



ANNUAL STATEMENT
For the Year Ended December 31, 2011
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way..... Cincinnati OH 45242 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	One Financial Way..... Cincinnati OH 45242 (Street and Number) (City or Town, State and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	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) amber_morris@ohionational.com (E-Mail Address)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension) 513-794-4516 (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Larry Joel Adams #	Ronald John Dolan	Michael Francis Haverkamp	Gary Thomas Huffman
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State of..... Ohio
County of..... Hamilton

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

(Signature) Gary Thomas Huffman	(Signature) Therese Susan McDonough	(Signature) Joseph Richard Sander
(Printed Name) President	(Printed Name) Secretary	(Printed Name) Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me This _____ day of February, 2012	a. Is this an original filing? b. If no	Yes [X] No [] 1. State the amendment number 2. Date filed 3. Number of pages attached

Roxanna S Henry, Notary Public
May 11, 2014

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,935,571	0.1	2,935,571	0	2,935,571	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	10,396,780	0.4	10,396,780	0	10,396,780	0.4
1.22 Issued by U.S. government sponsored agencies.....	79,233	0.0	79,233	0	79,233	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,153,464	0.0	1,153,464	0	1,153,464	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	82,226,090	3.2	82,226,090	0	82,226,090	3.2
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....	1,955,000	0.1	1,955,000	0	1,955,000	0.1
1.43 Revenue and assessment obligations.....	2,009,490	0.1	2,009,490	0	2,009,490	0.1
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	38,942,321	1.5	38,942,321	0	38,942,321	1.5
1.512 Issued or guaranteed by FNMA and FHLMC.....	132,540	0.0	132,540	0	132,540	0.0
1.513 All other.....	1,019,722	0.0	1,019,722	0	1,019,722	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	32,126,491	1.3	32,126,491	0	32,126,491	1.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	219,091,653	8.5	219,091,653	0	219,091,653	8.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,268,134,442	49.4	1,268,134,442	0	1,268,134,442	49.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	330,892,797	12.9	330,892,797	0	330,892,797	12.9
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	97,551,493	97,551,493	3.8
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	5,735	0.0	5,735	0	5,735	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	190,304	0.0	190,304	0	190,304	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	398,170,002	15.5	398,170,002	0	398,170,002	15.5
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	85,786,129	3.3	85,786,129	0	85,786,129	3.3
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	506,538	0.0	506,538	0	506,538	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	97,551,493	3.8	97,551,493	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(7,874,448)	(0.3)	(7,874,448)	0	(7,874,448)	(0.3)
11. Other invested assets.....	441,962	0.0	441,962	0	441,962	0.0
12. Total invested assets.....	2,565,873,309	100.0	2,565,873,309	97,551,493	2,565,873,309	100.0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		399,059,777
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	35,147,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	61,250	35,208,250
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		35,833,386
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	264,639	264,639
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		398,170,002
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		398,170,002
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		398,170,002

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,921,485
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	175,033	175,033
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	7,811	
5.2	Totals, Part 3, Column 9.....	256,099	263,910
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		1,919,945
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	76	
9.2	Totals, Part 3, Column 14.....	1,406	1,482
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		441,964
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		441,964

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,016,015,578
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		275,077,127
3.	Accrual of discount.....		3,339,244
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	825,013	
4.2	Part 2, Section 1, Column 15.....	(1,826)	
4.3	Part 2, Section 2, Column 13.....	185,724	
4.4	Part 4, Column 11.....	0	1,008,911
5.	Total gain (loss) on disposals, Part 4, Column 19.....		9,705,846
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		305,037,515
7.	Deduct amortization of premium.....		3,195,070
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	3,622,492	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	2,000,000	5,622,492
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,991,291,629
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,991,291,629

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	13,416,450	16,271,090	13,162,401	13,149,918
	2. Canada.....	1,077,156	1,160,297	1,088,642	1,075,000
	3. Other Countries.....	1,075,962	1,171,452	1,078,191	1,075,000
	4. Totals.....	15,569,568	18,602,839	15,329,234	15,299,918
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	69,772,942	75,205,579	69,772,645	69,800,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	87,614,123	95,271,116	87,016,586	85,067,995
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,371,759,188	1,481,573,509	1,374,851,440	1,378,142,540
	9. Canada.....	79,328,480	89,761,729	80,003,155	77,718,800
	10. Other Countries.....	367,051,291	387,188,093	367,071,541	378,614,250
	11. Totals.....	1,818,138,959	1,958,523,331	1,821,926,136	1,834,475,590
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	1,991,095,592	2,147,602,865	1,994,044,601	2,004,643,503
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	5,735	5,735	8,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	5,735	5,735	8,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	5,735	5,735	8,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,592	1,592	5,328	
	21. Canada.....	0	0	0	
	22. Other Countries.....	188,712	188,712	0	
	23. Totals.....	190,304	190,304	5,328	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	190,304	190,304	5,328	
	26. Total Stocks.....	196,039	196,039	13,328	
	27. Total Bonds and Stocks....	1,991,291,631	2,147,798,904	1,994,057,929	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

SIOIS	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
	1. U.S. Governments											
	1.1 Class 1.....	217,774	1,082,944	6,359,318	5,756,414	0	13,416,450	0.7	35,517,480	1.7	6,122,524	7,293,925
	1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.7 Totals.....	217,774	1,082,944	6,359,318	5,756,414	0	13,416,450	0.7	35,517,480	1.7	6,122,524	7,293,925
	2. All Other Governments											
	2.1 Class 1.....	0	2,153,118	0	0	0	2,153,118	0.1	2,155,259	0.1	1,077,156	1,075,962
	2.2 Class 2.....	0	0	0	0	0	0	0.0	75,082	0.0	0	0
	2.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.7 Totals.....	0	2,153,118	0	0	0	2,153,118	0.1	2,230,341	0.1	1,077,156	1,075,962
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 Class 1.....	0	3,838,423	30,462,574	26,759,252	7,647,808	68,708,057	3.5	44,923,593	2.2	68,708,057	0
	3.2 Class 2.....	0	0	0	1,064,886	0	1,064,886	0.1	1,063,786	0.1	1,064,886	0
	3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.7 Totals.....	0	3,838,423	30,462,574	27,824,138	7,647,808	69,772,943	3.5	45,987,379	2.3	69,772,943	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 Class 1.....	8,816,808	33,346,890	12,854,450	24,442,951	6,198,025	85,659,124	4.3	126,477,611	6.2	85,659,123	0
	5.2 Class 2.....	80,000	370,000	655,000	850,000	0	1,955,000	0.1	2,025,000	0.1	0	1,955,000
	5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.7 Totals.....	8,896,808	33,716,890	13,509,450	25,292,951	6,198,025	87,614,124	4.4	128,502,611	6.3	85,659,123	1,955,000

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

901S

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	76,478,887	239,918,987	357,180,373	175,742,698	41,175,865	890,496,810	44.7	871,226,560	42.7	608,999,739	281,497,072
6.2 Class 2.....	22,067,055	248,166,030	382,915,684	78,362,066	35,139,665	766,650,500	38.5	778,897,399	38.2	449,349,172	317,301,328
6.3 Class 3.....	7,174,610	42,717,236	19,417,987	19,053,974	18,107,316	106,471,123	5.3	109,960,829	5.4	83,735,069	22,736,055
6.4 Class 4.....	478,840	12,581,315	10,776,634	3,195,118	94,006	27,125,913	1.4	30,006,590	1.5	22,677,801	4,448,111
6.5 Class 5.....	619,200	2,751,945	2,996,924	1,083,434	0	7,451,503	0.4	19,024,662	0.9	2,515,196	4,936,306
6.6 Class 6.....	0	3,046,858	338,492	0	1,928,647	5,313,997	0.3	4,895,840	0.2	1,173,647	4,140,349
6.7 Totals.....	106,818,592	549,182,371	773,626,094	277,437,290	96,445,499	1,803,509,846	90.6	1,814,011,880	88.9	1,168,450,624	635,059,221
7. Hybrid Securities											
7.1 Class 1.....	0	0	0	0	0	0	0.0	9,564,174	0.5	0	0
7.2 Class 2.....	0	10,611,006	0	0	0	10,611,006	0.5	998,224	0.0	0	10,611,006
7.3 Class 3.....	0	4,018,108	0	0	0	4,018,108	0.2	4,022,112	0.2	4,018,108	0
7.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	14,629,114	0	0	0	14,629,114	0.7	14,584,510	0.7	4,018,108	10,611,006
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

SI07

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	Class 1.....	(d).....85,513,469	280,340,362	406,856,715	232,701,315	55,021,698	1,060,433,559	53.3	XXX.....	XXX.....	770,566,599	289,866,959
9.2	Class 2.....	(d).....22,147,055	259,147,036	383,570,684	80,276,952	35,139,665	780,281,392	39.2	XXX.....	XXX.....	450,414,058	329,867,334
9.3	Class 3.....	(d).....7,174,610	46,735,344	19,417,987	19,053,974	18,107,316	110,489,231	5.5	XXX.....	XXX.....	87,753,177	22,736,055
9.4	Class 4.....	(d).....478,840	12,581,315	10,776,634	3,195,118	94,006	27,125,913	1.4	XXX.....	XXX.....	22,677,801	4,448,111
9.5	Class 5.....	(d).....619,200	2,751,945	2,996,924	1,083,434	0	(c).....7,451,503	0.4	XXX.....	XXX.....	2,515,196	4,936,306
9.6	Class 6.....	(d).....0	3,046,858	338,492	0	1,928,647	(c).....5,313,997	0.3	XXX.....	XXX.....	1,173,647	4,140,349
9.7	Totals.....	115,933,174	604,602,860	823,957,436	336,310,793	110,291,332	(b)....1,991,095,595	100.0	XXX.....	XXX.....	1,335,100,478	655,995,114
9.8	Line 9.7 as a % of Col. 6.....	5.8	30.4	41.4	16.9	5.5	100.0	XXX.....	XXX.....	XXX.....	67.1	32.9
10.	Total Bonds Prior Year											
10.1	Class 1.....	106,016,673	351,174,487	344,910,268	210,799,948	76,963,301	XXX.....	XXX.....	1,089,864,677	53.4	813,394,764	276,469,912
10.2	Class 2.....	30,805,932	184,556,796	436,466,603	76,462,573	54,767,587	XXX.....	XXX.....	783,059,491	38.4	489,941,074	293,118,417
10.3	Class 3.....	5,755,468	34,280,432	50,370,698	12,399,432	11,176,911	XXX.....	XXX.....	113,982,941	5.6	91,632,985	22,349,955
10.4	Class 4.....	888,215	14,766,715	9,927,561	4,424,099	0	XXX.....	XXX.....	30,006,590	1.5	25,039,650	4,966,940
10.5	Class 5.....	289,897	12,877,747	4,483,683	1,373,335	0	XXX.....	XXX.....	(c).....19,024,662	0.9	3,760,856	15,263,806
10.6	Class 6.....	0	0	376,139	75,951	4,443,750	XXX.....	XXX.....	(c).....4,895,840	0.2	2,682,000	2,213,840
10.7	Totals.....	143,756,185	597,656,177	846,534,952	305,535,338	147,351,549	XXX.....	XXX.....	(b)....2,040,834,201	100.0	1,426,451,329	614,382,870
10.8	Line 10.7 as a % of Col. 8.....	7.0	29.3	41.5	15.0	7.2	XXX.....	XXX.....	100.0	XXX.....	69.9	30.1
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	57,449,432	198,204,016	288,303,809	184,408,334	42,201,009	770,566,600	38.7	813,394,764	39.9	770,566,600	XXX.....
11.2	Class 2.....	15,450,683	149,000,265	209,011,001	42,839,587	34,112,523	450,414,059	22.6	489,941,074	24.0	450,414,059	XXX.....
11.3	Class 3.....	2,898,220	33,808,750	13,884,917	19,053,974	18,107,316	87,753,177	4.4	91,632,985	4.5	87,753,177	XXX.....
11.4	Class 4.....	0	10,302,949	9,262,295	3,018,551	94,006	22,677,801	1.1	25,039,650	1.2	22,677,801	XXX.....
11.5	Class 5.....	0	2,515,196	0	0	0	2,515,196	0.1	3,760,856	0.2	2,515,196	XXX.....
11.6	Class 6.....	0	0	0	0	1,173,647	1,173,647	0.1	2,682,000	0.1	1,173,647	XXX.....
11.7	Totals.....	75,798,335	393,831,176	520,462,022	249,320,446	95,688,501	1,335,100,480	67.1	1,426,451,329	69.9	1,335,100,480	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	5.7	29.5	39.0	18.7	7.2	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	3.8	19.8	26.1	12.5	4.8	67.1	XXX.....	XXX.....	XXX.....	67.1	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....	28,064,037	82,136,347	118,552,905	48,292,982	12,820,689	289,866,960	14.6	276,469,912	13.5	XXX.....	289,866,960
12.2	Class 2.....	6,696,372	110,146,770	174,559,683	37,437,365	1,027,143	329,867,333	16.6	293,118,417	14.4	XXX.....	329,867,333
12.3	Class 3.....	4,276,391	12,926,594	5,533,070	0	0	22,736,055	1.1	22,349,955	1.1	XXX.....	22,736,055
12.4	Class 4.....	478,840	2,278,366	1,514,339	176,567	0	4,448,112	0.2	4,966,940	0.2	XXX.....	4,448,112
12.5	Class 5.....	619,200	236,748	2,996,924	1,083,434	0	4,936,306	0.2	15,263,806	0.7	XXX.....	4,936,306
12.6	Class 6.....	0	3,046,858	338,492	0	755,000	4,140,350	0.2	2,213,840	0.1	XXX.....	4,140,350
12.7	Totals.....	40,134,840	210,771,683	303,495,413	86,990,348	14,602,832	655,995,116	32.9	614,382,870	30.1	XXX.....	655,995,116
12.8	Line 12.7 as a % of Col. 6.....	6.1	32.1	46.3	13.3	2.2	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	2.0	10.6	15.2	4.4	0.7	32.9	XXX.....	XXX.....	XXX.....	XXX.....	32.9

(a) Includes \$.....337,578,336 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....34,646,629 current year, \$.....54,663,074 prior year of bonds with Z designations and \$.....0 current year, \$.....275,348,070 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....4,000,000 prior year of bonds with 5* designations and \$.....2,325,000 current year, \$.....325,000 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) 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 D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

SIIS

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	217,416	1,081,095	6,356,659	5,756,414	0	13,411,584	0.7	35,511,651	1.7	6,117,659	7,293,925
1.2	Residential Mortgage-Backed Securities.....	358	1,848	2,659	0	0	4,865	0.0	5,829	0.0	4,865	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5	Totals.....	217,774	1,082,943	6,359,318	5,756,414	0	13,416,449	0.7	35,517,480	1.7	6,122,524	7,293,925
2.	All Other Governments											
2.1	Issuer Obligations.....	0	2,153,118	0	0	0	2,153,118	0.1	2,230,341	0.1	1,077,156	1,075,962
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	0	2,153,118	0	0	0	2,153,118	0.1	2,230,341	0.1	1,077,156	1,075,962
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	3,838,423	30,462,574	27,824,139	7,647,808	69,772,944	3.5	45,987,380	2.3	69,772,944	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	3,838,423	30,462,574	27,824,139	7,647,808	69,772,944	3.5	45,987,380	2.3	69,772,944	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	80,000	870,000	2,618,855	12,848,782	0	16,417,637	0.8	16,482,909	0.8	14,462,637	1,955,000
5.2	Residential Mortgage-Backed Securities.....	8,389,979	30,984,894	8,176,740	2,553,467	12,143	50,117,223	2.5	88,682,427	4.3	50,117,222	0
5.3	Commercial Mortgage-Backed Securities.....	426,829	1,861,996	2,713,855	9,890,702	6,185,882	21,079,264	1.1	23,337,275	1.1	21,079,265	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	8,896,808	33,716,890	13,509,450	25,292,951	6,198,025	87,614,124	4.4	128,502,611	6.3	85,659,124	1,955,000
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	36,173,016	379,053,495	689,614,362	224,229,881	87,946,705	1,417,017,459	71.2	1,370,491,924	67.2	878,085,973	538,931,486
6.2	Residential Mortgage-Backed Securities.....	37,679,686	103,093,740	61,349,661	43,843,229	5,376,989	251,343,305	12.6	277,648,520	13.6	239,016,135	12,327,169
6.3	Commercial Mortgage-Backed Securities.....	1,033,013	65,787	4,797,106	309,593	525,937	6,731,436	0.3	5,770,193	0.3	2,813,502	3,917,933
6.4	Other Loan-Backed and Structured Securities.....	31,932,877	66,969,348	17,864,966	9,054,587	2,595,869	128,417,647	6.4	160,101,243	7.8	48,535,013	79,882,635
6.5	Totals.....	106,818,592	549,182,370	773,626,095	277,437,290	96,445,500	1,803,509,847	90.6	1,814,011,880	88.9	1,168,450,623	635,059,223
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	14,629,114	0	0	0	14,629,114	0.7	14,584,510	0.7	4,018,108	10,611,006
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	Totals.....	0	14,629,114	0	0	0	14,629,114	0.7	14,584,510	0.7	4,018,108	10,611,006
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	36,470,432	401,625,245	729,052,450	270,659,216	95,594,513	1,533,401,856	77.0	XXX	XXX	973,534,477	559,867,379
9.2	Residential Mortgage-Backed Securities.....	46,070,023	134,080,482	69,529,060	46,396,696	5,389,132	301,465,393	15.1	XXX	XXX	289,138,222	12,327,169
9.3	Commercial Mortgage-Backed Securities.....	1,459,842	1,927,783	7,510,961	10,200,295	6,711,819	27,810,700	1.4	XXX	XXX	23,892,767	3,917,933
9.4	Other Loan-Backed and Structured Securities.....	31,932,877	66,969,348	17,864,966	9,054,587	2,595,869	128,417,647	6.4	XXX	XXX	48,535,013	79,882,635
9.5	Totals.....	115,933,174	604,602,858	823,957,437	336,310,794	110,291,333	1,991,095,596	100.0	XXX	XXX	1,335,100,479	655,995,116
9.6	Line 9.5 as a % of Col. 6.....	5.8	30.4	41.4	16.9	5.5	100.0	XXX	XXX	XXX	67.1	32.9
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	58,045,703	331,163,529	735,593,426	233,914,007	126,572,050	XXX	XXX	1,485,288,715	72.8	974,587,760	510,700,952
10.2	Residential Mortgage-Backed Securities.....	43,215,834	167,365,348	85,065,260	58,723,226	11,967,107	XXX	XXX	366,336,775	18.0	353,413,683	12,923,092
10.3	Commercial Mortgage-Backed Securities.....	1,020,597	5,211,526	5,313,760	8,972,914	8,588,672	XXX	XXX	29,107,469	1.4	24,515,774	4,591,694
10.4	Other Loan-Backed and Structured Securities.....	41,474,051	93,915,777	20,562,506	3,925,190	223,719	XXX	XXX	160,101,243	7.8	73,934,111	86,167,135
10.5	Totals.....	143,756,185	597,656,180	846,534,952	305,535,337	147,351,548	XXX	XXX	2,040,834,202	100.0	1,426,451,328	614,382,873
10.6	Line 10.5 as a % of Col. 8.....	7.0	29.3	41.5	15.0	7.2	XXX	XXX	100.0	XXX	69.9	30.1
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	23,815,893	235,138,085	439,215,329	191,749,901	83,615,269	973,534,477	48.9	974,587,760	47.8	973,534,477	XXX
11.2	Residential Mortgage-Backed Securities.....	42,987,604	126,506,892	69,287,890	45,650,124	4,705,713	289,138,223	14.5	353,413,683	17.3	289,138,223	XXX
11.3	Commercial Mortgage-Backed Securities.....	1,445,422	1,861,996	4,508,764	9,890,702	6,185,882	23,892,766	1.2	24,515,774	1.2	23,892,766	XXX
11.4	Other Loan-Backed and Structured Securities.....	7,549,415	30,324,203	7,450,040	2,029,718	1,181,637	48,535,013	2.4	73,934,111	3.6	48,535,013	XXX
11.5	Totals.....	75,798,334	393,831,176	520,462,023	249,320,445	95,688,501	1,335,100,479	67.1	1,426,451,328	69.9	1,335,100,479	XXX
11.6	Line 11.5 as a % of Col. 6.....	5.7	29.5	39.0	18.7	7.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	3.8	19.8	26.1	12.5	4.8	67.1	XXX	XXX	XXX	67.1	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	12,654,538	166,487,161	289,837,121	78,909,315	11,979,243	559,867,378	28.1	510,700,952	25.0	XXX	559,867,378
12.2	Residential Mortgage-Backed Securities.....	3,082,419	7,573,590	241,170	746,571	683,419	12,327,169	0.6	12,923,092	0.6	XXX	12,327,169
12.3	Commercial Mortgage-Backed Securities.....	14,420	65,787	3,002,196	309,593	525,937	3,917,933	0.2	4,591,694	0.2	XXX	3,917,933
12.4	Other Loan-Backed and Structured Securities.....	24,383,462	36,645,145	10,414,926	7,024,869	1,414,233	79,882,635	4.0	86,167,135	4.2	XXX	79,882,635
12.5	Totals.....	40,134,839	210,771,683	303,495,413	86,990,348	14,602,832	655,995,115	32.9	614,382,873	30.1	XXX	655,995,115
12.6	Line 12.5 as a % of Col. 6.....	6.1	32.1	46.3	13.3	2.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.0	10.6	15.2	4.4	0.7	32.9	XXX	XXX	XXX	XXX	32.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

