991		13,580		13,580		43,571			0	707	02/25/2034	1Z*
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		09/01/2011	Paydown		169,233	169,233	169,762	169,235		(2)		(2)		169,233			0	7,151	01/25/2017	1Z*
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		09/01/2011	Paydown		562,993	562,993	520,065	548,802		14,191		14,191		562,993			0	16,910	09/25/2018	1Z*
949780 AA 8	WELLS FARGO MBS 2003-6 5.000% 06/25/18		09/01/2011	Paydown		4,124,830	4,124,830	4,172,523	4,154,440		(29,610)		(29,610)		4,124,830			0	152,882	05/25/2018	1Z*
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		09/01/2011	Paydown		80,058	80,058	80,008	79,932		126		126		80,058			0	2,613	11/25/2018	1Z*
94980Y AG 7	WELLS FARGO MBS 2003-16 4.500% 12/25/18		09/01/2011	Paydown		132,974	132,974	134,220	133,440		(467)		(467)		132,974			0	4,083	04/25/2012	1Z*
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		09/01/2011	Paydown		69,971	69,971	70,080	69,984		(13)		(13)		69,971			0	2,263	11/25/2018	1Z*
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		09/01/2011	Paydown		140,919	140,919	141,932	141,403		(483)		(483)		140,919			0	4,317	06/25/2014	1Z*
94982C AF 5	WELLS FARGO MB TRST 200 2.737% 01/25/35		09/01/2011	Paydown		475,287	475,287	464,890			10,397		10,397		475,287			0	7,463	01/25/2035	1Z*
94982J AA 1	WELLS FARGO MTG BACKED 5.250% 08/25/35		09/01/2011	Paydown		748,611	748,611	760,775			(12,165)		(12,165)		748,611			0	7,470	03/25/2014	2Z*
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		09/01/2011	Paydown		2,638	2,638	2,506	2,555		83		83		2,638			0	98	10/25/2035	1Z*