SI10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	24,992,969	24,992,969	0	0	0
2. Cost of short-term investments acquired.....	0	0	0	0	0
3. Accrual of discount.....	7,031	7,031	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	25,000,000	25,000,000	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024695.....		COEUR D'ALENE.....	ID.....		04/30/2001	8.000	1,526,977	0	0	0	0	0	3,290,000	12/31/2010
0024719.....		PLAINFIELD.....	IN.....		06/12/1997	8.450	67,141	0	0	0	0	0	2,420,000	12/31/2010
0024741.....		ONONDAGA.....	NY.....		04/30/2001	8.000	110,060	0	0	0	0	0	2,590,000	12/31/2010
0024744.....		EL PASO.....	TX.....		08/28/1997	8.375	203,689	0	0	0	0	0	6,425,000	12/31/2010
0024745.....		SAN ANTONIO.....	TX.....		08/29/1997	8.125	1,044,113	0	0	0	0	0	3,305,000	12/31/2010
0024750.....		DOUGLASS TWP.....	PA.....		09/30/1997	8.000	1,166,329	0	0	0	0	0	5,835,000	12/31/2010
0024762.....	O.....	SODDY-DAISY.....	TN.....		04/30/2001	8.000	135,259	0	0	0	0	0	661,500	12/31/2010
0024786.....		COLUMBUS.....	GA.....		06/03/1998	7.250	495,284	0	0	0	0	0	2,385,000	12/31/2010
0024798.....	O.....	FAYETTEVILLE.....	NC.....		09/30/1998	7.165	106,062	0	0	0	0	0	401,499	12/31/2010
0024807.....		BROKEN ARROW.....	OK.....		10/22/1998	7.240	281,007	0	0	0	0	0	3,430,000	12/31/2010
0024809.....		COLONIAL HGTS.....	TN.....		10/30/1998	7.400	1,010,140	0	0	0	0	0	3,295,000	12/31/2010
0024850.....		HENDERSON.....	NV.....		04/13/1999	6.850	238,220	0	0	0	0	0	17,315,000	12/31/2009
0024872.....	O.....	OAKWOOD.....	GA.....		10/22/1999	7.000	466,898	0	0	0	0	0	1,507,001	12/31/2010
0024881.....		ELKTON.....	MD.....		02/15/2000	8.050	2,773,060	0	0	0	0	0	6,470,000	12/31/2010
0024883.....		LOS ANGELES.....	CA.....		04/26/2000	8.650	421,818	0	0	0	0	0	5,105,000	12/31/2010
0024884.....		LOUISA.....	KY.....		04/28/2000	8.000	1,370,384	0	0	0	0	0	3,490,000	12/31/2010
0024885.....		BEAVERCREEK TWP.....	OH.....		05/11/2000	8.250	926,752	0	0	0	0	0	2,235,000	12/31/2010
0024891.....		TAYLORS.....	SC.....		09/07/2000	8.000	6,089,128	0	0	0	0	0	15,340,000	12/31/2010
0024893.....		ALBUQUERQUE.....	NM.....		11/06/2000	9.000	1,229,036	0	0	0	0	0	3,435,000	12/31/2010
0024902.....		HALLS CROSSROAD.....	TN.....		05/16/2001	8.000	406,077	0	0	0	0	0	1,705,000	12/31/2010
0024905.....		BATTLE CREEK.....	MI.....		08/30/2001	8.200	2,071,741	0	0	0	0	0	9,115,000	12/31/2010
0024906.....		OLIVE TWP.....	IN.....		08/30/2001	8.200	1,001,637	0	0	0	0	0	4,405,000	12/31/2010
0024907.....		TOWNSEND TWP.....	OH.....		08/30/2001	8.200	1,295,473	0	0	0	0	0	5,700,000	12/31/2010
0024909.....		KNOX COUNTY.....	TN.....		08/30/2001	8.200	695,128	0	0	0	0	0	3,165,000	12/31/2010
0024910.....		ROWAN COUNTY.....	NC.....		08/30/2001	8.200	1,035,870	0	0	0	0	0	4,560,000	12/31/2010
0024912.....		VERNON TOWNSHIP.....	PA.....		09/10/2001	8.210	484,975	0	0	0	0	0	2,205,000	12/31/2010
0024913.....		KNOX COUNTY.....	TN.....		10/12/2001	7.750	1,476,114	0	0	0	0	0	2,845,000	12/31/2010
0024917.....		MUSKOGEE.....	OK.....		12/21/2001	7.500	1,234,830	0	0	0	0	0	3,195,000	12/31/2010
0024922.....	AL.....	BIRMINGHAM.....	AL.....		04/09/2002	7.680	5,483,275	0	0	0	0	0	20,490,000	12/31/2010
0024924.....		COLUMBUS.....	OH.....		05/01/2002	7.500	1,186,498	0	0	0	0	0	2,330,000	12/31/2010
0024926.....		EL PASO.....	TX.....		05/17/2002	7.850	2,551,501	0	0	0	0	0	9,670,000	12/31/2010
0024927.....		BROOKSVILLE.....	FL.....		05/20/2002	7.500	911,334	0	0	0	0	0	2,425,000	12/31/2010
0024947.....		COLUMBIA.....	MD.....		10/15/2002	6.875	1,529,861	0	0	0	0	0	4,510,000	12/31/2010
0125139.....		PHENIX CITY.....	AL.....		05/17/2005	5.820	1,819,319	0	0	0	0	0	3,115,000	12/31/2010
0125329.....		MOUNTAIN BROOK.....	AL.....		06/21/2007	6.060	2,478,819	0	0	0	0	0	4,260,000	12/31/2010
0125488.....		BIRMINGHAM.....	AL.....		03/09/2011	5.070	1,213,266	0	0	0	0	0	2,550,000	01/31/2011
0125523.....		FORT PAYNE.....	AL.....		08/30/2011	5.500	1,674,801	0	0	0	0	0	3,600,000	08/15/2011
0325132.....		TUCSON.....	AZ.....		04/07/2005	5.850	643,560	0	0	0	0	0	1,050,000	12/31/2010
0325153.....		GILBERT.....	AZ.....		07/07/2005	5.750	1,035,441	0	0	0	0	0	1,725,000	12/31/2010
0325357.....		LAVEEN.....	AZ.....		11/30/2007	6.330	864,204	0	0	0	0	0	1,370,000	12/31/2010
0325372.....		SCOTTSDALE.....	AZ.....		01/07/2008	6.050	1,076,997	0	0	0	0	0	1,485,000	12/31/2010
0325431.....		TUCSON.....	AZ.....		12/05/2008	6.700	1,425,164	0	0	0	0	0	2,870,000	12/31/2010
0325510.....		CHANDLER.....	AZ.....		06/29/2011	5.125	1,383,067	0	0	0	0	0	7,550,000	05/13/2011

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0425231.....		LITTLE ROCK.....	AR.....	.....	04/25/2006.....	6.080.....	3,016,320.....	0.....	0.....	0.....	0.....	0.....	4,765,000.....	12/31/2010.....
0524992.....		DEL AIRE.....	CA.....	.....	04/10/2003.....	6.400.....	2,976,675.....	0.....	0.....	0.....	0.....	0.....	10,255,000.....	12/31/2010.....
0524994.....		TUSTIN.....	CA.....	.....	04/17/2003.....	6.125.....	2,812,213.....	0.....	0.....	0.....	0.....	0.....	5,480,000.....	12/31/2010.....
0524995.....		FRESNO.....	CA.....	.....	04/23/2003.....	6.500.....	1,126,721.....	0.....	0.....	0.....	0.....	0.....	1,820,000.....	12/31/2010.....
0525116.....		SAN DIEGO.....	CA.....	.....	12/29/2004.....	6.180.....	4,408,679.....	0.....	0.....	0.....	0.....	0.....	8,675,000.....	12/31/2010.....
0525133.....		PACOIMA.....	CA.....	.....	04/20/2005.....	5.770.....	2,797,310.....	0.....	0.....	0.....	0.....	0.....	4,625,000.....	12/31/2010.....
0525142.....		FRESNO.....	CA.....	.....	05/31/2005.....	5.820.....	3,151,085.....	0.....	0.....	0.....	0.....	0.....	6,875,000.....	12/31/2010.....
0525227.....		SAN DIEGO.....	CA.....	.....	04/03/2006.....	6.200.....	1,421,267.....	0.....	0.....	0.....	0.....	0.....	8,470,000.....	12/31/2010.....
0525241.....		SANTA ANNA.....	CA.....	.....	06/07/2006.....	6.110.....	3,343,139.....	0.....	0.....	0.....	0.....	0.....	18,705,000.....	12/31/2010.....
0525267.....		SAN DIEGO.....	CA.....	.....	09/27/2006.....	6.640.....	1,807,339.....	0.....	0.....	0.....	0.....	0.....	3,130,000.....	12/31/2010.....
0525291.....		LONG BEACH.....	CA.....	.....	12/27/2006.....	6.160.....	1,573,924.....	0.....	0.....	0.....	0.....	0.....	2,130,000.....	12/31/2010.....
0525295.....		MISSION VIEJO.....	CA.....	.....	12/28/2006.....	6.320.....	1,659,449.....	0.....	0.....	0.....	0.....	0.....	2,980,000.....	12/31/2010.....
0525315.....		SACRAMENTO.....	CA.....	.....	04/16/2007.....	7.500.....	1,524,699.....	0.....	0.....	0.....	0.....	0.....	3,040,000.....	12/31/2010.....
0525373.....		WINDSOR.....	CA.....	.....	01/15/2008.....	6.050.....	3,426,443.....	0.....	0.....	0.....	0.....	0.....	4,000,000.....	12/31/2010.....
0525396.....		MORGAN HILLS.....	CA.....	.....	05/22/2008.....	6.000.....	2,763,891.....	0.....	0.....	0.....	0.....	0.....	10,320,000.....	12/31/2010.....
0525404.....		LOS ANGELES.....	CA.....	.....	07/09/2008.....	6.760.....	1,616,658.....	0.....	0.....	0.....	0.....	0.....	2,445,000.....	12/31/2010.....
0525417.....		DEL MAR.....	CA.....	.....	09/30/2008.....	6.600.....	1,420,128.....	0.....	0.....	0.....	0.....	0.....	3,945,000.....	12/31/2010.....
0525425.....		CHINO.....	CA.....	.....	10/30/2008.....	6.530.....	2,553,314.....	0.....	0.....	0.....	0.....	0.....	3,765,000.....	12/31/2010.....
0525452.....		SUNNYVALE.....	CA.....	.....	06/17/2010.....	6.490.....	1,011,927.....	0.....	0.....	0.....	0.....	0.....	2,700,000.....	04/28/2010.....
0525522.....		DANA POINT.....	CA.....	.....	08/19/2011.....	5.500.....	1,285,942.....	0.....	0.....	0.....	0.....	0.....	2,760,000.....	07/01/2011.....
0625232.....		DENVER.....	CO.....	.....	04/25/2006.....	6.050.....	1,313,336.....	0.....	0.....	0.....	0.....	0.....	2,650,000.....	12/31/2010.....
0R24066.....		GREELEY.....	CO.....	.....	07/31/1997.....	8.700.....	36,779.....	0.....	0.....	0.....	0.....	0.....	1,125,000.....	12/31/2009.....
0R24234.....	O.....	NEW BRIGHTON.....	MN.....	.....	04/29/1999.....	7.250.....	21,403.....	0.....	0.....	0.....	0.....	0.....	183,000.....	12/31/2010.....
0R24298.....		ALBUQUERQUE.....	NM.....	.....	08/24/1999.....	7.500.....	223,993.....	0.....	0.....	0.....	0.....	0.....	920,000.....	12/31/2010.....
1025057.....		LAKELAND.....	FL.....	.....	02/27/2004.....	5.970.....	1,900,733.....	0.....	0.....	0.....	0.....	0.....	3,935,000.....	12/31/2010.....
1025169.....		PALMETTO.....	FL.....	.....	09/16/2005.....	5.770.....	1,634,311.....	0.....	0.....	0.....	0.....	0.....	2,660,000.....	12/31/2010.....
1025205.....		PORT ST LUCIE.....	FL.....	.....	01/31/2006.....	5.790.....	656,544.....	0.....	0.....	0.....	0.....	0.....	1,360,000.....	12/31/2010.....
1025264.....		WEST PALM BEACH.....	FL.....	.....	09/07/2006.....	6.540.....	1,587,873.....	0.....	0.....	0.....	0.....	0.....	4,160,000.....	12/31/2010.....
1025286.....		FORT LAUDERDALE.....	FL.....	.....	12/18/2006.....	6.330.....	2,263,430.....	0.....	0.....	0.....	0.....	0.....	3,580,000.....	12/31/2010.....
1025325.....		PLANTATION.....	FL.....	.....	05/14/2007.....	6.310.....	787,592.....	0.....	0.....	0.....	0.....	0.....	1,415,000.....	12/31/2010.....
1025349.....		WINTER HAVEN.....	FL.....	.....	09/28/2007.....	6.590.....	751,716.....	0.....	0.....	0.....	0.....	0.....	2,080,000.....	12/31/2010.....
1025363.....		CORAL SPRINGS.....	FL.....	.....	12/20/2007.....	6.600.....	1,714,699.....	0.....	0.....	0.....	0.....	0.....	2,815,000.....	12/31/2010.....
1025381.....		ROCKLEDGE.....	FL.....	.....	01/31/2008.....	6.450.....	2,555,986.....	0.....	0.....	0.....	0.....	0.....	4,545,000.....	12/31/2010.....
1025398.....		TAMPA.....	FL.....	.....	06/02/2008.....	6.550.....	1,093,042.....	0.....	0.....	0.....	0.....	0.....	3,090,000.....	12/31/2010.....
1025434.....		POMPANO BEACH.....	FL.....	.....	02/17/2009.....	7.670.....	730,681.....	0.....	0.....	0.....	0.....	0.....	1,715,000.....	12/31/2010.....
1025473.....		JACKSONVILLE.....	FL.....	.....	11/01/2010.....	6.125.....	1,827,575.....	0.....	0.....	0.....	0.....	0.....	4,060,000.....	12/31/2010.....
1025485.....		GROVELAND.....	FL.....	.....	01/26/2011.....	5.650.....	2,334,351.....	0.....	0.....	0.....	0.....	0.....	4,140,000.....	12/03/2010.....
1025486.....		GROVELAND.....	FL.....	.....	01/26/2011.....	5.650.....	437,689.....	0.....	0.....	0.....	0.....	0.....	2,063,000.....	12/03/2010.....
1025489.....		ORLANDO.....	FL.....	.....	03/24/2011.....	5.910.....	971,789.....	0.....	0.....	0.....	0.....	0.....	2,325,000.....	03/02/2011.....
1025495.....		ST PETERSBURG.....	FL.....	.....	04/07/2011.....	5.690.....	1,448,263.....	0.....	0.....	0.....	0.....	0.....	2,340,000.....	03/17/2011.....
1025502.....		BRADENTON.....	FL.....	.....	05/25/2011.....	5.650.....	1,154,692.....	0.....	0.....	0.....	0.....	0.....	3,975,000.....	03/04/2011.....
1025503.....		JACKSONVILLE.....	FL.....	.....	05/27/2011.....	5.625.....	1,516,596.....	0.....	0.....	0.....	0.....	0.....	2,500,000.....	04/27/2011.....
1025505.....		TAMPA.....	FL.....	.....	06/03/2011.....	5.625.....	1,119,573.....	0.....	0.....	0.....	0.....	0.....	1,900,000.....	05/06/2011.....
1025515.....		KISSIMMEE.....	FL.....	.....	07/07/2011.....	5.730.....	1,182,987.....	0.....	0.....	0.....	0.....	0.....	1,725,000.....	06/29/2011.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1025519.....		DESTIN.....	FL.....	.....	07/27/2011	5.500	2,972,262	0	0	0	0	0	4,450,000	06/01/2011
1025528.....		ORLANDO.....	FL.....	.....	09/29/2011	5.500	989,188	0	0	0	0	0	1,520,000	08/17/2011
1125112.....		TIFTON.....	GA.....	.....	11/29/2004	6.300	388,378	0	0	0	0	0	875,000	12/31/2010
1125183.....		OAKWOOD.....	GA.....	.....	11/01/2005	6.210	2,120,805	0	0	0	0	0	3,315,000	12/31/2010
1125258.....		DALTON.....	GA.....	.....	08/21/2006	6.720	2,419,793	0	0	0	0	0	2,875,000	12/31/2010
1125338.....		OAKWOOD.....	GA.....	.....	08/13/2007	6.940	502,778	0	0	0	0	0	800,000	12/31/2010
1125362.....		SAVANNAH.....	GA.....	.....	12/20/2007	6.260	2,132,500	0	0	0	0	0	2,550,000	12/31/2010
1125483.....		SAVANNAH.....	GA.....	.....	12/22/2010	5.750	1,440,627	0	0	0	0	0	3,650,000	12/31/2010
1125531.....		SAVANNAH.....	GA.....	.....	10/20/2011	5.500	881,357	0	0	0	0	0	2,235,000	08/24/2011
1325092.....		COEUR D'ALENE.....	ID.....	.....	09/16/2004	6.290	595,288	0	0	0	0	0	1,245,000	12/31/2010
1325224.....		COEUR D'ALENE.....	ID.....	.....	03/30/2006	6.250	443,477	0	0	0	0	0	1,190,000	12/31/2010
1425146.....		KENILWORTH.....	IL.....	.....	06/08/2005	5.750	989,855	0	0	0	0	0	1,355,000	12/31/2010
1425236.....		MIDLOTHIAN.....	IL.....	.....	05/15/2006	6.010	1,198,256	0	0	0	0	0	1,855,000	12/31/2010
1425304.....		ARLINGTON HEIGHTS.....	IL.....	.....	02/01/2007	6.270	1,888,490	0	0	0	0	0	3,940,000	12/31/2010
1425382.....		EDWARDSVILLE.....	IL.....	.....	02/07/2008	6.670	1,937,465	0	0	0	0	0	2,665,000	12/31/2010
1425385.....		BOURBONNAIS.....	IL.....	.....	02/28/2008	6.000	936,627	0	0	0	0	0	1,155,000	12/31/2010
1425429.....		LINCOLNWOOD.....	IL.....	.....	12/01/2008	6.600	1,702,031	0	0	0	0	0	2,505,000	12/31/2010
1425458.....		CHICAGO.....	IL.....	.....	07/16/2010	6.410	862,929	0	0	0	0	0	1,485,000	12/31/2010
1425459.....		GURNEE.....	IL.....	.....	07/22/2010	6.125	943,420	0	0	0	0	0	1,580,000	12/31/2010
1525141.....		ZIONSVILLE.....	IN.....	.....	05/24/2005	5.890	1,119,193	0	0	0	0	0	1,535,000	12/31/2010
1525180.....		BUCKCREEK TWP.....	IN.....	.....	10/28/2005	5.570	2,218,119	0	0	0	0	0	2,710,000	12/31/2010
1525229.....		ST JOSEPH TWP.....	IN.....	.....	04/07/2006	6.460	918,709	0	0	0	0	0	1,515,000	12/31/2010
1525287.....		BROWNSBURG.....	IN.....	.....	12/20/2006	6.300	1,485,113	0	0	0	0	0	2,120,000	12/31/2010
1525331.....		INDIANAPOLIS.....	IN.....	.....	06/26/2007	6.130	632,229	0	0	0	0	0	4,395,000	12/31/2010
1525332.....		MCCORDSVILLE.....	IN.....	.....	06/28/2007	6.390	1,769,840	0	0	0	0	0	2,415,000	12/31/2010
1525371.....		INDIANAPOLIS.....	IN.....	.....	12/26/2007	6.470	1,870,818	0	0	0	0	0	2,710,000	12/31/2010
1525491.....		FISHERS.....	IN.....	.....	04/06/2011	5.880	975,322	0	0	0	0	0	1,500,000	03/01/2011
1525499.....		CARMEL.....	IN.....	.....	04/28/2011	5.870	1,224,538	0	0	0	0	0	3,050,000	04/08/2011
1625196.....		DES MOINES.....	IA.....	.....	12/08/2005	5.740	950,404	0	0	0	0	0	1,785,000	12/31/2010
1625230.....		DAVENPORT.....	IA.....	.....	04/24/2006	6.300	407,258	0	0	0	0	0	1,085,000	12/31/2010
1625247.....		DES MOINES.....	IA.....	.....	06/29/2006	5.810	1,247,057	0	0	0	0	0	2,115,000	12/31/2009
1625278.....		ELLSWORTH.....	IA.....	.....	11/28/2006	6.510	827,016	0	0	0	0	0	1,260,000	12/31/2010
1625322.....		WATERLOO.....	IA.....	.....	04/30/2007	6.620	300,714	0	0	0	0	0	735,000	12/31/2010
1625419.....		DES MOINES.....	IA.....	.....	10/09/2008	6.490	2,474,869	0	0	0	0	0	3,905,000	12/31/2010
1825089.....		DANVILLE.....	KY.....	.....	08/26/2004	6.660	757,597	0	0	0	0	0	1,050,000	12/31/2010
1825143.....		LEXINGTON.....	KY.....	.....	05/31/2005	6.040	858,379	0	0	0	0	0	1,485,000	12/31/2010
1825352.....		LOUISVILLE.....	KY.....	.....	10/17/2007	6.375	1,058,396	0	0	0	0	0	1,830,000	12/31/2010
2225157.....		PLYMOUTH.....	MA.....	.....	07/18/2005	5.500	4,122,050	0	0	0	0	0	9,120,000	12/31/2010
2225506.....		BURLINGTON.....	MA.....	.....	06/09/2011	5.625	1,473,126	0	0	0	0	0	2,770,000	05/02/2011
2325307.....		PLYMOUTH TWP.....	MI.....	.....	03/01/2007	6.320	1,867,785	0	0	0	0	0	4,220,000	12/31/2010
2325326.....		ROMULUS.....	MI.....	.....	05/30/2007	6.300	928,703	0	0	0	0	0	1,710,000	12/31/2010
2425080.....		MINNETONKA.....	MN.....	.....	06/18/2004	5.620	7,068,588	0	0	0	0	0	16,050,000	12/31/2010
2425368.....		ST PAUL.....	MN.....	.....	12/21/2007	6.100	2,681,823	0	0	0	0	0	4,050,000	12/31/2010
2425507.....		GOLDEN VALLEY.....	MN.....	.....	06/14/2011	5.690	1,235,832	0	0	0	0	0	1,970,000	05/10/2011

E04.2

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2625165.....		LEE'S SUMMIT.....	MO.....	.....	08/22/2005	5.910	920,040	0	0	0	0	0	1,840,000	12/31/2010
2625179.....		JEFFERSON COUNTY.....	MO.....	.....	10/06/2005	5.940	741,416	0	0	0	0	0	1,365,000	12/31/2010
2625233.....		ST LOUIS.....	MO.....	.....	04/26/2006	6.100	2,300,718	0	0	0	0	0	2,715,000	12/31/2010
2625406.....		EARTH CITY.....	MO.....	.....	07/23/2008	6.620	3,624,857	0	0	0	0	0	5,125,000	12/31/2010
2725159.....		BOZEMAN.....	MT.....	.....	07/29/2005	6.070	1,178,167	0	0	0	0	0	2,770,000	12/31/2010
2725206.....		BOZEMAN.....	MT.....	.....	02/08/2006	5.930	1,642,167	0	0	0	0	0	4,330,000	12/31/2010
2725366.....		BOZEMAN.....	MT.....	.....	12/20/2007	6.410	1,152,386	0	0	0	0	0	3,340,000	12/31/2010
2725477.....		BOZEMAN.....	MT.....	.....	11/29/2010	6.000	622,418	0	0	0	0	0	1,000,000	12/31/2010
2825023.....		OMAHA.....	NE.....	.....	09/09/2003	6.500	821,951	0	0	0	0	0	1,440,000	12/31/2010
2825149.....		OMAHA.....	NE.....	.....	06/22/2005	5.980	457,407	0	0	0	0	0	1,040,000	12/31/2010
2825151.....		OMAHA.....	NE.....	.....	06/29/2005	5.860	675,593	0	0	0	0	0	1,270,000	12/31/2010
2825251.....		LINCOLN.....	NE.....	.....	07/13/2006	6.350	1,052,946	0	0	0	0	0	2,140,000	12/31/2010
2825293.....		OMAHA.....	NE.....	.....	12/28/2006	6.330	2,115,622	0	0	0	0	0	4,235,000	12/31/2010
2825496.....		PAPILLION.....	NE.....	.....	04/15/2011	5.750	836,542	0	0	0	0	0	1,770,000	03/23/2011
2925469.....		LAS VEGAS.....	NV.....	.....	10/27/2010	5.900	2,002,477	0	0	0	0	0	7,260,000	12/31/2010
3025334.....		COLEBROOK.....	NH.....	.....	07/31/2007	6.140	786,187	0	0	0	0	0	970,000	12/31/2010
3125190.....		ELIZABETH.....	NJ.....	.....	11/15/2005	5.690	1,423,383	0	0	0	0	0	1,630,000	12/31/2010
3225187.....		ALBUQUERQUE.....	NM.....	.....	11/09/2005	5.800	2,378,759	0	0	0	0	0	4,475,000	12/31/2010
3225235.....		ROSWELL.....	NM.....	.....	05/04/2006	7.640	2,646,780	0	0	0	0	0	8,735,000	12/31/2010
3325115.....		MORAVIA.....	NY.....	.....	12/22/2004	6.970	835,007	0	0	0	0	0	1,530,000	12/31/2010
3325129.....		AUBURN.....	NY.....	.....	03/22/2005	6.160	767,693	0	0	0	0	0	1,465,000	12/31/2010
3325171.....		PENFIELD.....	NY.....	.....	09/22/2005	5.590	1,253,647	0	0	0	0	0	1,615,000	12/31/2010
3325194.....		MINEOLA.....	NY.....	.....	11/18/2005	5.850	2,258,719	0	0	0	0	0	6,205,000	12/31/2010
3325269.....		BOHEMIA.....	NY.....	.....	09/29/2006	6.630	2,371,636	0	0	0	0	0	2,995,000	12/31/2010
3425202.....		DURHAM.....	NC.....	.....	01/19/2006	6.040	1,385,953	0	0	0	0	0	2,715,000	12/31/2010
3425239.....		GREENSBORO.....	NC.....	.....	05/31/2006	6.230	1,749,075	0	0	0	0	0	4,170,000	12/31/2010
3425370.....		CHARLOTTE.....	NC.....	.....	12/21/2007	6.260	3,612,851	0	0	0	0	0	4,805,000	12/31/2010
3425403.....		GOLDSBORO.....	NC.....	.....	06/24/2008	6.510	2,765,632	0	0	0	0	0	4,735,000	12/31/2010
3425444.....		ROANOKE RAPIDS.....	NC.....	.....	03/01/2010	6.375	822,491	0	0	0	0	0	2,720,000	12/31/2010
3425457.....		CHARLOTTE.....	NC.....	.....	07/13/2010	6.375	1,505,453	0	0	0	0	0	3,235,000	12/31/2010
3425475.....		HOLLY SPRINGS.....	NC.....	.....	11/22/2010	6.260	1,266,304	0	0	0	0	0	1,750,000	12/31/2010
3425487.....		ASHEVILLE.....	NC.....	.....	01/26/2011	5.250	1,828,998	0	0	0	0	0	2,950,000	11/22/2010
3625002.....		LOVELAND.....	OH.....	.....	05/30/2003	6.000	3,557,766	0	0	0	0	0	7,160,000	12/31/2010
3625138.....		VANDALIA.....	OH.....	.....	05/10/2005	5.810	1,912,104	0	0	0	0	0	6,950,000	12/31/2010
3625144.....		GROVEPORT.....	OH.....	.....	06/02/2005	5.800	952,579	0	0	0	0	0	2,330,000	12/31/2010
3625145.....		CINCINNATI.....	OH.....	.....	06/02/2005	5.870	3,450,915	0	0	0	0	0	6,820,000	12/31/2010
3625166.....		COLUMBUS.....	OH.....	.....	08/30/2005	5.820	643,887	0	0	0	0	0	1,380,000	12/31/2010
3625184.....		FRANKLIN TWP.....	OH.....	.....	11/01/2005	5.820	766,539	0	0	0	0	0	1,245,000	12/31/2010
3625185.....		WASHINGTON TWP.....	OH.....	.....	11/01/2005	6.240	5,094,911	0	0	0	0	0	9,700,000	12/31/2010
3625189.....		COLUMBUS.....	OH.....	.....	11/10/2005	5.680	969,183	0	0	0	0	0	1,755,000	12/31/2010
3625192.....		GAHANNA.....	OH.....	.....	11/18/2005	5.860	599,911	0	0	0	0	0	1,025,000	12/31/2009
3625197.....		WASHINGTON TWP.....	OH.....	.....	12/16/2005	5.850	1,575,152	0	0	0	0	0	2,765,000	12/31/2010
3625240.....		BROOK PARK.....	OH.....	.....	06/06/2006	5.990	1,734,233	0	0	0	0	0	3,265,000	12/31/2010
3625246.....		ELYRIA.....	OH.....	.....	06/27/2006	6.420	1,092,562	0	0	0	0	0	1,645,000	12/31/2010

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3625252.....		PAINESVILLE.....	OH.....	.....	07/18/2006	6.420	964,396	0	0	0	0	0	2,120,000	12/31/2010
3625256.....		HUBER HEIGHTS.....	OH.....	.....	08/08/2006	6.730	2,551,803	0	0	0	0	0	4,365,000	12/31/2010
3625274.....		GROVE CITY.....	OH.....	.....	10/31/2006	6.600	939,830	0	0	0	0	0	5,220,000	12/31/2010
3625280.....		CINCINNATI.....	OH.....	.....	11/28/2006	6.500	1,177,286	0	0	0	0	0	1,860,000	12/31/2010
3625283.....		BROOK PARK.....	OH.....	.....	12/05/2006	6.500	987,722	0	0	0	0	0	1,485,000	12/31/2010
3625290.....		FAIRFIELD.....	OH.....	.....	12/22/2006	6.340	846,403	0	0	0	0	0	2,220,000	12/31/2009
3625294.....		WEST CHESTER.....	OH.....	.....	12/28/2006	6.380	1,524,639	0	0	0	0	0	2,970,000	12/31/2010
3625335.....		COLUMBUS.....	OH.....	.....	07/31/2007	6.280	2,110,558	0	0	0	0	0	3,110,000	12/31/2010
3625340.....		ATHENS.....	OH.....	.....	08/16/2007	6.290	2,183,721	0	0	0	0	0	4,770,000	12/31/2010
3625361.....		CINCINNATI.....	OH.....	.....	12/11/2007	6.250	1,868,505	0	0	0	0	0	3,620,000	12/31/2010
3625388.....		CARROLLTON.....	OH.....	.....	03/24/2008	6.100	1,664,696	0	0	0	0	0	3,530,000	12/31/2010
3625534.....		FOREST PARK.....	OH.....	.....	10/27/2011	5.375	1,156,509	0	0	0	0	0	2,180,000	09/06/2011
3725123.....		OKLAHOMA CITY.....	OK.....	.....	02/22/2005	5.860	1,916,427	0	0	0	0	0	3,575,000	12/31/2010
3725181.....		TULSA.....	OK.....	.....	10/31/2005	5.810	526,245	0	0	0	0	0	1,680,000	12/31/2010
3725225.....		TULSA.....	OK.....	.....	03/31/2006	6.110	905,013	0	0	0	0	0	1,765,000	12/31/2010
3725226.....		MUSKOGEE.....	OK.....	.....	03/31/2006	6.210	533,222	0	0	0	0	0	1,175,000	12/31/2010
3725532.....		TULSA.....	OK.....	.....	10/20/2011	5.500	1,335,632	0	0	0	0	0	1,900,000	09/21/2011
3925199.....		HORSHAM TWP.....	PA.....	.....	12/28/2005	5.530	2,740,820	0	0	0	0	0	4,560,000	12/31/2010
3925244.....		CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006	6.390	537,568	0	0	0	0	0	865,000	12/31/2010
3925248.....		QUAKERTOWN.....	PA.....	.....	07/06/2006	6.380	3,193,135	0	0	0	0	0	4,830,000	12/31/2010
3925289.....		PITTSBURGH.....	PA.....	.....	12/21/2006	6.375	846,944	0	0	0	0	0	2,000,000	12/31/2010
4125118.....		MOUNT PLEASANT.....	SC.....	.....	01/18/2005	5.750	1,859,392	0	0	0	0	0	3,570,000	12/31/2010
4125271.....		NORTH MYRTLE BEACH.....	SC.....	.....	09/29/2006	6.680	1,537,071	0	0	0	0	0	2,555,000	12/31/2010
4125272.....		CONWAY.....	SC.....	.....	10/24/2006	6.940	1,537,601	0	0	0	0	0	2,795,000	12/31/2010
4125365.....		GEORGETOWN.....	SC.....	.....	12/20/2007	6.040	3,012,704	0	0	0	0	0	6,875,000	12/31/2010
4125440.....		GREENVILLE.....	SC.....	.....	12/23/2009	6.875	2,004,977	0	0	0	0	0	4,925,000	12/31/2010
4125449.....		GREENVILLE.....	SC.....	.....	06/03/2010	6.000	1,007,355	0	0	0	0	0	1,930,000	12/31/2010
4125536.....		FORT MILL.....	SC.....	.....	10/31/2011	5.500	1,295,335	0	0	0	0	0	2,080,000	08/24/2011
4325113.....		LAKE LAND.....	TN.....	.....	12/14/2004	6.200	1,582,564	0	0	0	0	0	2,720,000	12/31/2010
4325167.....		COLLIERVILLE.....	TN.....	.....	08/30/2005	5.770	1,272,654	0	0	0	0	0	1,905,000	12/31/2010
4325374.....		HENDERSONVILLE.....	TN.....	.....	01/24/2008	6.030	888,686	0	0	0	0	0	1,945,000	12/31/2010
4425058.....		ABILENE.....	TX.....	.....	02/27/2004	6.230	4,202,936	0	0	0	0	0	7,690,000	12/31/2010
4425107.....		DALLAS.....	TX.....	.....	11/16/2004	6.160	1,087,460	0	0	0	0	0	3,060,000	12/31/2010
4425108.....		EL PASO.....	TX.....	.....	11/17/2004	5.875	832,937	0	0	0	0	0	2,330,000	12/31/2010
4425114.....		ALLEN.....	TX.....	.....	12/20/2004	6.890	331,204	0	0	0	0	0	675,000	12/31/2010
4425120.....		LAREDO.....	TX.....	.....	01/25/2005	6.610	1,287,370	0	0	0	0	0	2,960,000	12/31/2010
4425161.....		EL PASO.....	TX.....	.....	08/10/2005	6.010	1,714,246	0	0	0	0	0	4,675,000	12/31/2010
4425188.....		SAN ANTONIO.....	TX.....	.....	11/09/2005	5.660	870,015	0	0	0	0	0	2,620,000	12/31/2010
4425193.....		PASADENA.....	TX.....	.....	11/18/2005	5.850	1,262,636	0	0	0	0	0	2,880,000	12/31/2010
4425222.....		CONROE.....	TX.....	.....	03/28/2006	6.170	1,511,514	0	0	0	0	0	2,915,000	12/31/2010
4425223.....		CONROE.....	TX.....	.....	03/28/2006	6.170	344,688	0	0	0	0	0	670,000	12/31/2010
4425228.....		TEMPLE.....	TX.....	.....	04/06/2006	6.150	1,411,925	0	0	0	0	0	2,205,000	12/31/2010
4425249.....		HOUSTON.....	TX.....	.....	07/11/2006	6.630	2,078,664	0	0	0	0	0	3,895,000	12/31/2010
4425250.....		DALLAS.....	TX.....	.....	07/12/2006	6.700	2,064,887	0	0	0	0	0	3,470,000	12/31/2010