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
94983S AS 1	WELLS FARGO MORT BACKED 6.000% 07/25/36.		09/01/2011	Paydown		68,816	68,816	60,386	61,130		7,685		7,685		68,816			0	2,751	07/25/2036	1Z*
97180* YL 6	WILMINGTON TRUST CO 7.190% 07/02/14		07/02/2011	Various		1,344	1,344	1,344	1,344				0		1,344			0	97	07/02/2014	1
981464 BA 7	WORLD FINANCIAL NETWORK 0.429% 07/15/15		09/15/2011	Paydown		2,500,000	2,500,000	2,462,402	2,469,486		30,514		30,514		2,500,000			0	8,115	07/15/2015	1FE
981464 BB 5	WORLD FINANCIAL NETWORK 0.829% 07/15/15		09/15/2011	Paydown		2,500,000	2,500,000	2,418,652	2,430,294		69,706		69,706		2,500,000			0	15,726	07/15/2015	2FE
98152E AF 6	WORLD OMNI MASTER OWNER 1.887% 07/15/13		07/15/2011	Paydown		4,000,000	4,000,000	4,012,500	4,005,971		(5,971)		(5,971)		4,000,000			0	45,582	10/15/2011	1FE
C6573# AC 1	NORTH ATLANTIC REFINING 6.700% 08/12/14	I	08/12/2011	Redemption 100.0000		800,000	800,000	800,000	800,000				0		800,000			0	53,600	08/12/2014	2
15128@ AH 6	CEMEX ESPANA FINANCE LL 8.910% 02/14/14	R	09/01/2011	Redemption 100.0000		51,437	51,437	51,437	51,437				0		51,437			0	2,862	02/14/2014	4
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	07/12/2011	Redemption 100.0000		15,949	15,949	15,949	15,949				0		15,949			0	715	07/12/2016	1
69335U AE 4	PF EXPT REC MASTER TRUS 6.436% 06/01/15	R	09/06/2011	Redemption 100.0000		1,291,127	1,291,127	1,291,127	1,291,127				0		1,291,127			0	62,323	06/01/2015	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					88,422,240	88,318,200	88,260,033	81,250,823	21,416	175,753	0	197,169	0	88,335,357	0	86,885	86,885	3,300,811	XXX	XXX
Bonds - Credit Tenant Loans																					
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		09/15/2011	Redemption 100.0000		72,014	72,014	73,934	73,311		(64)		(64)		73,247		(1,233)	(1,233)	3,586	08/15/2021	1
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21		09/08/2011	Redemption 100.0000		42,674	42,674	42,674	42,674				0		42,674			0	2,053	06/08/2021	1
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		08/11/2011	Redemption 100.0000		48,045	48,045	48,045	48,045				0		48,045			0	2,029	11/11/2023	1
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		09/10/2011	Redemption 100.0000		26,880	26,880	26,880	26,880				0		26,880			0	1,076	05/10/2025	2
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		09/10/2011	Redemption 100.0000		49,503	49,503	49,503	49,503				0		49,503			0	2,236	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		09/05/2011	Redemption 100.0000		31,568	31,568	31,568	31,568				0		31,568			0	1,562	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		09/10/2011	Redemption 100.0000		37,924	37,924	37,924	37,924				0		37,924			0	1,331	05/10/2019	2
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	09/12/2011	Paydown		18,322	18,322	18,322	18,322				0		18,322			0	1,088	08/09/2016	6FE
4199999.	Total - Bonds - Credit Tenant Loans					326,930	326,930	328,850	328,227	0	(64)	0	(64)	0	328,163	0	(1,233)	(1,233)	14,961	XXX	XXX
8399997.	Total - Bonds - Part 4					102,130,348	102,026,308	101,702,386	94,886,231	21,416	249,687	0	271,103	0	102,044,698	0	85,652	85,652	3,850,593	XXX	XXX
8399999.	Total - Bonds					102,130,348	102,026,308	101,702,386	94,886,231	21,416	249,687	0	271,103	0	102,044,698	0	85,652	85,652	3,850,593	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
913275 10 3	UNITRIN INC		08/25/2011	Tax Free Exchange	100.000	2,487	XXX	2,487	2,454	33			33		2,487			0	72	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					2,487	XXX	2,487	2,454	33	0	0	33	0	2,487	0	0	0	72	XXX	XXX
9799997	Total - Common Stocks - Part 4					2,487	XXX	2,487	2,454	33	0	0	33	0	2,487	0	0	0	72	XXX	XXX
9799999.	Total - Common Stocks					2,487	XXX	2,487	2,454	33	0	0	33	0	2,487	0	0	0	72	XXX	XXX
9899999.	Total - Preferred and Common Stocks					2,487	XXX	2,487	2,454	33	0	0	33	0	2,487	0	0	0	72	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					102,132,835	XXX	101,704,873	94,888,685	21,449	249,687	0	271,136	0	102,047,185	0	85,652	85,652	3,850,665	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370		1438	216,283			171,143		171,143	47,077				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375		1381	205,656			159,797		159,797	44,088				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275		1723	208,728			183,808		183,808	49,116				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115		1380	37,835			51,423		51,423	14,347				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780		1439	455,992			362,322		362,322	99,466				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450		1653	320,843			278,327		278,327	74,856				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65		1380	21,385			29,098		29,098	8,113				N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115		1383	614,204			464,400		464,400	128,850				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200		1653	142,403			123,667		123,667	33,295				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800		850	205,000			156,006		156,006	43,937				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580		1147	623,394			358,627		358,627	103,081				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985		1269	948,161			645,526		645,526	180,712				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90		1423	51,711			40,963		40,963	11,236				N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265		1469	159,657			128,644		128,644	35,242				N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385		1435	225,567			174,521		174,521	47,918				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170		1129	68,063			52,263		52,263	14,503				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295		1149	90,323			96,183		96,183	26,038				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810		1499	509,129			404,387		404,387	110,010				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415		1500	257,995			210,379		210,379	57,507				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545		1562	362,705			301,295		301,295	82,999				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385		1149	117,336			125,871		125,871	34,099				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285		1171	529,298			318,933		318,933	90,973				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870		1366	1,012,094			733,416		733,416	201,371				N/A		N/A