E04.4

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4425284.....		LEWISVILLE.....	TX.....	.....	12/12/2006.....	6.330.....	1,239,534.....	0.....	0.....	0.....	0.....	0.....	1,540,000.....	12/31/2010.....
4425299.....		CONROE.....	TX.....	.....	01/19/2007.....	6.610.....	590,683.....	0.....	0.....	0.....	0.....	0.....	1,160,000.....	12/31/2010.....
4425302.....		MCALLEN.....	TX.....	.....	01/31/2007.....	6.240.....	1,158,890.....	0.....	0.....	0.....	0.....	0.....	7,450,000.....	12/31/2010.....
4425312.....		HOUSTON.....	TX.....	.....	03/29/2007.....	6.300.....	910,561.....	0.....	0.....	0.....	0.....	0.....	1,650,000.....	12/31/2010.....
4425316.....		ADDISON.....	TX.....	.....	04/16/2007.....	6.200.....	1,298,887.....	0.....	0.....	0.....	0.....	0.....	1,955,000.....	12/31/2010.....
4425324.....		DALLAS.....	TX.....	.....	05/14/2007.....	6.100.....	1,842,882.....	0.....	0.....	0.....	0.....	0.....	2,755,000.....	12/31/2010.....
4425333.....		HOUSTON.....	TX.....	.....	06/29/2007.....	6.400.....	1,913,026.....	0.....	0.....	0.....	0.....	0.....	3,845,000.....	12/31/2010.....
4425367.....		CARROLLTON.....	TX.....	.....	12/21/2007.....	6.410.....	3,154,695.....	0.....	0.....	0.....	0.....	0.....	4,700,000.....	12/31/2010.....
4425369.....		SUGAR LAND.....	TX.....	.....	12/21/2007.....	6.300.....	1,418,101.....	0.....	0.....	0.....	0.....	0.....	2,090,000.....	12/31/2010.....
4425377.....		SAN ANTONIO.....	TX.....	.....	01/29/2008.....	6.100.....	1,093,305.....	0.....	0.....	0.....	0.....	0.....	2,625,000.....	12/31/2010.....
4425393.....		TEMPLE.....	TX.....	.....	05/12/2008.....	6.580.....	1,040,612.....	0.....	0.....	0.....	0.....	0.....	1,440,000.....	12/31/2010.....
4425415.....		HOUSTON.....	TX.....	.....	09/26/2008.....	6.580.....	1,086,095.....	0.....	0.....	0.....	0.....	0.....	1,675,000.....	12/31/2010.....
4425427.....		HOUSTON.....	TX.....	.....	11/21/2008.....	6.500.....	3,217,122.....	0.....	0.....	0.....	0.....	0.....	8,825,000.....	12/31/2010.....
4425462.....		HOUSTON.....	TX.....	.....	09/15/2010.....	5.750.....	1,186,568.....	0.....	0.....	0.....	0.....	0.....	2,565,000.....	12/31/2010.....
4425493.....		DALLAS.....	TX.....	.....	04/07/2011.....	5.680.....	1,458,357.....	0.....	0.....	0.....	0.....	0.....	4,250,000.....	01/13/2011.....
4425511.....		SAN ANTONIO.....	TX.....	.....	06/30/2011.....	5.610.....	1,067,645.....	0.....	0.....	0.....	0.....	0.....	2,700,000.....	03/07/2011.....
4525162.....		SALT LAKE CITY.....	UT.....	.....	08/15/2005.....	5.710.....	2,445,637.....	0.....	0.....	0.....	0.....	0.....	3,295,000.....	12/31/2010.....
4525163.....		SANDY.....	UT.....	.....	08/15/2005.....	5.830.....	1,000,881.....	0.....	0.....	0.....	0.....	0.....	2,160,000.....	12/31/2010.....
4525380.....		PROVO.....	UT.....	.....	01/31/2008.....	6.280.....	2,610,038.....	0.....	0.....	0.....	0.....	0.....	5,545,000.....	12/31/2010.....
4625461.....		BARRE.....	VT.....	.....	08/26/2010.....	5.850.....	3,291,737.....	0.....	0.....	0.....	0.....	0.....	5,780,000.....	12/31/2010.....
4725131.....		STERLING.....	VA.....	.....	03/30/2005.....	5.670.....	2,957,268.....	0.....	0.....	0.....	0.....	0.....	8,075,000.....	12/31/2010.....
4725134.....		MIDLOTHIAN.....	VA.....	.....	04/28/2005.....	5.850.....	814,985.....	0.....	0.....	0.....	0.....	0.....	1,830,000.....	12/31/2010.....
4725204.....		POWHATAN.....	VA.....	.....	01/30/2006.....	6.100.....	837,105.....	0.....	0.....	0.....	0.....	0.....	1,275,000.....	12/31/2010.....
4725237.....		MECHANICSVILLE.....	VA.....	.....	05/15/2006.....	6.170.....	987,659.....	0.....	0.....	0.....	0.....	0.....	2,760,000.....	12/31/2010.....
4725261.....		NORFOLK.....	VA.....	.....	08/30/2006.....	6.650.....	1,280,758.....	0.....	0.....	0.....	0.....	0.....	2,305,000.....	12/31/2010.....
4725408.....		GAINESVILLE.....	VA.....	.....	08/15/2008.....	6.480.....	1,324,711.....	0.....	0.....	0.....	0.....	0.....	1,915,000.....	12/31/2010.....
4725411.....		NORFOLK.....	VA.....	.....	09/02/2008.....	6.610.....	3,260,168.....	0.....	0.....	0.....	0.....	0.....	8,535,000.....	12/31/2010.....
4725412.....		NORFOLK.....	VA.....	.....	09/02/2008.....	6.510.....	88,355.....	0.....	0.....	0.....	0.....	0.....	8,535,000.....	12/31/2010.....
4725420.....		GAINESVILLE.....	VA.....	.....	10/10/2008.....	6.600.....	2,479,573.....	0.....	0.....	0.....	0.....	0.....	3,450,000.....	12/31/2010.....
4725450.....		VIRGINIA BEACH.....	VA.....	.....	06/07/2010.....	6.000.....	1,248,812.....	0.....	0.....	0.....	0.....	0.....	3,400,000.....	04/20/2010.....
4725454.....		MIDLOTHIAN.....	VA.....	.....	06/23/2010.....	6.860.....	736,014.....	0.....	0.....	0.....	0.....	0.....	1,300,000.....	05/04/2010.....
4725467.....		PORTSMOUTH.....	VA.....	.....	10/27/2010.....	6.250.....	1,260,401.....	0.....	0.....	0.....	0.....	0.....	2,300,000.....	08/27/2010.....
4825137.....		SPOKANE VALLEY.....	WA.....	.....	05/02/2005.....	5.760.....	612,460.....	0.....	0.....	0.....	0.....	0.....	3,025,000.....	12/31/2010.....
4825262.....		TACOMA.....	WA.....	.....	09/01/2006.....	6.300.....	1,013,443.....	0.....	0.....	0.....	0.....	0.....	2,795,000.....	12/31/2010.....
4825435.....		GIG HARBOR.....	WA.....	.....	02/19/2009.....	7.250.....	1,554,813.....	0.....	0.....	0.....	0.....	0.....	3,495,000.....	12/31/2010.....
4925383.....		HEDGESVILLE.....	WV.....	.....	02/11/2008.....	6.240.....	2,311,215.....	0.....	0.....	0.....	0.....	0.....	3,970,000.....	12/31/2010.....
5025191.....		OCONOMOWOC.....	WI.....	.....	11/16/2005.....	5.710.....	1,981,046.....	0.....	0.....	0.....	0.....	0.....	4,020,000.....	12/31/2010.....
5025364.....		PRAIRIE DU CHIEN.....	WI.....	.....	12/20/2007.....	6.400.....	2,145,805.....	0.....	0.....	0.....	0.....	0.....	5,270,000.....	12/31/2010.....
5025416.....		MADISON.....	WI.....	.....	09/30/2008.....	6.850.....	2,247,390.....	0.....	0.....	0.....	0.....	0.....	4,055,000.....	12/31/2010.....
5025447.....		MADISON.....	WI.....	.....	04/20/2010.....	6.300.....	958,377.....	0.....	0.....	0.....	0.....	0.....	4,995,000.....	12/31/2010.....
5325355.....		TOWNSEND TWP.....	OH.....	.....	11/28/2007.....	6.770.....	1,959,407.....	0.....	0.....	0.....	0.....	0.....	8,675,000.....	12/31/2010.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							398,170,002.....	0.....	0.....	0.....	0.....	0.....	914,821,000.....	...XXX.....
0899999. Total - Mortgages in Good Standing.....							398,170,002.....	0.....	0.....	0.....	0.....	0.....	914,821,000.....	...XXX.....

E04.5

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3399999. Totals.....								398,170,002	0	0	0	0	914,821,000	...XXX.....

General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 2

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

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

Mortgages in Good Standing - Commercial Mortgages - All Other								
0125488.....	BIRMINGHAM.....	AL.....		03/09/2011.....	5.070.....	1,290,000.....	0.....	2,550,000.....
0125523.....	FORT PAYNE.....	AL.....		08/30/2011.....	5.500.....	1,700,000.....	0.....	3,600,000.....
0325510.....	CHANDLER.....	AZ.....		06/29/2011.....	5.125.....	1,400,000.....	0.....	7,550,000.....
0525522.....	DANA POINT.....	CA.....		08/19/2011.....	5.500.....	1,300,000.....	0.....	2,760,000.....
1025485.....	GROVELAND.....	FL.....		01/26/2011.....	5.650.....	2,400,000.....	0.....	4,140,000.....
1025486.....	GROVELAND.....	FL.....		01/26/2011.....	5.650.....	450,000.....	0.....	2,063,000.....
1025489.....	ORLANDO.....	FL.....		03/24/2011.....	5.910.....	1,000,000.....	0.....	2,325,000.....
1025495.....	ST PETERSBURG.....	FL.....		04/07/2011.....	5.690.....	1,500,000.....	0.....	2,340,000.....
1025502.....	BRADENTON.....	FL.....		05/25/2011.....	5.650.....	1,200,000.....	0.....	3,975,000.....
1025503.....	JACKSONVILLE.....	FL.....		05/27/2011.....	5.625.....	1,550,000.....	0.....	2,500,000.....
1025505.....	TAMPA.....	FL.....		06/03/2011.....	5.625.....	1,140,000.....	0.....	1,900,000.....
1025515.....	KISSIMMEE.....	FL.....		07/07/2011.....	5.730.....	1,200,000.....	0.....	1,725,000.....
1025519.....	DESTIN.....	FL.....		07/27/2011.....	5.500.....	3,000,000.....	0.....	4,450,000.....
1025528.....	ORLANDO.....	FL.....		09/29/2011.....	5.500.....	1,000,000.....	0.....	1,520,000.....
1125531.....	SAVANNAH.....	GA.....		10/20/2011.....	5.500.....	887,000.....	0.....	2,235,000.....
1425458.....	CHICAGO.....	IL.....		07/16/2010.....	6.410.....	0.....	40,000.....	1,485,000.....
1525491.....	FISHERS.....	IN.....		04/06/2011.....	5.880.....	1,000,000.....	0.....	1,500,000.....
1525499.....	CARMEL.....	IN.....		04/28/2011.....	5.870.....	1,250,000.....	0.....	3,050,000.....
2225506.....	BURLINGTON.....	MA.....		06/09/2011.....	5.625.....	1,500,000.....	0.....	2,770,000.....
2425507.....	GOLDEN VALLEY.....	MN.....		06/14/2011.....	5.690.....	1,250,000.....	0.....	1,970,000.....
2725477.....	BOZEMAN.....	MT.....		11/29/2010.....	6.000.....	0.....	21,250.....	1,000,000.....
2825496.....	PAPILLION.....	NE.....		04/15/2011.....	5.750.....	850,000.....	0.....	1,770,000.....
3425487.....	ASHEVILLE.....	NC.....		01/26/2011.....	5.250.....	1,900,000.....	0.....	2,950,000.....
3625534.....	FOREST PARK.....	OH.....		10/27/2011.....	5.375.....	1,160,000.....	0.....	2,180,000.....
3725532.....	TULSA.....	OK.....		10/20/2011.....	5.500.....	1,340,000.....	0.....	1,900,000.....
4125536.....	FORT MILL.....	SC.....		10/31/2011.....	5.500.....	1,300,000.....	0.....	2,080,000.....
4425493.....	DALLAS.....	TX.....		04/07/2011.....	5.680.....	1,500,000.....	0.....	4,250,000.....
4425511.....	SAN ANTONIO.....	TX.....		06/30/2011.....	5.610.....	1,080,000.....	0.....	2,700,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	35,147,000.....	61,250.....	75,238,000.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	35,147,000.....	61,250.....	75,238,000.....
3399999. Totals.....				XXX.....	XXX.....	35,147,000.....	61,250.....	75,238,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024547.....	SAN ANTONIO.....	TX.....	.....	06/15/1995	02/11/2011	1,632,353	0	0	0	0	0	0	1,632,353	1,632,353	0	0	0
0024595.....	BAKERSFIELD.....	CA.....	.....	01/26/1996	02/02/2011	1,638	0	0	0	0	0	0	1,638	1,638	0	0	0
0024720.....	BERLIN.....	MD.....	.....	06/16/1997	03/10/2011	1,530,546	0	0	0	0	0	0	1,487,564	1,487,564	0	0	0
0024785.....	BIRMINGHAM.....	AL.....	.....	05/13/1998	03/09/2011	904,465	0	0	0	0	0	0	881,896	881,896	0	0	0
0024856.....	MAYSVILLE.....	KY.....	.....	05/25/1999	04/08/2011	83,461	0	0	0	0	0	0	16,857	16,857	0	0	0
0024871.....	BELL GARDENS.....	CA.....	.....	10/19/1999	05/09/2011	6,574	0	0	0	0	0	0	1,211	1,211	0	0	0
0024914.....	ORANGE COUNTY.....	FL.....	.....	11/05/2001	12/14/2011	3,693,315	0	0	0	0	0	0	3,507,824	3,507,824	0	0	0
0024919.....	FISHERS.....	IN.....	.....	02/20/2002	12/15/2011	1,711,248	0	0	0	0	0	0	1,653,876	1,653,876	0	0	0
3625135.....	VANDALIA.....	OH.....	.....	04/29/2005	02/01/2011	742,720	0	0	0	0	0	0	737,773	737,773	0	0	0
3825275.....	EUGENE.....	OR.....	.....	11/01/2006	11/01/2011	1,426,396	0	0	0	0	0	0	1,383,517	1,383,517	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						11,732,716	0	0	0	0	0	0	11,304,509	11,304,509	0	0	0
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....	.....	04/30/2001	.....	1,618,462	0	0	0	0	0	0	0	91,485	0	0	0
0024719.....	PLAINFIELD.....	IN.....	.....	06/12/1997	.....	191,864	0	0	0	0	0	0	0	124,722	0	0	0
0024720.....	BERLIN.....	MD.....	.....	06/16/1997	.....	1,530,546	0	0	0	0	0	0	0	42,982	0	0	0
0024741.....	ONONDAGA.....	NY.....	.....	04/30/2001	.....	247,197	0	0	0	0	0	0	0	137,136	0	0	0
0024744.....	EL PASO.....	TX.....	.....	08/28/1997	.....	456,522	0	0	0	0	0	0	0	252,834	0	0	0
0024745.....	SAN ANTONIO.....	TX.....	.....	08/29/1997	.....	1,181,126	0	0	0	0	0	0	0	137,013	0	0	0
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997	.....	1,317,343	0	0	0	0	0	0	0	151,014	0	0	0
0024762.....	SODDY-DAISY.....	TN.....	.....	04/30/2001	.....	157,309	0	0	0	0	0	0	0	22,051	0	0	0
0024785.....	BIRMINGHAM.....	AL.....	.....	05/13/1998	.....	904,465	0	0	0	0	0	0	0	22,568	0	0	0
0024786.....	COLUMBUS.....	GA.....	.....	06/03/1998	.....	551,973	0	0	0	0	0	0	0	56,689	0	0	0
0024798.....	FAYETTEVILLE.....	NC.....	.....	09/30/1998	.....	119,502	0	0	0	0	0	0	0	13,440	0	0	0
0024807.....	BROKEN ARROW.....	OK.....	.....	10/22/1998	.....	419,395	0	0	0	0	0	0	0	138,388	0	0	0
0024809.....	COLONIAL HGTS.....	TN.....	.....	10/30/1998	.....	1,118,105	0	0	0	0	0	0	0	107,965	0	0	0
0024850.....	HENDERSON.....	NV.....	.....	04/13/1999	.....	783,448	0	0	0	0	0	0	0	545,230	0	0	0
0024856.....	MAYSVILLE.....	KY.....	.....	05/25/1999	.....	83,461	0	0	0	0	0	0	0	66,605	0	0	0
0024871.....	BELL GARDENS.....	CA.....	.....	10/19/1999	.....	6,574	0	0	0	0	0	0	0	5,363	0	0	0
0024872.....	OAKWOOD.....	GA.....	.....	10/22/1999	.....	509,567	0	0	0	0	0	0	0	42,669	0	0	0
0024881.....	ELKTON.....	MD.....	.....	02/15/2000	.....	2,940,652	0	0	0	0	0	0	0	167,591	0	0	0
0024883.....	LOS ANGELES.....	CA.....	.....	04/26/2000	.....	523,576	0	0	0	0	0	0	0	101,758	0	0	0
0024884.....	LOUISA.....	KY.....	.....	04/28/2000	.....	1,481,710	0	0	0	0	0	0	0	111,326	0	0	0
0024885.....	BEAVERCREEK TWP.....	OH.....	.....	05/11/2000	.....	986,262	0	0	0	0	0	0	0	59,510	0	0	0
0024891.....	TAYLORS.....	SC.....	.....	09/07/2000	.....	6,508,904	0	0	0	0	0	0	0	419,777	0	0	0
0024893.....	ALBUQUERQUE.....	NM.....	.....	11/06/2000	.....	1,307,175	0	0	0	0	0	0	0	78,139	0	0	0
0024902.....	HALLS CROSSROAD.....	TN.....	.....	05/16/2001	.....	478,234	0	0	0	0	0	0	0	72,157	0	0	0
0024905.....	BATTLE CREEK.....	MI.....	.....	08/30/2001	.....	2,414,561	0	0	0	0	0	0	0	342,821	0	0	0
0024906.....	OLIVE TWP.....	IN.....	.....	08/30/2001	.....	1,167,407	0	0	0	0	0	0	0	165,771	0	0	0
0024907.....	TOWNSEND TWP.....	OH.....	.....	08/30/2001	.....	1,509,820	0	0	0	0	0	0	0	214,348	0	0	0
0024909.....	KNOX COUNTY.....	TN.....	.....	08/30/2001	.....	838,293	0	0	0	0	0	0	0	143,165	0	0	0
0024910.....	ROWAN COUNTY.....	NC.....	.....	08/30/2001	.....	1,207,281	0	0	0	0	0	0	0	171,410	0	0	0
0024912.....	VERNON TOWNSHIP.....	PA.....	.....	09/10/2001	.....	563,576	0	0	0	0	0	0	0	78,600	0	0	0

SCHEDULE B - PART 3

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

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
0024913.....	KNOX COUNTY.....	TN.....		10/12/2001		1,571,446	0	0	0	0	0	0	0	95,332	0	0	0
0024914.....	ORANGE COUNTY.....	FL.....		11/05/2001		3,693,315	0	0	0	0	0	0	0	185,491	0	0	0
0024917.....	MUSKOGEE.....	OK.....		12/21/2001		1,326,353	0	0	0	0	0	0	0	91,523	0	0	0
0024919.....	FISHERS.....	IN.....		02/20/2002		1,711,248	0	0	0	0	0	0	0	57,372	0	0	0
0024922.....	BIRMINGHAM.....	AL.....		04/09/2002		5,814,550	0	0	0	0	0	0	0	331,274	0	0	0
0024924.....	COLUMBUS.....	OH.....		05/01/2002		1,225,600	0	0	0	0	0	0	0	39,102	0	0	0
0024926.....	EL PASO.....	TX.....		05/17/2002		2,908,603	0	0	0	0	0	0	0	357,103	0	0	0
0024927.....	BROOKSVILLE.....	FL.....		05/20/2002		966,398	0	0	0	0	0	0	0	55,063	0	0	0
0024947.....	COLUMBIA.....	MD.....		10/15/2002		1,597,066	0	0	0	0	0	0	0	67,205	0	0	0
0125139.....	PHENIX CITY.....	AL.....		05/17/2005		1,905,571	0	0	0	0	0	0	0	86,252	0	0	0
0125329.....	MOUNTAIN BROOK.....	AL.....		06/21/2007		2,571,741	0	0	0	0	0	0	0	92,921	0	0	0
0125488.....	BIRMINGHAM.....	AL.....		03/09/2011		0	0	0	0	0	0	0	0	76,734	0	0	0
0125523.....	FORT PAYNE.....	AL.....		08/30/2011		0	0	0	0	0	0	0	0	25,199	0	0	0
0325132.....	TUCSON.....	AZ.....		04/07/2005		662,475	0	0	0	0	0	0	0	18,915	0	0	0
0325153.....	GILBERT.....	AZ.....		07/07/2005		1,065,557	0	0	0	0	0	0	0	30,116	0	0	0
0325357.....	LAVEEN.....	AZ.....		11/30/2007		901,432	0	0	0	0	0	0	0	37,228	0	0	0
0325372.....	SCOTTSDALE.....	AZ.....		01/07/2008		1,097,698	0	0	0	0	0	0	0	20,701	0	0	0
0325431.....	TUCSON.....	AZ.....		12/05/2008		1,452,481	0	0	0	0	0	0	0	27,317	0	0	0
0325510.....	CHANDLER.....	AZ.....		06/29/2011		0	0	0	0	0	0	0	0	16,933	0	0	0
0425231.....	LITTLE ROCK.....	AR.....		04/25/2006		3,217,837	0	0	0	0	0	0	0	201,519	0	0	0
0524992.....	DEL AIRE.....	CA.....		04/10/2003		3,148,308	0	0	0	0	0	0	0	171,633	0	0	0
0524994.....	TUSTIN.....	CA.....		04/17/2003		2,977,452	0	0	0	0	0	0	0	165,239	0	0	0
0524995.....	FRESNO.....	CA.....		04/23/2003		1,163,975	0	0	0	0	0	0	0	37,255	0	0	0
0525116.....	SAN DIEGO.....	CA.....		12/29/2004		4,538,643	0	0	0	0	0	0	0	129,964	0	0	0
0525133.....	PACOIMA.....	CA.....		04/20/2005		2,880,250	0	0	0	0	0	0	0	82,940	0	0	0
0525142.....	FRESNO.....	CA.....		05/31/2005		3,313,997	0	0	0	0	0	0	0	162,912	0	0	0
0525227.....	SAN DIEGO.....	CA.....		04/03/2006		1,455,003	0	0	0	0	0	0	0	33,736	0	0	0
0525241.....	SANTA ANNA.....	CA.....		06/07/2006		3,967,991	0	0	0	0	0	0	0	624,853	0	0	0
0525267.....	SAN DIEGO.....	CA.....		09/27/2006		1,849,944	0	0	0	0	0	0	0	42,605	0	0	0
0525291.....	LONG BEACH.....	CA.....		12/27/2006		1,624,859	0	0	0	0	0	0	0	50,935	0	0	0
0525295.....	MISSION VIEJO.....	CA.....		12/28/2006		1,837,984	0	0	0	0	0	0	0	178,536	0	0	0
0525315.....	SACRAMENTO.....	CA.....		04/16/2007		1,617,885	0	0	0	0	0	0	0	93,187	0	0	0
0525373.....	WINDSOR.....	CA.....		01/15/2008		3,504,014	0	0	0	0	0	0	0	77,571	0	0	0
0525396.....	MORGAN HILLS.....	CA.....		05/22/2008		2,836,469	0	0	0	0	0	0	0	72,578	0	0	0
0525404.....	LOS ANGELES.....	CA.....		07/09/2008		1,648,514	0	0	0	0	0	0	0	31,855	0	0	0
0525417.....	DEL MAR.....	CA.....		09/30/2008		1,481,029	0	0	0	0	0	0	0	60,900	0	0	0
0525425.....	CHINO.....	CA.....		10/30/2008		2,604,151	0	0	0	0	0	0	0	50,837	0	0	0
0525452.....	SUNNYVALE.....	CA.....		06/17/2010		1,039,162	0	0	0	0	0	0	0	27,235	0	0	0
0525522.....	DANA POINT.....	CA.....		08/19/2011		0	0	0	0	0	0	0	0	14,058	0	0	0
0625232.....	DENVER.....	CO.....		04/25/2006		1,356,670	0	0	0	0	0	0	0	43,334	0	0	0
0R24066.....	GREELEY.....	CO.....		07/31/1997		88,391	0	0	0	0	0	0	0	51,612	0	0	0
0R24234.....	NEW BRIGHTON.....	MN.....		04/29/1999		29,232	0	0	0	0	0	0	0	7,829	0	0	0
0R24298.....	ALBUQUERQUE.....	NM.....		08/24/1999		294,743	0	0	0	0	0	0	0	70,749	0	0	0

SCHEDULE B - PART 3

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

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
1025057.....	LAKELAND.....	FL.....		02/27/2004		2,003,052	0	0	0	0	0	0	0	102,319	0	0	0
1025169.....	PALMETTO.....	FL.....		09/16/2005		1,690,054	0	0	0	0	0	0	0	55,744	0	0	0
1025205.....	PORT ST LUCIE.....	FL.....		01/31/2006		674,515	0	0	0	0	0	0	0	17,971	0	0	0
1025264.....	WEST PALM BEACH.....	FL.....		09/07/2006		1,612,621	0	0	0	0	0	0	0	24,748	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....		12/18/2006		2,317,669	0	0	0	0	0	0	0	54,239	0	0	0
1025325.....	PLANTATION.....	FL.....		05/14/2007		827,757	0	0	0	0	0	0	0	40,165	0	0	0
1025349.....	WINTER HAVEN.....	FL.....		09/28/2007		804,368	0	0	0	0	0	0	0	52,652	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....		12/20/2007		1,794,673	0	0	0	0	0	0	0	79,974	0	0	0
1025381.....	ROCKLEDGE.....	FL.....		01/31/2008		2,669,261	0	0	0	0	0	0	0	113,274	0	0	0
1025398.....	TAMPA.....	FL.....		06/02/2008		1,221,690	0	0	0	0	0	0	0	128,648	0	0	0
1025434.....	POMPANO BEACH.....	FL.....		02/17/2009		765,352	0	0	0	0	0	0	0	34,672	0	0	0
1025473.....	JACKSONVILLE.....	FL.....		11/01/2010		1,910,428	0	0	0	0	0	0	0	82,853	0	0	0
1025485.....	GROVELAND.....	FL.....		01/26/2011		0	0	0	0	0	0	0	0	65,649	0	0	0
1025486.....	GROVELAND.....	FL.....		01/26/2011		0	0	0	0	0	0	0	0	12,311	0	0	0
1025489.....	ORLANDO.....	FL.....		03/24/2011		0	0	0	0	0	0	0	0	28,211	0	0	0
1025495.....	ST PETERSBURG.....	FL.....		04/07/2011		0	0	0	0	0	0	0	0	51,737	0	0	0
1025502.....	BRADENTON.....	FL.....		05/25/2011		0	0	0	0	0	0	0	0	45,308	0	0	0
1025503.....	JACKSONVILLE.....	FL.....		05/27/2011		0	0	0	0	0	0	0	0	33,404	0	0	0
1025505.....	TAMPA.....	FL.....		06/03/2011		0	0	0	0	0	0	0	0	20,427	0	0	0
1025515.....	KISSIMMEE.....	FL.....		07/07/2011		0	0	0	0	0	0	0	0	17,013	0	0	0
1025519.....	DESTIN.....	FL.....		07/27/2011		0	0	0	0	0	0	0	0	27,738	0	0	0
1025528.....	ORLANDO.....	FL.....		09/29/2011		0	0	0	0	0	0	0	0	10,812	0	0	0
1125112.....	TIFTON.....	GA.....		11/29/2004		424,595	0	0	0	0	0	0	0	36,216	0	0	0
1125183.....	OAKWOOD.....	GA.....		11/01/2005		2,230,827	0	0	0	0	0	0	0	110,022	0	0	0
1125258.....	DALTON.....	GA.....		08/21/2006		2,568,445	0	0	0	0	0	0	0	148,652	0	0	0
1125338.....	OAKWOOD.....	GA.....		08/13/2007		521,730	0	0	0	0	0	0	0	18,951	0	0	0
1125362.....	SAVANNAH.....	GA.....		12/20/2007		2,207,135	0	0	0	0	0	0	0	74,635	0	0	0
1125483.....	SAVANNAH.....	GA.....		12/22/2010		1,500,000	0	0	0	0	0	0	0	59,373	0	0	0
1125531.....	SAVANNAH.....	GA.....		10/20/2011		0	0	0	0	0	0	0	0	5,643	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....		09/16/2004		612,871	0	0	0	0	0	0	0	17,584	0	0	0
1325117.....	BOISE.....	ID.....		12/30/2004		1,294,710	0	0	0	0	0	0	0	29,155	0	0	0
1325224.....	COEUR D'ALENE.....	ID.....		03/30/2006		454,956	0	0	0	0	0	0	0	11,478	0	0	0
1425146.....	KENILWORTH.....	IL.....		06/08/2005		1,018,848	0	0	0	0	0	0	0	28,992	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....		05/15/2006		1,229,693	0	0	0	0	0	0	0	31,436	0	0	0
1425304.....	ARLINGTON HEIGHTS.....	IL.....		02/01/2007		1,960,883	0	0	0	0	0	0	0	72,394	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....		02/07/2008		1,977,557	0	0	0	0	0	0	0	40,092	0	0	0
1425385.....	BOURBONNAIS.....	IL.....		02/28/2008		957,830	0	0	0	0	0	0	0	21,203	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....		12/01/2008		1,754,634	0	0	0	0	0	0	0	52,602	0	0	0
1425458.....	CHICAGO.....	IL.....		07/16/2010		851,026	0	0	0	0	0	0	0	28,097	0	0	0
1425459.....	GURNEE.....	IL.....		07/22/2010		986,284	0	0	0	0	0	0	0	42,864	0	0	0
1525141.....	ZIONSVILLE.....	IN.....		05/24/2005		1,151,694	0	0	0	0	0	0	0	32,501	0	0	0
1525180.....	BUCKCREEK TWP.....	IN.....		10/28/2005		2,282,546	0	0	0	0	0	0	0	64,426	0	0	0
1525229.....	ST JOSEPH TWP.....	IN.....		04/07/2006		956,149	0	0	0	0	0	0	0	37,440	0	0	0

SCHEDULE B - PART 3

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

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
1525287.....	BROWNSBURG.....	IN.....		12/20/2006		1,542,374	0	0	0	0	0	0	0	57,261	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....		06/26/2007		724,400	0	0	0	0	0	0	0	92,171	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....		06/28/2007		1,822,730	0	0	0	0	0	0	0	52,891	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....		12/26/2007		1,934,947	0	0	0	0	0	0	0	64,128	0	0	0
1525491.....	FISHERS.....	IN.....		04/06/2011		0	0	0	0	0	0	0	0	24,678	0	0	0
1525499.....	CARMEL.....	IN.....		04/28/2011		0	0	0	0	0	0	0	0	25,462	0	0	0
1625196.....	DES MOINES.....	IA.....		12/08/2005		1,018,107	0	0	0	0	0	0	0	67,703	0	0	0
1625230.....	DAVENPORT.....	IA.....		04/24/2006		457,220	0	0	0	0	0	0	0	49,961	0	0	0
1625247.....	DES MOINES.....	IA.....		06/29/2006		1,299,921	0	0	0	0	0	0	0	52,864	0	0	0
1625278.....	ELLSWORTH.....	IA.....		11/28/2006		866,244	0	0	0	0	0	0	0	39,228	0	0	0
1625322.....	WATERLOO.....	IA.....		04/30/2007		331,125	0	0	0	0	0	0	0	30,411	0	0	0
1625419.....	DES MOINES.....	IA.....		10/09/2008		2,552,861	0	0	0	0	0	0	0	77,992	0	0	0
1825089.....	DANVILLE.....	KY.....		08/26/2004		794,153	0	0	0	0	0	0	0	36,556	0	0	0
1825143.....	LEXINGTON.....	KY.....		05/31/2005		898,369	0	0	0	0	0	0	0	39,990	0	0	0
1825352.....	LOUISVILLE.....	KY.....		10/17/2007		1,118,219	0	0	0	0	0	0	0	59,822	0	0	0
2225157.....	PLYMOUTH.....	MA.....		07/18/2005		4,245,357	0	0	0	0	0	0	0	123,307	0	0	0
2225506.....	BURLINGTON.....	MA.....		06/09/2011		0	0	0	0	0	0	0	0	26,875	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....		03/01/2007		1,993,438	0	0	0	0	0	0	0	125,653	0	0	0
2325326.....	ROMULUS.....	MI.....		05/30/2007		971,059	0	0	0	0	0	0	0	42,356	0	0	0
2425080.....	MINNETONKA.....	MN.....		06/18/2004		7,297,998	0	0	0	0	0	0	0	229,410	0	0	0
2425368.....	ST PAUL.....	MN.....		12/21/2007		2,742,562	0	0	0	0	0	0	0	60,739	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....		06/14/2011		0	0	0	0	0	0	0	0	14,168	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....		08/22/2005		1,005,413	0	0	0	0	0	0	0	85,373	0	0	0
2625179.....	JEFFERSON COUNTY.....	MO.....		10/06/2005		762,057	0	0	0	0	0	0	0	20,642	0	0	0
2625233.....	ST LOUIS.....	MO.....		04/26/2006		2,366,182	0	0	0	0	0	0	0	65,464	0	0	0
2625406.....	EARTH CITY.....	MO.....		07/23/2008		3,697,674	0	0	0	0	0	0	0	72,817	0	0	0
2725159.....	BOZEMAN.....	MT.....		07/29/2005		1,265,201	0	0	0	0	0	0	0	87,033	0	0	0
2725206.....	BOZEMAN.....	MT.....		02/08/2006		1,713,452	0	0	0	0	0	0	0	71,285	0	0	0
2725366.....	BOZEMAN.....	MT.....		12/20/2007		1,221,615	0	0	0	0	0	0	0	69,229	0	0	0
2725477.....	BOZEMAN.....	MT.....		11/29/2010		628,750	0	0	0	0	0	0	0	27,582	0	0	0
2825023.....	OMAHA.....	NE.....		09/09/2003		866,701	0	0	0	0	0	0	0	44,750	0	0	0
2825149.....	OMAHA.....	NE.....		06/22/2005		497,027	0	0	0	0	0	0	0	39,620	0	0	0
2825151.....	OMAHA.....	NE.....		06/29/2005		734,485	0	0	0	0	0	0	0	58,892	0	0	0
2825251.....	LINCOLN.....	NE.....		07/13/2006		1,095,134	0	0	0	0	0	0	0	42,188	0	0	0
2825293.....	OMAHA.....	NE.....		12/28/2006		2,261,068	0	0	0	0	0	0	0	145,446	0	0	0
2825496.....	PAPILLION.....	NE.....		04/15/2011		0	0	0	0	0	0	0	0	13,458	0	0	0
2925469.....	LAS VEGAS.....	NV.....		10/27/2010		2,092,717	0	0	0	0	0	0	0	90,240	0	0	0
3025334.....	COLEBROOK.....	NH.....		07/31/2007		815,193	0	0	0	0	0	0	0	29,006	0	0	0
3125190.....	ELIZABETH.....	NJ.....		11/15/2005		1,466,708	0	0	0	0	0	0	0	43,325	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....		11/09/2005		2,574,499	0	0	0	0	0	0	0	195,740	0	0	0
3225235.....	ROSWELL.....	NM.....		05/04/2006		2,814,902	0	0	0	0	0	0	0	168,122	0	0	0
3325115.....	MORAVIA.....	NY.....		12/22/2004		872,828	0	0	0	0	0	0	0	37,821	0	0	0
3325129.....	AUBURN.....	NY.....		03/22/2005		807,016	0	0	0	0	0	0	0	39,323	0	0	0

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SCHEDULE B - PART 3

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

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
3325171.....	PENFIELD.....	NY.....		09/22/2005		1,290,247	0	0	0	0	0	0	0	36,599	0	0	0
3325194.....	MINEOLA.....	NY.....		11/18/2005		2,400,965	0	0	0	0	0	0	0	142,245	0	0	0
3325269.....	BOHEMIA.....	NY.....		09/29/2006		2,499,510	0	0	0	0	0	0	0	127,874	0	0	0
3425202.....	DURHAM.....	NC.....		01/19/2006		1,423,254	0	0	0	0	0	0	0	37,301	0	0	0
3425239.....	GREENSBORO.....	NC.....		05/31/2006		1,943,594	0	0	0	0	0	0	0	194,519	0	0	0
3425370.....	CHARLOTTE.....	NC.....		12/21/2007		3,692,968	0	0	0	0	0	0	0	80,117	0	0	0
3425403.....	GOLDSBORO.....	NC.....		06/24/2008		2,855,485	0	0	0	0	0	0	0	89,853	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....		03/01/2010		926,336	0	0	0	0	0	0	0	103,845	0	0	0
3425457.....	CHARLOTTE.....	NC.....		07/13/2010		1,578,514	0	0	0	0	0	0	0	73,061	0	0	0
3425475.....	HOLLY SPRINGS.....	NC.....		11/22/2010		1,300,000	0	0	0	0	0	0	0	33,696	0	0	0
3425487.....	ASHEVILLE.....	NC.....		01/26/2011		0	0	0	0	0	0	0	0	71,002	0	0	0
3625002.....	LOVELAND.....	OH.....		05/30/2003		3,680,476	0	0	0	0	0	0	0	122,710	0	0	0
3625135.....	VANDALIA.....	OH.....		04/29/2005		742,720	0	0	0	0	0	0	0	4,947	0	0	0
3625138.....	VANDALIA.....	OH.....		05/10/2005		2,081,252	0	0	0	0	0	0	0	169,148	0	0	0
3625144.....	GROVEPORT.....	OH.....		06/02/2005		997,428	0	0	0	0	0	0	0	44,849	0	0	0
3625145.....	CINCINNATI.....	OH.....		06/02/2005		3,550,620	0	0	0	0	0	0	0	99,705	0	0	0
3625166.....	COLUMBUS.....	OH.....		08/30/2005		698,771	0	0	0	0	0	0	0	54,884	0	0	0
3625184.....	FRANKLIN TWP.....	OH.....		11/01/2005		801,316	0	0	0	0	0	0	0	34,777	0	0	0
3625185.....	WASHINGTON TWP.....	OH.....		11/01/2005		5,231,809	0	0	0	0	0	0	0	136,898	0	0	0
3625189.....	COLUMBUS.....	OH.....		11/10/2005		1,013,300	0	0	0	0	0	0	0	44,117	0	0	0
3625192.....	GAHANNA.....	OH.....		11/18/2005		626,799	0	0	0	0	0	0	0	26,888	0	0	0
3625197.....	WASHINGTON TWP.....	OH.....		12/16/2005		1,618,806	0	0	0	0	0	0	0	43,654	0	0	0
3625240.....	BROOK PARK.....	OH.....		06/06/2006		1,779,494	0	0	0	0	0	0	0	45,261	0	0	0
3625246.....	ELYRIA.....	OH.....		06/27/2006		1,136,462	0	0	0	0	0	0	0	43,900	0	0	0
3625252.....	PAINESVILLE.....	OH.....		07/18/2006		988,109	0	0	0	0	0	0	0	23,713	0	0	0
3625256.....	HUBER HEIGHTS.....	OH.....		08/08/2006		2,649,771	0	0	0	0	0	0	0	97,968	0	0	0
3625274.....	GROVE CITY.....	OH.....		10/31/2006		975,710	0	0	0	0	0	0	0	35,880	0	0	0
3625280.....	CINCINNATI.....	OH.....		11/28/2006		1,205,110	0	0	0	0	0	0	0	27,823	0	0	0
3625283.....	BROOK PARK.....	OH.....		12/05/2006		1,054,942	0	0	0	0	0	0	0	67,220	0	0	0
3625290.....	FAIRFIELD.....	OH.....		12/22/2006		904,557	0	0	0	0	0	0	0	58,154	0	0	0
3625294.....	WEST CHESTER.....	OH.....		12/28/2006		1,629,136	0	0	0	0	0	0	0	104,498	0	0	0
3625335.....	COLUMBUS.....	OH.....		07/31/2007		2,158,945	0	0	0	0	0	0	0	48,387	0	0	0
3625340.....	ATHENS.....	OH.....		08/16/2007		2,395,806	0	0	0	0	0	0	0	212,085	0	0	0
3625361.....	CINCINNATI.....	OH.....		12/11/2007		2,016,776	0	0	0	0	0	0	0	148,271	0	0	0
3625388.....	CARROLLTON.....	OH.....		03/24/2008		1,763,680	0	0	0	0	0	0	0	98,985	0	0	0
3625534.....	FOREST PARK.....	OH.....		10/27/2011		0	0	0	0	0	0	0	0	3,491	0	0	0
3725123.....	OKLAHOMA CITY.....	OK.....		02/22/2005		1,973,942	0	0	0	0	0	0	0	57,515	0	0	0
3725181.....	TULSA.....	OK.....		10/31/2005		603,265	0	0	0	0	0	0	0	77,020	0	0	0
3725225.....	TULSA.....	OK.....		03/31/2006		969,200	0	0	0	0	0	0	0	64,187	0	0	0
3725226.....	MUSKOGEE.....	OK.....		03/31/2006		570,847	0	0	0	0	0	0	0	37,625	0	0	0
3725253.....	TULSA.....	OK.....		07/19/2006		1,150,793	0	0	0	0	0	0	0	15,634	0	0	0
3725532.....	TULSA.....	OK.....		10/20/2011		0	0	0	0	0	0	0	0	4,368	0	0	0
3825275.....	EUGENE.....	OR.....		11/01/2006		1,426,396	0	0	0	0	0	0	0	42,879	0	0	0