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255		1356	136,150			102,986		102,986	28,547				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300		1548	196,568			162,911		162,911	44,949				N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545		1356	290,971			220,751		220,751	61,097				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655		1244	303,606			208,735		208,735	58,350				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400		1562	265,607			221,280		221,280	61,027				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435		1129	167,962			134,810		134,810	37,042				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505		1421	290,159			225,902		225,902	62,047				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550		1548	359,756			298,866		298,866	82,580				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215		1129	82,984			66,869		66,869	18,312				N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360		1674	262,906			226,749		226,749	61,151				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110		1318	1,069,095			721,248		721,248	200,290				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980		1258	448,262			305,476		305,476	75,891				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480		1272	231,924			154,723		154,723	37,357				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605		1374	329,719			253,116		253,116	69,828				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240		1370	81,238			106,941		106,941	29,704				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305		1052	108,202			65,385		65,385	16,260				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625		1388	345,759			267,292		267,292	73,681				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700		1629	490,100			417,893		417,893	113,360				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305		1370	103,102			135,988		135,988	37,873				N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150		1370	50,664			67,027		67,027	18,714				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680		1369	357,972			257,188		257,188	62,965				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290		1402	163,035			127,000		127,000	34,983				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195		1644	138,306			118,553		118,553	32,159				N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215		1723	163,433			143,881		143,881	38,396				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735		988	220,437			109,170		109,170	32,863				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990		1293	978,823			664,026		664,026	186,926				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630		1361	339,097			251,486		251,486	69,980				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600		850	409,728			308,339		308,339	87,442				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190		1380	62,700			84,961		84,961	23,727				N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530		1129	612,719			472,017		472,017	130,616				N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640		1129	256,288			197,947		197,947	54,594				N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655		1129	252,601			204,097		204,097	55,707				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1089	93,410			94,886		94,886	25,658				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1089	74,010			75,328		75,328	20,359				N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1049	41,303			38,375		38,375	10,371				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1049	35,208			34,184		34,184	9,229				N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1049	30,864			29,940		29,940	8,076				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1049	35,348			34,306		34,306	9,242				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	09/30/2020	20	22,824	1,141		4,658		6,576		6,576	1,918				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	10/30/2020	25	29,582	1,183		6,185		8,734		8,734	2,549				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	11/30/2020	45	53,125	1,181		11,122		15,687		15,687	4,565				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	12/31/2020	65	81,747	1,258		17,796		25,151		25,151	7,355				N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	01/29/2021	75	96,459	1,286		21,324		30,137		30,137	8,813				N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	02/26/2021	95	126,086	1,327		28,446		40,224		40,224	11,778				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	03/31/2021	155	205,504	1,326		46,387		65,572		65,572	19,185				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	04/30/2021	120	163,633	1,364		37,620		53,182		53,182	15,562				N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,263,778	173,538	0	13,426,894	XXX	13,426,894	3,691,912	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,263,778	173,538	0	13,426,894	XXX	13,426,894	3,691,912	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,263,778	173,538	0	13,426,894	XXX	13,426,894	3,691,912	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,263,778	173,538	0	13,426,894	XXX	13,426,894	3,691,912	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,263,778	173,538	0	13,426,894	XXX	13,426,894	3,691,912	0	0	0	0	XXX	XXX
1449999. TOTAL										17,263,778	173,538	0	13,426,894	XXX	13,426,894	3,691,912	0	0	0	0	XXX	XXX

(a)