SCHEDULE B - PART 3

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

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
3925199.....	HORSHAM TWP.....	PA.....		12/28/2005		2,819,683	0	0	0	0	0	0	0	78,862	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....		06/15/2006		559,232	0	0	0	0	0	0	0	21,664	0	0	0
3925248.....	QUAKERTOWN.....	PA.....		07/06/2006		3,294,376	0	0	0	0	0	0	0	101,241	0	0	0
3925289.....	PITTSBURGH.....	PA.....		12/21/2006		905,011	0	0	0	0	0	0	0	58,067	0	0	0
4125118.....	MOUNT PLEASANT.....	SC.....		01/18/2005		1,915,894	0	0	0	0	0	0	0	56,502	0	0	0
4125271.....	NORTH MYRTLE BEACH.....	SC.....		09/29/2006		1,573,129	0	0	0	0	0	0	0	36,058	0	0	0
4125272.....	CONWAY.....	SC.....		10/24/2006		1,641,851	0	0	0	0	0	0	0	104,250	0	0	0
4125365.....	GEORGETOWN.....	SC.....		12/20/2007		3,120,436	0	0	0	0	0	0	0	107,732	0	0	0
4125440.....	GREENVILLE.....	SC.....		12/23/2009		2,096,468	0	0	0	0	0	0	0	91,491	0	0	0
4125449.....	GREENVILLE.....	SC.....		06/03/2010		1,073,562	0	0	0	0	0	0	0	66,207	0	0	0
4125536.....	FORT MILL.....	SC.....		10/31/2011		0	0	0	0	0	0	0	0	4,665	0	0	0
4325113.....	LAKELAND.....	TN.....		12/14/2004		1,628,646	0	0	0	0	0	0	0	46,083	0	0	0
4325167.....	COLLIERVILLE.....	TN.....		08/30/2005		1,381,386	0	0	0	0	0	0	0	108,732	0	0	0
4325374.....	HENDERSONVILLE.....	TN.....		01/24/2008		920,242	0	0	0	0	0	0	0	31,556	0	0	0
4425058.....	ABILENE.....	TX.....		02/27/2004		4,363,263	0	0	0	0	0	0	0	160,327	0	0	0
4425107.....	DALLAS.....	TX.....		11/16/2004		1,199,241	0	0	0	0	0	0	0	111,781	0	0	0
4425108.....	EL PASO.....	TX.....		11/17/2004		874,445	0	0	0	0	0	0	0	41,508	0	0	0
4425114.....	ALLEN.....	TX.....		12/20/2004		360,835	0	0	0	0	0	0	0	29,631	0	0	0
4425120.....	LAREDO.....	TX.....		01/25/2005		1,386,340	0	0	0	0	0	0	0	98,970	0	0	0
4425161.....	EL PASO.....	TX.....		08/10/2005		1,865,213	0	0	0	0	0	0	0	150,967	0	0	0
4425188.....	SAN ANTONIO.....	TX.....		11/09/2005		894,848	0	0	0	0	0	0	0	24,833	0	0	0
4425193.....	PASADENA.....	TX.....		11/18/2005		1,355,495	0	0	0	0	0	0	0	92,859	0	0	0
4425222.....	CONROE.....	TX.....		03/28/2006		1,551,265	0	0	0	0	0	0	0	39,751	0	0	0
4425223.....	CONROE.....	TX.....		03/28/2006		353,763	0	0	0	0	0	0	0	9,075	0	0	0
4425228.....	TEMPLE.....	TX.....		04/06/2006		1,471,028	0	0	0	0	0	0	0	59,103	0	0	0
4425249.....	HOUSTON.....	TX.....		07/11/2006		2,180,143	0	0	0	0	0	0	0	101,479	0	0	0
4425250.....	DALLAS.....	TX.....		07/12/2006		2,165,167	0	0	0	0	0	0	0	100,280	0	0	0
4425284.....	LEWISVILLE.....	TX.....		12/12/2006		1,259,129	0	0	0	0	0	0	0	19,595	0	0	0
4425299.....	CONROE.....	TX.....		01/19/2007		604,352	0	0	0	0	0	0	0	13,670	0	0	0
4425302.....	MCALLEN.....	TX.....		01/31/2007		1,238,120	0	0	0	0	0	0	0	79,230	0	0	0
4425312.....	HOUSTON.....	TX.....		03/29/2007		931,993	0	0	0	0	0	0	0	21,432	0	0	0
4425316.....	ADDISON.....	TX.....		04/16/2007		1,347,752	0	0	0	0	0	0	0	48,864	0	0	0
4425324.....	DALLAS.....	TX.....		05/14/2007		1,890,618	0	0	0	0	0	0	0	47,736	0	0	0
4425333.....	HOUSTON.....	TX.....		06/29/2007		2,025,684	0	0	0	0	0	0	0	112,657	0	0	0
4425367.....	CARROLLTON.....	TX.....		12/21/2007		3,223,278	0	0	0	0	0	0	0	68,584	0	0	0
4425369.....	SUGAR LAND.....	TX.....		12/21/2007		1,471,961	0	0	0	0	0	0	0	53,861	0	0	0
4425377.....	SAN ANTONIO.....	TX.....		01/29/2008		1,117,905	0	0	0	0	0	0	0	24,600	0	0	0
4425393.....	TEMPLE.....	TX.....		05/12/2008		1,074,469	0	0	0	0	0	0	0	33,857	0	0	0
4425415.....	HOUSTON.....	TX.....		09/26/2008		1,107,728	0	0	0	0	0	0	0	21,632	0	0	0
4425427.....	HOUSTON.....	TX.....		11/21/2008		3,317,589	0	0	0	0	0	0	0	100,467	0	0	0
4425462.....	HOUSTON.....	TX.....		09/15/2010		1,241,196	0	0	0	0	0	0	0	54,628	0	0	0
4425493.....	DALLAS.....	TX.....		04/07/2011		0	0	0	0	0	0	0	0	41,643	0	0	0
4425511.....	SAN ANTONIO.....	TX.....		06/30/2011		0	0	0	0	0	0	0	0	12,355	0	0	0

SCHEDULE B - PART 3

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

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
4525162.....	SALT LAKE CITY.....	UT.....		08/15/2005		2,538,870	0	0	0	0	0	0	0	93,233	0	0	0
4525163.....	SANDY.....	UT.....		08/15/2005		1,047,066	0	0	0	0	0	0	0	46,185	0	0	0
4525380.....	PROVO.....	UT.....		01/31/2008		2,720,958	0	0	0	0	0	0	0	110,920	0	0	0
4625461.....	BARRE.....	VT.....		08/26/2010		3,392,509	0	0	0	0	0	0	0	100,772	0	0	0
4725131.....	STERLING.....	VA.....		03/30/2005		3,227,337	0	0	0	0	0	0	0	270,069	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....		04/28/2005		887,847	0	0	0	0	0	0	0	72,862	0	0	0
4725204.....	POWHATAN.....	VA.....		01/30/2006		873,241	0	0	0	0	0	0	0	36,136	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....		05/15/2006		1,052,582	0	0	0	0	0	0	0	64,923	0	0	0
4725261.....	NORFOLK.....	VA.....		08/30/2006		1,311,146	0	0	0	0	0	0	0	30,388	0	0	0
4725408.....	GAINESVILLE.....	VA.....		08/15/2008		1,382,617	0	0	0	0	0	0	0	57,906	0	0	0
4725411.....	NORFOLK.....	VA.....		09/02/2008		3,436,189	0	0	0	0	0	0	0	176,021	0	0	0
4725412.....	NORFOLK.....	VA.....		09/02/2008		149,799	0	0	0	0	0	0	0	61,444	0	0	0
4725420.....	GAINESVILLE.....	VA.....		10/10/2008		2,528,811	0	0	0	0	0	0	0	49,238	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....		06/07/2010		1,356,856	0	0	0	0	0	0	0	108,044	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....		06/23/2010		781,820	0	0	0	0	0	0	0	45,806	0	0	0
4725467.....	PORTSMOUTH.....	VA.....		10/27/2010		1,315,557	0	0	0	0	0	0	0	55,156	0	0	0
4825137.....	SPOKANE VALLEY.....	WA.....		05/02/2005		823,930	0	0	0	0	0	0	0	211,471	0	0	0
4825262.....	TACOMA.....	WA.....		09/01/2006		1,053,877	0	0	0	0	0	0	0	40,434	0	0	0
4825435.....	GIG HARBOR.....	WA.....		02/19/2009		1,581,963	0	0	0	0	0	0	0	27,150	0	0	0
4925383.....	HEDGESVILLE.....	WV.....		02/11/2008		2,461,364	0	0	0	0	0	0	0	150,149	0	0	0
5025191.....	OCONOMOWOC.....	WI.....		11/16/2005		2,037,271	0	0	0	0	0	0	0	56,224	0	0	0
5025364.....	PRAIRIE DU CHIEN.....	WI.....		12/20/2007		2,314,706	0	0	0	0	0	0	0	168,900	0	0	0
5025416.....	MADISON.....	WI.....		09/30/2008		2,316,166	0	0	0	0	0	0	0	68,775	0	0	0
5025447.....	MADISON.....	WI.....		04/20/2010		985,145	0	0	0	0	0	0	0	26,768	0	0	0
5325355.....	TOWNSEND TWP.....	OH.....		11/28/2007		2,297,771	0	0	0	0	0	0	0	338,364	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						396,461,151	0	0	0	0	0	0	0	21,428,163	0	0	0
Mortgages Disposed																	
1325117.....	BOISE.....	ID.....		12/30/2004	09/29/2011	1,294,710	0	0	0	0	0	0	1,265,555	1,265,555	0	0	0
3424993.....	WILSON.....	NC.....		04/14/2003	03/29/2011	964,639	0	0	264,639	0	(264,639)	0	700,000	700,000	0	0	0
3725253.....	TULSA.....	OK.....		07/19/2006	09/27/2011	1,150,793	0	0	0	0	0	0	1,135,159	1,135,159	0	0	0
0399999. Total - Mortgages Disposed.....						3,410,142	0	0	264,639	0	(264,639)	0	3,100,714	3,100,714	0	0	0
0599999. Total Mortgages.....						411,604,009	0	0	264,639	0	(264,639)	0	14,405,223	35,833,386	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BLUE CHIP CAPITAL FUND II.....	.....	CINCINNATI.....	OH...	BLUE CHIP.....	.....	04/30/2001	1	43,703	43,703	43,703	(11,810)	0	0	0	0	0	0	4.5
	COMPASS PARTNERS EUROPEAN EQUITY FUND	.....	NEW YORK.....	NY....	COMPASS PARTNERS.....	.....	04/30/2001	1	97,139	97,139	97,139	15,688	0	0	0	76	0	481,335	1.1
	R.W. ALLSOP AND ASSOCIATES III.....	.....	CEDAR RAPIDS.....	IA.....	VENTURE CAPITAL L.P.....	.....	04/30/2001	1	301,120	301,120	301,120	3,933	0	0	0	0	0	0	1.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									441,962	441,962	441,962	7,811	0	0	0	76	0	481,335	XXX.....
3999999. Subtotal - Unaffiliated.....									441,962	441,962	441,962	7,811	0	0	0	76	0	481,335	XXX.....
4199999. Totals.....									441,962	441,962	441,962	7,811	0	0	0	76	0	481,335	XXX.....

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	COMPASS PARTNERS EUROPEAN EQUITY FUND.....	NEW YORK	NY.....	COMPASS PARTNERS.....	04/30/2001	1	0	175,033	0	1.1
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							0	175,033	0	...XXX.....
3999999. Subtotal - Unaffiliated.....							0	175,033	0	...XXX.....
4199999. Totals.....							0	175,033	0	...XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BLUE CHIP CAPITAL FUND II.....	CINCINNATI.....	OH...	BLUE CHIP.....	04/30/2001	12/22/2011	214,292	(33,779)	0	0	0	(33,779)	0	125,000	125,000	0	0	0	0
	COMPASS PARTNERS EUROPEAN EQUITY FUND.....	NEW YORK.....	NY...	COMPASS PARTNERS.....	04/30/2001	08/11/2011	1,410,005	289,878	0	0	0	289,878	1,406	1,794,945	1,794,945	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,624,297	256,099	0	0	0	256,099	1,406	1,919,945	1,919,945	0	0	0	0
3999999. Subtotal - Unaffiliated.....							1,624,297	256,099	0	0	0	256,099	1,406	1,919,945	1,919,945	0	0	0	0
4199999. Totals.....							1,624,297	256,099	0	0	0	256,099	1,406	1,919,945	1,919,945	0	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
U.S. Government - Issuer Obligations																								
233244	AD	4	US DEPT OF TRANSPORTATION 144A LEASE FXD.....	.....	..	.....	....1	2,841,210	120.909	3,627,261	3,000,000	3,123,864	0	(9,147)	0	0	6.001	5.524	MON...	12,002	180,030	12/08/2004	12/07/2021	
			RATE MTG CERT.....	.....	..	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
313373	KN	1	FEDERAL HOME LOAN BANK.....	.....	..	.....	....1	3,105,480	115.785	3,473,550	3,000,000	3,102,854	0	(2,626)	0	0	4.375	4.057	AO.....	22,969	65,625	06/22/2011	04/28/2026	
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT.....	.....	..	.....	....2	4,014,326	110.767	4,446,565	4,014,326	4,014,326	0	0	0	0	4.730	4.777	MON...	8,439	189,848	09/09/2010	06/15/2030	
			LEASE BACKED CERT.....	.....	..	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B.....	.....	..	.....	....1	155,736	111.578	173,767	155,736	155,736	0	0	0	0	5.944	5.944	FMAN.	1,319	9,257	08/19/2008	08/10/2018	
880591	CU	4	TENN VALLEY AUTH SERIES E POWER BONDS.....	.....	..	.....	....1	82,858	127.203	95,402	75,000	79,233	0	(594)	0	0	6.250	5.137	JD.....	208	4,688	11/30/2004	12/15/2017	
912810	DT	2	US TREAS BOND.....	SD..	..	.....	....1	103,500	135.633	135,633	100,000	101,133	0	(232)	0	0	9.875	9.518	MN.....	1,275	9,875	12/16/1985	11/15/2015	
912810	EJ	3	US TREAS BOND.....	SD..	..	.....	....1	1,797,272	155.547	2,776,514	1,785,000	1,792,305	0	(506)	0	0	8.125	8.062	MN.....	18,727	145,031	03/23/1992	05/15/2021	
912810	EJ	3	US TREAS BOND.....	.....	..	.....	....1	15,103	155.547	23,332	15,000	15,061	0	(4)	0	0	8.125	8.062	MN.....	157	1,219	03/23/1992	05/15/2021	
912810	EM	6	US TREAS BOND.....	SD..	..	.....	....1	1,042,017	151.329	1,513,290	1,000,000	1,027,073	0	(1,684)	0	0	7.250	6.886	FA.....	27,385	72,500	01/21/1999	08/15/2022	
0199999	U.S. Government - Issuer Obligations.....								13,157,502	XXX.....	16,265,314	13,145,062	13,411,585	0	(14,793)	0	0	XXX.....	XXX.....	XXX..	92,481	678,073	XXX.....	XXX.....
U.S. Government - Residential Mortgage-Backed Securities																								
36202B	RB	3	GNMA II SF POOL# 001382.....	.....	..	.....	....2	358	100.448	360	358	358	0	0	0	0	10.000	10.146	MON...	3	36	04/19/1990	04/20/2020	
36202B	U9	4	GNMA II SF POOL# 001508.....	.....	..	.....	....2	820	119.679	981	820	820	0	0	0	0	10.000	10.146	MON...	7	82	11/21/1990	11/20/2020	
36202B	UP	8	GNMA II SF POOL# 001490.....	.....	..	.....	....2	1,362	120.454	1,643	1,364	1,359	0	0	0	0	10.000	10.168	MON...	11	136	10/18/1990	10/20/2020	
36202B	VT	9	GNMA II SF POOL# 001526.....	.....	..	.....	....2	2,360	120.681	2,792	2,314	2,328	0	(3)	0	0	10.000	9.904	MON...	19	231	12/20/1990	12/20/2020	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....								4,900	XXX.....	5,776	4,856	4,865	0	(3)	0	0	XXX.....	XXX.....	XXX..	40	485	XXX.....	XXX.....
0599999	Total - U.S. Government.....								13,162,402	XXX.....	16,271,090	13,149,918	13,416,450	0	(14,796)	0	0	XXX.....	XXX.....	XXX..	92,521	678,558	XXX.....	XXX.....
All Other Governments - Issuer Obligations																								
683078	FY	0	ONTARIO ELECTRICITY FIN.....	.....	A	.....	..1FE	89,312	107.903	80,927	75,000	77,503	0	(1,907)	0	0	7.450	4.659	MS.....	1,412	5,588	11/30/2004	03/31/2013	
683234	8A	9	PROVINCE OF ONTARIO.....	.....	A	.....	..1FE	999,330	107.937	1,079,370	1,000,000	999,654	0	131	0	0	4.100	4.115	JD.....	1,708	41,000	06/09/2009	06/16/2014	
46513E	GM	8	AGENCY FOR INTL DEV - ISRAEL 3RD JUBILEE.....	.....	R	.....	..1FE	1,000,000	109.111	1,091,110	1,000,000	1,000,000	0	0	0	0	5.650	5.652	MN.....	9,417	56,500	06/01/2004	07/01/2014	
			SER B ISRAEL BDS.....	.....	.....	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
50064Q	AA	8	KOREA LAND CORPORATION 144A.....	.....	R	.....	..1FE	78,191	107.123	80,342	75,000	75,962	0	(365)	0	0	5.750	5.177	MN.....	371	4,313	11/30/2004	05/30/2014	
0699999	All Other Governments - Issuer Obligations.....								2,166,833	XXX.....	2,331,749	2,150,000	2,153,119	0	(2,141)	0	0	XXX.....	XXX.....	XXX..	12,908	107,401	XXX.....	XXX.....
1099999	Total - All Other Governments.....								2,166,833	XXX.....	2,331,749	2,150,000	2,153,119	0	(2,141)	0	0	XXX.....	XXX.....	XXX..	12,908	107,401	XXX.....	XXX.....
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
16772P	AK	2	CHICAGO ILLINOIS TRANSIT AUTH.....	.....	..	.....	..1FE	2,000,000	110.404	2,208,080	2,000,000	2,000,000	0	0	0	0	5.070	5.070	JD.....	8,450	101,400	03/24/2010	12/01/2020	
172217	GX	3	CITY OF CINCINNATI OHIO BUILD AMERICA.....	.....	..	.....	..1FE	1,055,000	111.731	1,178,762	1,055,000	1,055,000	0	0	0	0	4.630	4.630	JD.....	4,071	48,847	07/14/2010	12/01/2020	
			BONDS.....	.....	.....	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
199491	R4	5	CITY OF COLUMBUS OHIO BUILD AMERICA.....	.....	..	.....	..1FE	1,000,000	108.141	1,081,410	1,000,000	1,000,000	0	0	0	0	4.110	4.110	JD.....	3,425	41,100	07/30/2010	06/01/2021	
			BONDS.....	.....	.....	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
207758	KL	6	CONNECTICUT ST SPL TAX OBLIG.....	.....	..	.....	..1FE	7,000,000	110.964	7,767,480	7,000,000	7,000,000	0	0	0	0	4.576	4.576	MN.....	53,387	312,312	10/28/2010	11/01/2022	
230563	AS	7	CUMBERLAND COUNTY NJ.....	.....	..	.....	..1FE	1,000,000	113.071	1,130,710	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO.....	10,754	50,940	10/09/2009	04/15/2020	
234667	HV	8	DALLAS COUNTY HOSPITAL DISTR.....	.....	..	.....	..1FE	500,000	114.891	574,455	500,000	500,000	0	0	0	0	5.048	5.048	FA.....	9,535	25,240	08/26/2009	08/15/2021	
246412	EC	0	DELAWARE ST SOLID WASTE AUTH.....	.....	.....	.....	..1FE	1,000,000	109.357	1,093,570	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JD.....	4,267	51,200	06/11/2010	06/01/2020	
246412	ED	8	DELAWARE ST SOLID WASTE AUTH.....	.....	.....	.....	..1FE	2,000,000	109.749	2,194,980	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD.....	8,783	105,400	06/11/2010	06/01/2021	
34160P	CW	7	FLORIDA ST DEPT OF MGMT SVCS.....	.....	.....	.....	..1FE	2,700,000	106.269	2,869,263	2,700,000	2,700,000	0	0	0	0	4.277	4.277	FA.....	48,116	115,479	10/29/2009	08/01/2015	
372546	AN	1	GEORGE WASHINGTON UNIVERSITY.....	.....	.....	.....	..1FE	1,000,000	107.596	1,075,960	1,000,000	1,000,000	0	0	0	0	4.452	4.452	MS.....	13,109	20,405	03/24/2011	09/15/2021	
373384	RV	0	STATE OF GEORGIA.....	.....	..	.....	..1FE	4,000,000	107.186	4,287,440	4,000,000	4,000,000	0	0	0	0	3.720	3.720	AO.....	37,200	138,053	10/13/2010	10/01/2023	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.1	373539	MA	0		1	..1FE	1,003,710	100.616	1,006,160	1,000,000	1,003,521	0	(189)	0	0	4.900	4.800	JD	4,083	24,500	08/31/2011	12/01/2015
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	373539	QP	3		1	..1FE	985,000	100.409	1,004,090	1,000,000	985,179	0	179	0	0	4.850	4.952	JD	4,042	24,250	08/10/2011	12/01/2037
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	472149	BE	2			..1FE	250,000	112.973	282,433	250,000	250,000	0	0	0	0	5.050	5.050	AO	3,156	12,625	03/19/2010	10/01/2021
	491189	FA	9			..1FE	2,000,000	109.188	2,183,760	2,000,000	2,000,000	0	0	0	0	4.104	4.104	AO	20,520	90,060	08/18/2010	04/01/2019
	49151E	7A	5			..1FE	1,000,000	105.794	1,057,940	1,000,000	1,000,000	0	0	0	0	4.403	4.403	MN	7,338	42,073	10/26/2010	11/01/2020
	544525	NV	6			..1FE	1,000,000	108.312	1,083,120	1,000,000	1,000,000	0	0	0	0	5.081	5.081	JJ	25,405	50,810	11/20/2009	07/01/2021
	544712	2E	1			..1FE	500,000	109.402	547,010	500,000	500,000	0	0	0	0	4.280	4.280	JD	1,783	22,292	11/05/2010	06/01/2021
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	544712	2F	8			..1FE	1,000,000	110.397	1,103,970	1,000,000	1,000,000	0	0	0	0	4.530	4.530	JD	3,775	47,188	11/05/2010	06/01/2022
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	56052E	2H	0		1	..1FE	1,665,000	101.537	1,690,591	1,665,000	1,665,000	0	0	0	0	4.875	4.875	MN	10,372	10,372	08/18/2011	11/15/2041
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	57419P	MC	0		1	..1FE	2,010,000	102.630	2,052,600	2,000,000	2,009,490	0	(510)	0	0	6.500	6.391	MS	43,333	65,000	08/16/2011	03/01/2017
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	574300	JN	0		2	..1FE	500,000	114.760	573,800	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	23,884	07/14/2010	07/01/2025
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	57563R	JN	0		1	..1FE	3,007,500	104.168	3,125,040	3,000,000	3,007,257	0	(243)	0	0	5.500	5.467	JJ	77,000	0	07/21/2011	07/01/2021
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	59259Y	BD	0		1	..1FE	2,000,000	108.356	2,167,120	2,000,000	2,000,000	0	0	0	0	5.013	5.013	MN	12,811	100,260	10/07/2009	11/15/2020
	594610	7A	9		1	..1FE	2,495,075	108.802	2,720,050	2,500,000	2,495,303	0	228	0	0	4.650	4.673	AO	24,542	56,510	04/14/2011	04/15/2022
	597502	BF	9			..1FE	1,500,000	116.902	1,753,530	1,500,000	1,500,000	0	0	0	0	5.605	5.605	MN	10,743	84,075	08/18/2009	05/15/2020
	60416Q	EP	5		1	..1FE	2,000,000	101.840	2,036,800	2,000,000	2,000,000	0	0	0	0	4.450	4.450	JJ	22,744	0	08/26/2011	07/01/2031
	605580	6J	3			..1FE	2,000,000	108.783	2,175,660	2,000,000	2,000,000	0	0	0	0	3.931	3.931	MN	13,103	76,655	10/21/2010	11/01/2021
	646080	MV	0		1	..1FE	1,487,895	105.933	1,588,995	1,500,000	1,488,073	0	178	0	0	5.375	5.462	JD	6,719	29,339	06/08/2011	12/01/2024
	649902	S7	9			..1FE	2,001,000	116.626	2,332,520	2,000,000	2,000,876	0	(65)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010	03/15/2022
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	70914P	PG	1		1	..1FE	1,500,000	112.457	1,686,855	1,500,000	1,500,000	0	0	0	0	4.750	4.750	JJ	32,854	39,979	01/26/2011	07/15/2022
	745190	TR	9		1	..2FE	1,062,875	100.590	1,106,490	1,100,000	1,064,886	0	1,100	0	0	5.000	5.272	JJ	27,500	55,000	03/16/2010	07/01/2030
	76222R	HP	0		1	..1FE	1,090,000	110.598	1,205,518	1,090,000	1,090,000	0	0	0	0	4.863	4.863	AO	13,252	53,007	05/13/2010	04/01/2022
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	783186	NF	2			..1FE	1,000,000	107.712	1,077,120	1,000,000	1,000,000	0	0	0	0	4.126	4.126	MN	6,877	39,197	11/04/2010	05/01/2021
	843375	ZM	1			..1FE	935,000	104.786	979,749	935,000	935,000	0	0	0	0	4.324	4.324	JJ	20,215	28,076	10/14/2010	01/01/2023
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	850593	AE	4			..1FE	500,000	112.257	561,285	500,000	500,000	0	0	0	0	5.161	5.161	JJ	12,903	25,805	04/09/2010	01/01/2018
	882722	JX	0		1	..1FE	500,000	119.475	597,375	500,000	500,000	0	0	0	0	5.113	5.113	AO	6,391	25,565	08/12/2009	10/01/2020
	882722	VK	4			..1FE	2,000,000	108.795	2,175,900	2,000,000	2,000,000	0	0	0	0	3.823	3.823	AO	19,115	76,885	09/22/2010	04/01/2023
	92812Q	NU	7		1	..1FE	1,997,500	100.687	2,013,740	2,000,000	1,997,629	0	129	0	0	4.900	4.909	JJ	49,000	0	08/09/2011	01/01/2033
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	92817Q	KR	2			..1FE	134,865	113.398	153,087	135,000	134,902	0	18	0	0	4.470	4.487	MN	1,006	6,035	06/09/2009	11/01/2016
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	gn	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
92817Q	Q6	2	VIRGINIA RES AUTH INF REV BND SERIES..... 2010 C.....	.....	..	.....1	..1FE	750,000	106.597	799,478	750,000	750,000	0	0	0	0	4.130	4.130	MN.....	5,163	29,082	11/05/2010	11/01/2022
93265P	BT	5	WALNUT ENERGY CENTER AUTHORITY.....	.....	..	.....	..1FE	1,008,050	108.525	1,085,250	1,000,000	1,007,154	0	(613)	0	0	5.200	5.100	JJ.....	26,000	56,044	05/21/2010	01/01/2021
93978P	KP	1	WASHINGTON ST HSG FIN COMMN SERIES 2011A.....	.....	..	.....1	..1FE	1,634,175	103.086	1,669,993	1,620,000	1,633,672	0	(503)	0	0	4.750	4.639	JJ.....	28,856	0	08/12/2011	07/01/2021
93978X	EM	8	WASHINGTON ST HSG FIN COMMN 2011 SERIES..... B.....	.....	..	.....1	..1FE	3,000,000	101.775	3,053,250	3,000,000	3,000,000	0	0	0	0	4.600	4.600	AO.....	35,267	0	08/24/2011	10/01/2033
940858	L4	3	WASHOE COUNTY NEVADA SCH DIST.....	.....	..	.....	..1FE	1,000,000	109.319	1,093,190	1,000,000	1,000,000	0	0	0	0	0.000	0.000	.....	.....0	0	10/28/2009	06/01/2019
1199999.			U.S. States, Territories & Possessions - Issuer Obligations.....					69,772,645	XXX.....	75,205,579	69,800,000	69,772,942	0	(291)	0	0	XXX.....	XXX.....	XXX.....	822,197	2,352,144	XXX.....	XXX.....
1799999.			Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					69,772,645	XXX.....	75,205,579	69,800,000	69,772,942	0	(291)	0	0	XXX.....	XXX.....	XXX.....	822,197	2,352,144	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
05914F	JL	5	BALTIMORE COUNTY MARYLAND.....	.....	..	.....	..1FE	3,998,720	106.039	4,241,560	4,000,000	3,998,782	0	59	0	0	3.810	3.813	MN.....	25,400	149,013	11/09/2010	11/01/2023
076523	AA	7	CITY OF BEDFORD VIRGINIA LESSEE - .. APPALACHIAN POWER CO.....	.....	..	.....2	2	1,955,000	100.056	1,956,095	1,955,000	1,955,000	0	0	0	0	7.810	7.811	MN.....	25,448	152,686	06/07/1996	05/01/2026
452024	HF	2	ILLINOIS MUNICIPAL ELEC AGENCY.....	.....	..	.....	..1FE	1,000,000	109.524	1,095,240	1,000,000	1,000,000	0	0	0	0	5.599	5.599	FA.....	23,329	37,482	11/19/2010	02/01/2021
452024	HG	0	ILLINOIS MUNICIPAL ELEC AGENCY.....	.....	..	.....	..1FE	3,000,000	111.638	3,349,140	3,000,000	3,000,000	0	0	0	0	5.799	5.799	FA.....	72,488	116,463	11/19/2010	02/01/2022
452151	8V	8	ILLINOIS STATE.....	.....	..	.....2	1FE	500,000	104.110	520,550	500,000	500,000	0	0	0	0	4.421	4.421	JJ.....	11,053	22,105	01/08/2010	01/01/2015
452151	LD	3	ILLINOIS STATE.....	.....	..	.....	..1FE	955,610	99.775	997,750	1,000,000	963,855	0	4,668	0	0	4.350	5.016	JD.....	3,625	43,500	03/16/2010	06/01/2018
677521	HN	9	STATE OF OHIO ULT GO.....	.....	..	.....	..1FE	5,000,000	110.488	5,524,400	5,000,000	5,000,000	0	0	0	0	4.461	4.461	FA.....	92,938	147,461	11/23/2010	08/01/2022
2599999.			U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					16,409,330	XXX.....	17,684,735	16,455,000	16,417,637	0	4,727	0	0	XXX.....	XXX.....	XXX.....	254,281	668,710	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
31340Y	4Z	9	FHLMC REMIC 93 H.....	.....	..	.....2	1	54,789	110.441	57,835	52,367	52,774	0	(74)	0	0	8.500	8.146	MON...	371	4,451	04/14/1993	02/15/2017
31358P	HV	2	FNMA REMIC G92-35 EB.....	.....	..	.....2	1	72,286	114.377	82,498	72,128	71,924	0	(14)	0	0	7.500	7.550	MON...	451	5,410	05/07/1993	07/25/2022
31358Q	EU	5	FNMA REMIC 1992-162 D.....	.....	..	.....2	1	369,693	112.535	429,316	381,496	376,244	0	(106)	0	0	7.000	7.360	MON...	2,225	26,705	03/04/1996	09/25/2022
31392D	2B	7	FNMA 2002-59 ZB.....	.....	..	.....2	1	9,418,859	112.334	11,006,966	9,798,428	9,625,953	0	34,298	0	0	6.000	6.532	MON...	48,992	587,906	08/27/2002	06/25/2032
31392R	WT	4	FHLMC 2492 Z.....	.....	..	.....2	1	4,194,890	108.540	5,046,295	4,649,244	4,456,966	0	2,874	0	0	5.500	6.806	MON...	21,309	255,708	08/19/2002	12/15/2031
31393A	5P	8	FNMA 2003-43 PE.....	.....	..	.....2	1	7,504,645	109.868	8,396,071	7,641,962	7,586,427	0	22,418	0	0	5.500	5.753	MON...	35,026	420,308	09/19/2003	02/25/2033
31393N	4A	4	FHLMC 2589 GM.....	.....	..	.....2	1	9,921,875	110.408	11,040,836	10,000,000	9,956,203	0	2,981	0	0	5.500	5.627	MON...	45,833	550,000	04/11/2003	03/15/2033
31405W	QT	5	FNMA POOL 801566.....	.....	..	.....2	1	133,038	107.526	142,207	132,253	132,540	0	(440)	0	0	5.000	4.904	MON...	551	6,613	08/25/2005	01/01/2020
38373S	TM	9	GNMA 2003-20 MA.....	.....	..	.....2	1	9,946,875	106.837	10,683,664	10,000,000	9,969,986	0	2,252	0	0	5.500	5.604	MON...	45,833	550,000	11/03/2003	02/16/2015
38373V	PY	0	GNMA 2002-64 ZH.....	.....	..	.....2	1	7,865,848	111.407	8,836,857	7,932,064	7,888,205	0	5,090	0	0	6.000	6.164	MON...	39,660	475,924	11/25/2002	02/16/2029
2699999.			U.S. Special Revenue - Residential Mortgage-Backed Securities.....					49,482,798	XXX.....	55,722,545	50,659,942	50,117,222	0	69,279	0	0	XXX.....	XXX.....	XXX.....	240,251	2,883,025	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																							
38373M	2F	6	GNMA 2008-80 IO.....	.....	..	2,4.....	1	858,778	6.762	840,841	0	847,364	0	(7,160)	0	0	1.104	13.715	MON...	11,435	157,976	11/17/2009	04/16/2050
38373M	3S	7	GNMA 2008-86 IO.....	.....	..	2,4.....	1	922,967	4.823	880,662	0	911,099	0	(5,732)	0	0	0.881	15.029	MON...	13,398	161,582	11/19/2009	10/16/2048
38373M	7D	6	GNMA 2009-37 IO.....	.....	..	2,4.....	..1FE	1,172,895	7.832	1,036,880	0	1,162,642	0	(4,987)	0	0	1.971	20.832	MON...	21,741	264,235	11/19/2009	05/16/2049
38373M	J2	7	GNMA 2007-52 A.....	.....	..	.....2	1	2,338,979	101.402	2,325,077	2,292,941	2,337,042	0	(958)	0	0	4.054	3.936	MON...	7,746	92,956	12/16/2009	01/16/2048
38374G	5F	5	GNMA 2004-43 A.....	.....	..	.....2	1	303,776	100.029	301,217	301,130	303,184	0	(291)	0	0	2.822	2.629	MON...	708	8,498	12/16/2009	12/16/2019
38374J	F3	5	GNMA 2004-97 C.....	.....	..	.....2	1	1,600,859	106.903	1,656,997	1,550,000	1,595,048	0	(2,606)	0	0	4.522	4.132	MON...	5,841	70,091	08/26/2009	02/16/2028
38374N	JX	6	GNMA 2006-42 B.....	.....	..	.....2	1	2,188,594	109.585	2,191,700	2,000,000	2,184,323	0	(3,745)	0	0	5.222	4.553	MON...	8,703	104,440	11/12/2010	08/16/2046
38376G	2H	2	GNMA 2011-92 C.....	.....	..	.....2	1	1,961,875	109.395	2,187,900	2,000,000	1,962,594	0	719	0	0	4.143	4.340	MON...	6,904	34,516	07/20/2011	06/16/2028
38376G	AN	0	GNMA 2009-86 A.....	.....	..	.....2	1	2,812,493	104.507	2,935,582	2,808,982	2,811,959	0	(249)	0	0	3.536	3.538	MON...	8,277	99,326	08/26/2009	03/16/2035
38376G	QY	9	GNMA 2010-72 B.....	.....	..	.....2	1	4,986,133	105.602	5,280,100	5,000,000	4,986,458	0	217	0	0	3.459	3.496	MON...	14,413	172,950	06/16/2010	05/16/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value												
38376G	U2	4	GNMA 2011-77 D.....		..	2	1	1,977,109	111,344	2,226,880	2,000,000	1,977,551	0	442	0	0	4.294	4.420	MON.....	7,157	42,943	06/09/2011	12/16/2028
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							21,124,458	XXX.....	21,863,836	17,953,053	21,079,264	0	(24,350)	0	0	XXX.....	XXX.....	XXX.....	106,323	1,209,513	XXX.....	XXX.....
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							87,016,586	XXX.....	95,271,116	85,067,995	87,614,123	0	49,656	0	0	XXX.....	XXX.....	XXX.....	600,855	4,761,248	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00103Y	AF	8	AES RED OAK SENIOR SECURED BONDS.....		..	2	..4FE	5,000,000	102,177	5,108,850	5,000,000	5,000,000	0	0	0	0	9.200	9.305	FMAN.....	39,611	460,000	09/26/2000	11/30/2029
001192	AG	8	AGL CAPITAL CORP.....		..		..2FE	3,034,460	114,461	3,433,830	3,000,000	3,027,880	0	(2,928)	0	0	5.250	5.101	FA.....	59,500	157,500	08/28/2009	08/15/2019
00139P	AA	6	AIG SUNAMERICA GLOBAL FIN IX 144A.....		..		..1FE	86,226	108,967	81,725	75,000	84,742	0	(249)	0	0	6.900	5.800	MS.....	1,524	5,175	11/30/2004	03/15/2032
00228#	AA	0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....		..	2	1	3,378,964	126,179	4,060,501	3,218,061	3,326,131	0	(9,195)	0	0	7.450	6.873	MON.....	10,655	239,762	12/16/2005	08/15/2021
002819	AB	6	ABBOTT LABORATORIES.....		..		..1FE	5,836,042	119,346	6,981,741	5,850,000	5,841,061	0	1,242	0	0	5.600	5.631	MN.....	28,210	327,600	11/07/2007	11/30/2017
00440E	AC	1	ACE INA HOLDINGS INC.....		..		..1FE	5,833,650	150,044	7,502,200	5,000,000	5,700,301	0	(18,819)	0	0	8.875	7.436	FA.....	167,639	443,750	06/05/2002	08/15/2029
00817Y	AE	8	AETNA INC.....		..		..2FE	3,969,203	115,248	4,609,920	4,000,000	3,984,050	0	3,031	0	0	6.000	6.104	JD.....	10,667	240,000	07/07/2006	06/15/2016
008548	AE	9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 144A.....		..	2	..3FE	622,000	90,457	562,643	622,000	622,000	0	0	0	0	6.080	6.082	AO.....	9,454	37,818	11/15/2006	10/01/2016
					..			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
00855L	AC	3	AGUA CALIENTE BAND OF CAHUILLA 144A.....		..	2	..3FE	531,000	98,758	524,405	531,000	531,000	0	0	0	0	6.350	6.346	AO.....	8,430	33,719	02/07/2008	10/01/2015
013078	AA	8	ALBERTO-CULVER COMPANY.....		..		..1FE	999,590	116,659	1,166,590	1,000,000	999,659	0	32	0	0	5.150	5.155	JD.....	4,292	51,500	05/18/2010	06/01/2020
01885@	AB	2	ALLIANCE RESOURCES OPERATING PARTNERS LP.....		..	2		1,000,000	110,000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.720	6.720	JD.....	933	67,200	06/26/2008	06/26/2018
020002	AC	5	ALLSTATE CORP.....		..		..1FE	88,451	109,440	82,080	75,000	77,699	0	(1,749)	0	0	7.500	4.904	JD.....	250	5,625	11/30/2004	06/15/2013
02360X	AJ	6	AMERENERGY GENERATING CORP SENIOR NOTES.....		..		..3FE	4,856,881	97,291	4,742,936	4,875,000	4,859,606	0	294	0	0	7.950	7.982	JD.....	32,297	387,563	01/21/2003	06/01/2032
025816	AQ	2	AMERICAN EXPRESS.....		..		..1FE	125,451	104,756	130,945	125,000	125,088	0	(54)	0	0	4.875	4.827	JJ.....	2,810	6,094	12/05/2003	07/15/2013
025816	AX	7	AMERICAN EXPRESS.....		..		..1FE	2,001,490	115,131	2,302,620	2,000,000	2,000,948	0	(137)	0	0	6.150	6.140	FA.....	42,025	123,000	08/23/2007	08/28/2017
02581F	YE	3	AMERICAN EXPRESS CENTURION BK.....		..		..1FE	1,995,100	114,456	2,289,120	2,000,000	1,996,859	0	449	0	0	6.000	6.033	MS.....	36,000	120,000	09/10/2007	09/13/2017
026074	AA	2	AMERICAN FINANCIAL GROUP.....		..		..2FE	1,000,000	116,764	1,167,640	1,000,000	1,000,000	0	0	0	0	9.875	9.875	JD.....	4,389	98,750	06/10/2009	06/15/2019
026609	AC	1	WYETH DEBENTURES.....		..		..1FE	82,393	134,251	100,688	75,000	80,462	0	(328)	0	0	7.250	6.330	MS.....	1,813	5,438	11/30/2004	03/01/2023
029163	AD	4	MUNICH RE AMERICAN CORP SENIOR NOTES SERIES B.....		..		..1FE	79,529	116,844	87,633	75,000	78,724	0	(139)	0	0	7.450	6.912	JD.....	248	5,588	11/30/2004	12/15/2026
					..			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
03040W	AB	1	AMERICAN WATER CAP CORP.....		..		..2FE	3,852,466	116,834	4,498,109	3,850,000	3,851,960	0	(275)	0	0	6.085	6.074	AO.....	49,458	234,273	06/18/2008	10/15/2017
03076C	AE	6	AMERIPRISE FINANCIAL INC.....		..		..1FE	1,261,243	108,033	1,350,413	1,250,000	1,259,621	0	(921)	0	0	5.300	5.183	MS.....	19,507	66,250	03/09/2010	03/15/2020
031162	AX	8	AMGEN INC.....		..		..2FE	998,280	117,533	1,175,330	1,000,000	998,798	0	149	0	0	6.150	6.173	JD.....	5,125	61,500	05/20/2008	06/01/2018
031162	BG	4	AMGEN INC.....		..	1	..2FE	2,002,140	103,052	2,061,040	2,000,000	2,002,024	0	(116)	0	0	4.100	4.087	JD.....	3,644	37,583	06/28/2011	06/15/2021
03235E	AK	6	INVESCO LTD.....		..		..1FE	74,996	104,532	78,399	75,000	75,000	0	0	0	0	5.375	5.375	FA.....	1,389	4,031	11/30/2004	02/27/2013
037411	AT	2	APACHE CORP.....		..		..1FE	1,847,475	105,752	1,850,660	1,750,000	1,783,689	0	(25,096)	0	0	5.250	3.703	AO.....	19,396	91,875	05/15/2009	04/15/2013
037411	AW	5	APACHE CORP.....		..	1	..1FE	841,160	118,957	951,656	800,000	840,927	0	(233)	0	0	5.100	4.768	MS.....	13,600	20,400	08/25/2011	03/01/2040
038222	AF	2	APPLIED MATERIALS INC.....		..		..1FE	1,003,580	106,851	1,068,510	1,000,000	1,003,474	0	(106)	0	0	4.300	4.255	JD.....	1,911	22,336	06/30/2011	06/15/2021
039483	AT	9	ARCHER-DANIELS-MIDLAND.....		..		..1FE	5,111,644	123,788	6,189,400	5,000,000	5,099,308	0	(2,432)	0	0	5.935	5.770	AO.....	74,188	296,750	12/16/2005	10/01/2032
040555	CM	4	ARIZONA PUBLIC SERV CO.....		..	1	..2FE	3,002,420	113,753	3,412,590	3,000,000	3,002,420	0	0	0	0	5.050	5.044	MS.....	53,025	0	08/22/2011	09/01/2041
046003	JU	4	ASSOCIATES CORP OF N AMERICA DEBENTURES.....		..		..1FE	8,931,683	107,659	8,155,169	7,575,000	8,305,817	0	(86,811)	0	0	6.950	5.251	MN.....	87,744	526,463	04/03/2003	11/01/2018
04621X	AC	2	ASSURANT INC.....		..		..2FE	75,888	105,182	78,887	75,000	75,247	0	(107)	0	0	5.625	5.458	FA.....	1,594	4,219	11/30/2004	02/15/2014
04626R	AA	4	ASTORIA POWER PROJECT SERIES A 144A.....		..	2	..2FE	3,026,418	105,641	3,197,135	3,026,418	3,026,418	0	0	0	0	5.744	5.813	MON.....	14,486	173,837	05/24/2005	05/01/2016
04882P	CH	0	ATLANTIC RICHFIELD CO SER B.....		..		..1FE	92,690	101,345	76,009	75,000	75,476	0	(2,784)	0	0	8.550	4.678	MN.....	819	6,413	11/30/2004	03/01/2012
049164	AK	2	ATLAS AIR INC.....		..	2	3	1,749,170	100,000	1,736,710	1,736,710	1,743,181	0	(1,240)	0	0	7.336	7.103	MON.....	8,494	128,798	08/07/1998	01/02/2018
049164	BE	5	ATLAS AIR INC 2000-1 PASS THROUGH CERT.....		..	2	3	1,526,461	100,000	1,526,461	1,526,461	1,526,461	0	0	0	0	8.707	8.866	MON.....	10,707	132,909	07/20/2000	07/01/2021
053332	AF	9	AUTOZONE INC SENIOR NOTES.....		..		..2FE	2,913,345	111,070	3,332,100	3,000,000	2,962,849	0	8,319	0	0	5.500	5.862	MN.....	21,083	165,000	01/03/2005	11/15/2015

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Showing all Long-Term BONDS Owned December 31 of Current Year

E10.4

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
053611	AF	6				.2FE	1,002,230	103.507	1,035,070	1,000,000	1,001,928	0	(181)	0	0	5.375	5.346	AO	11,347	53,750	04/08/2010	04/15/2020
05366#	AG	8				.2	1,000,000	109.023	1,090,230	1,000,000	1,000,000	0	0	0	0	6.540	6.540	AO	15,078	65,400	04/08/2010	04/08/2017
05366#	AH	6				.2Z	1,000,000	119.053	1,190,534	1,000,000	1,000,000	0	0	0	0	7.200	7.200	AO	16,600	72,000	04/08/2010	04/08/2020
05379B	AN	7				.1FE	1,993,320	118.356	2,367,120	2,000,000	1,995,586	0	549	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
054303	A@	1				.2	5,000,000	94.704	4,735,200	5,000,000	5,000,000	0	0	0	0	4.030	4.030	MN	21,269	201,500	11/23/2010	11/23/2020
054937	AF	4				.1FE	72,862	109.849	82,387	75,000	73,668	0	133	0	0	5.250	5.533	MN	656	3,938	11/30/2004	11/01/2019
057224	AZ	0				.1FE	1,071,080	116.730	1,167,300	1,000,000	1,070,708	0	(372)	0	0	5.125	4.675	MS	15,090	25,625	08/30/2011	09/15/2040
059438	AH	4				.1FE	89,419	117.343	88,007	75,000	86,594	0	(475)	0	0	7.625	6.030	AO	1,207	5,719	11/30/2004	10/15/2026
060505	BD	5				.2FE	122,718	99.586	124,483	125,000	124,540	0	266	0	0	4.750	4.989	FA	2,243	5,938	12/08/2003	08/15/2013
060505	DH	4				.1FE	1,995,500	97.857	1,957,140	2,000,000	1,997,160	0	409	0	0	6.000	6.030	MS	40,000	120,000	08/20/2007	09/01/2017
06423A	AS	2				.1FE	127,933	103.784	129,730	125,000	125,419	0	(369)	0	0	5.250	4.927	JJ	2,753	6,563	12/09/2003	01/30/2013
07385T	AJ	5				.1FE	129,790	109.010	136,263	125,000	126,534	0	(483)	0	0	5.700	5.234	MN	910	7,125	12/11/2003	11/15/2014
078167	BA	0				.1FE	96,683	139.083	104,312	75,000	93,929	0	(470)	0	0	8.750	6.462	FA	2,479	6,563	11/30/2004	08/15/2031
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
080555	AE	5				.3FE	84,939	87.469	65,602	75,000	83,186	0	(299)	0	0	7.750	6.610	JD	484	5,813	11/30/2004	06/01/2027
084423	AM	4				.2FE	2,747,883	106.282	2,922,755	2,750,000	2,749,168	0	218	0	0	5.600	5.610	MN	19,678	154,000	05/04/2005	05/15/2015
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
09247X	AC	5				.1FE	4,959,800	116.615	5,830,750	5,000,000	4,974,038	0	3,667	0	0	6.250	6.360	MS	92,014	312,500	09/12/2007	09/15/2017
09256B	AA	5				.1FE	1,994,650	109.164	2,183,280	2,000,000	1,995,592	0	429	0	0	6.625	6.662	FA	50,056	132,500	08/13/2009	08/15/2019
093662	AC	8				.2FE	5,003,050	101.892	5,094,600	5,000,000	5,001,044	0	(335)	0	0	5.125	5.117	AO	43,420	256,250	10/26/2004	10/30/2014
096629	AA	8				.2FE	249,207	110.442	276,105	250,000	249,594	0	67	0	0	5.500	5.537	FA	5,729	13,750	09/15/2005	02/01/2017
097014	AG	9				.1FE	83,309	100.722	75,542	75,000	75,164	0	(1,318)	0	0	6.500	4.671	FA	1,842	4,875	11/30/2004	02/15/2012
097023	AT	2				.1FE	252,130	105.036	262,590	250,000	250,318	0	(269)	0	0	5.125	5.007	FA	4,840	12,813	12/15/2003	02/15/2013
099738	AA	4				.4FE	3,152,136	104.159	3,283,234	3,152,136	3,152,136	0	0	0	0	7.260	7.259	JD	636	228,845	06/11/1998	06/30/2022
10138M	AF	2				.1FE	126,036	107.556	134,445	125,000	125,236	0	(118)	0	0	5.000	4.893	MN	799	6,250	12/12/2003	11/15/2013
10510K	AA	5				.2FE	3,010,150	107.547	3,226,410	3,000,000	3,008,733	0	(825)	0	0	5.350	5.306	AO	40,125	160,500	03/25/2010	04/01/2020
10623*	AA	4				.1Z	3,000,000	125.603	3,768,093	3,000,000	3,000,000	0	0	0	0	6.540	6.541	JD	545	196,200	11/04/2009	06/30/2024
110122	AA	6				.1FE	16,445,949	138.749	20,638,914	14,875,000	15,983,718	0	(64,725)	0	0	7.150	6.230	JD	47,269	1,063,563	12/18/2002	06/15/2023
11133T	AA	1				.2FE	1,000,000	105.497	1,054,970	1,000,000	1,000,000	0	0	0	0	6.125	6.125	JD	5,104	61,250	10/14/2009	06/01/2017
116663	AC	9				.2FE	1,939,399	109.995	2,133,242	1,939,399	1,939,399	0	0	0	0	6.850	6.850	JD	11,071	132,849	10/03/2007	06/01/2033
118230	AH	4				.2FE	3,009,170	108.368	3,251,040	3,000,000	3,008,307	0	(872)	0	0	5.500	5.455	FA	62,333	165,000	06/10/2010	08/15/2019
120569	AA	6				.2FE	1,348,461	110.133	1,486,796	1,350,000	1,349,101	0	142	0	0	5.900	5.915	AO	19,913	79,650	03/19/2007	04/01/2017
12542R	B*	0				.2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.180	6.180	AO	59,740	247,200	10/04/2007	10/04/2017
125509	BM	0				.2FE	1,006,830	108.340	1,083,400	1,000,000	1,005,995	0	(556)	0	0	5.125	5.037	JD	2,278	51,250	05/12/2010	06/15/2020
126117	AH	3				.2FE	78,907	108.138	81,104	75,000	77,199	0	(291)	0	0	6.950	6.358	JJ	2,404	5,213	11/30/2004	01/15/2018
126117	AL	4				.2FE	995,860	105.440	1,054,400	1,000,000	998,530	0	443	0	0	5.850	5.905	JD	2,600	58,500	01/11/2005	12/15/2014
126168	AB	9				.1FE	2,982,600	111.036	3,331,080	3,000,000	2,997,105	0	1,363	0	0	7.125	7.180	JD	17,813	213,750	12/09/1993	12/01/2013
126408	GT	4				.2FE	2,998,470	102.479	3,074,370	3,000,000	2,998,648	0	146	0	0	3.700	3.706	AO	18,808	113,775	10/18/2010	10/30/2020
12705Q	AL	9				.2FE	88,604	104.101	78,076	75,000	76,313	0	(2,025)	0	0	8.270	5.366	JD	276	6,203	11/30/2004	08/14/2012
127097	B#	9				.2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.440	6.440	JJ	88,550	193,200	07/16/2008	07/16/2018
127097	D*	1				.2	1,000,000	101.798	1,017,980	1,000,000	1,000,000	0	0	0	0	5.420	5.420	JJ	24,992	29,358	12/30/2010	01/15/2021
13052@	AA	6				.2FE	1,000,000	105.651	1,056,508	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	144	52,044	12/29/2010	12/29/2020

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1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	n	F	o	r	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
E10.5	133131	AL	6					.2FE	125,091	106,022	132,528	125,000	125,023	0	(11)	0	0	5.375	5.365	JD	299	6,719	12/09/2003	12/15/2013
	13342B	AC	9					.2FE	998,990	116,965	1,169,650	1,000,000	999,314	0	82	0	0	6.375	6.388	JJ	29,396	63,750	06/23/2008	07/15/2018
	134429	AS	8					.1FE	123,980	107,378	134,223	125,000	124,783	0	116	0	0	4.875	4.980	AO	1,523	6,094	12/11/2003	10/01/2013
	14149Y	AG	3					.2FE	113,191	107,326	134,158	125,000	120,716	0	1,108	0	0	4.000	5.095	JD	222	5,000	12/09/2003	06/15/2015
	141781	AE	4					.1FE	87,743	140,960	105,720	75,000	85,236	0	(422)	0	0	7.500	6.080	MS	1,875	5,625	11/30/2004	09/01/2026
	144285	AH	6					.2FE	77,267	103,860	77,895	75,000	75,451	0	(306)	0	0	6.625	6.160	MN	635	4,969	11/30/2004	05/15/2013
	14428T	BA	8					.2FE	79,459	107,261	80,446	75,000	77,563	0	(322)	0	0	6.990	6.324	AO	1,107	5,243	11/30/2004	04/20/2018
	14754D	A@	9				2	2	2,000,000	104,368	2,087,360	2,000,000	2,000,000	0	0	0	0	6.090	6.090	JD	4,060	121,800	12/19/2006	12/19/2016
	149123	BF	7					.1FE	84,359	132,623	99,467	75,000	82,705	0	(276)	0	0	6.625	5.660	JJ	2,291	4,969	11/30/2004	07/15/2028
	149162	B*	9					.1	2,000,000	110,000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.090	6.092	JJ	60,900	121,800	05/28/2008	05/15/2015
	149162	B@	7					.1	2,000,000	110,000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.450	6.452	JJ	64,500	129,000	05/28/2008	05/15/2018
	151020	AE	4					.2FE	1,504,155	100,698	1,510,470	1,500,000	1,503,738	0	(338)	0	0	3.950	3.916	AO	12,508	60,567	10/05/2010	10/15/2020
	15133K	AC	7					.2FE	4,137,177	114,794	4,620,459	4,025,000	4,085,577	0	(5,245)	0	0	9.000	8.730	AO	76,475	362,250	12/27/1991	10/15/2019
	151895	B@	7					.2	4,000,000	111,586	4,463,452	4,000,000	4,000,000	0	0	0	0	6.320	6.320	JD	11,236	252,800	06/15/2006	06/15/2016
	156686	AJ	6					.2FE	3,235,406	99,084	3,096,375	3,125,000	3,213,642	0	(3,708)	0	0	7.200	6.880	JD	18,750	225,000	08/18/2004	12/01/2025
	165069	AS	4				1	.1FE	79,584	106,416	79,812	75,000	75,891	0	(623)	0	0	7.150	6.206	MN	894	5,363	11/30/2004	05/01/2013
									0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	165087	AN	7					.1FE	7,740,013	130,575	8,977,031	6,875,000	7,486,796	0	(41,744)	0	0	7.875	6.646	JJ	249,648	541,406	07/27/2004	01/15/2022
									0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	171232	AE	1					.1FE	82,216	128,067	96,050	75,000	81,269	0	(159)	0	0	6.800	6.070	MN	652	5,100	11/30/2004	11/15/2031
	171232	AR	2					.1FE	991,060	117,653	1,176,530	1,000,000	993,754	0	788	0	0	5.750	5.869	MN	7,347	57,500	05/01/2008	05/15/2018
	172062	AF	8					.2FE	80,924	108,680	81,510	75,000	79,967	0	(170)	0	0	6.920	6.267	MN	663	5,190	05/09/2005	05/15/2028
	17252M	AH	3					.2FE	5,824,003	120,103	6,905,923	5,750,000	5,799,541	0	(6,803)	0	0	6.125	5.950	JD	29,349	352,188	01/09/2008	12/01/2017
	172967	BW	0					.2FE	245,125	99,317	248,293	250,000	248,273	0	461	0	0	4.875	5.102	MN	1,828	12,188	12/05/2003	05/07/2015
	185508	AF	5					.2FE	1,992,860	119,309	2,386,180	2,000,000	1,994,942	0	609	0	0	6.650	6.699	JD	5,911	133,000	05/28/2008	06/15/2018
	185896	C*	6					.2	3,000,000	109,060	3,271,800	3,000,000	3,000,000	0	0	0	0	6.590	6.590	JD	8,787	197,700	06/25/2008	06/15/2015
	19075Q	AB	8					.1FE	2,804,300	117,683	3,236,283	2,750,000	2,788,758	0	(4,671)	0	0	7.875	7.588	AO	45,117	216,563	04/25/2008	04/16/2018
	195869	AG	7					.1FE	94,292	138,451	103,838	75,000	91,729	0	(427)	0	0	7.630	5.753	MN	493	5,723	11/30/2004	04/15/2032
	195891	AE	6					.3FE	76,430	103,839	77,879	75,000	75,268	0	(195)	0	0	6.150	5.858	AO	974	4,613	11/30/2004	04/15/2013
	195891	AJ	5					.3FE	2,952,180	102,618	3,078,540	3,000,000	2,978,512	0	5,002	0	0	5.500	5.715	AO	41,250	165,000	01/17/2006	10/01/2015
	199575	AW	1					.1FE	997,740	115,881	1,158,810	1,000,000	998,389	0	203	0	0	6.050	6.081	MN	10,083	60,500	05/13/2008	05/01/2018
	20035C	AA	8					.1FE	994,060	107,869	1,078,690	1,000,000	998,242	0	660	0	0	5.700	5.779	JD	4,750	57,000	06/07/2004	06/01/2014
	202795	HU	7					.2FE	2,994,240	118,201	3,546,030	3,000,000	2,995,988	0	523	0	0	5.800	5.826	MS	51,233	174,000	03/19/2008	03/15/2018
	207597	DY	8					.1FE	2,992,920	117,048	3,511,440	3,000,000	2,995,427	0	664	0	0	5.750	5.782	MS	57,500	172,500	09/10/2007	09/01/2017
	209111	ET	6					.1FE	2,001,800	122,817	2,456,340	2,000,000	2,001,247	0	(161)	0	0	5.850	5.838	AO	29,250	117,