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
BPZ1	(910)	(568,750)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	157.2959	156.0900	685,844	685,844	685,844	210,588			(1,365,000)	N/A
VGZ1	(1,383)	(18,556)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	EUR	09/14/2011	2,038.0633	2,156.0000	(2,188,433)	(2,188,433)	(2,188,433)	(2,649,638)			(4,750,262)	N/A
ECZ1	(243)	(30,375,000)	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	1.3724	1.3415	939,375	939,375	939,375	1,102,363			(972,000)	N/A
ZZ1	(1,100)	(17,136)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	12/19/2011	LIF	09/14/2011	5,157.9415	5,090.5000	1,155,677	1,155,677	1,155,677	1,517,107			(7,539,752)	N/A
JYZ1	(118)	(147,500)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	12/21/2011	CME	09/15/2011	130.6050	129.8700	108,413	108,413	108,413	396,113			(472,000)	N/A
NQZ1	(1,462)	(29,240)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	2,200.3786	2,134.5000	1,926,291	1,926,291	1,926,291	2,107,577			(4,093,600)	N/A
NKZ1	(174)	(2,257)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	12/09/2011	OSE	09/07/2011	8,622.6302	8,700.0000	(174,624)	(174,624)	(174,624)	(107,797)			(609,496)	N/A
TAZ1	(1,231)	(123,100)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	NYF	09/13/2011	677.7450	641.5000	4,461,760	4,461,760	4,461,760	5,010,760			(10,155,750)	N/A
ESZ1	(1,663)	(83,150)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	12/16/2011	CME	09/13/2011	1,157.5828	1,126.0000	2,626,107	2,626,107	2,626,107	3,389,148			(6,652,000)	N/A
1349999. Total-Short Futures-Hedging Other												9,540,410	9,540,410	9,540,410	10,976,220	0	0	(36,609,860)	XXX
1389999. Total-Short Futures												9,540,410	9,540,410	9,540,410	10,976,220	0	0	(36,609,860)	XXX
1409999. Total-Hedging Other												9,540,410	9,540,410	9,540,410	10,976,220	0	0	(36,609,860)	XXX
1449999. TOTAL												9,540,410	9,540,410	9,540,410	10,976,220	0	0	(36,609,860)	XXX

(a)

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

NONE

Broker Name	Net Cash Deposits
Brokers	
Goldman Sachs	10,976,220
Total Net Cash Deposits	10,976,220

SCHEDULE DB - PART D

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

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	11,903,467	(2,363,057)	11,903,467	11,903,467	(2,363,057)	11,903,467	(36,609,860)	(36,609,860)
NAIC 1 Designation											
BARCLAYS CAPITAL	N	N		6,511,273		6,511,273	6,511,273		6,511,273		0
SOCIETE GENERALE	N	N		3,497,890		3,497,890	3,497,890		3,497,890		0
JP MORGAN CHASE	N	N		729,683		729,683	729,683		729,683		0
DEUTSCHE BANK	N	N		220,107		220,107	220,107		220,107		0
BNP PARIBUS	N	N		2,222,678		2,222,678	2,222,678		2,222,678		0
CREDIT SUISSE	N	N		245,263		245,263	245,263		245,263		0
0299999. Total NAIC 1 Designation			0	13,426,894	0	13,426,894	13,426,894	0	13,426,894	0	0
0899999. Totals			0	25,330,361	(2,363,057)	25,330,361	25,330,361	(2,363,057)	25,330,361	(36,609,860)	(36,609,860)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO	1	218,123,639	218,123,639	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			218,123,639	218,123,639	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			218,123,639	218,123,639	XXX
Totals					
7799999. Total - Issuer Obligations			218,123,639	218,123,639	XXX
8399999. Subtotal - Bonds			218,123,639	218,123,639	XXX
9999999. Totals			218,123,639	218,123,639	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....218,123,639 Book/Adjusted Carrying Value $.....218,123,639
2. Average balance for the year to date: Fair Value $.....242,399,640 Book/Adjusted Carrying Value $.....242,399,640
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....218,123,639 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....218,123,639 Book/Adjusted Carrying Value $.....218,123,639

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
US Bank	Cincinnati, OH					135,087,071	149,974,479	90,481,371	XXX
Goldman Sachs & Co.	New York, NY					30,574,982	35,910,893	63,029,531	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			320,459	320,595	320,631	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	165,982,512	186,205,967	153,831,533	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	165,982,512	186,205,967	153,831,533	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	5,000	5,000	5,000	XXX
0599999. Total Cash		XXX	XXX	0	0	165,987,512	186,210,967	153,836,533	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE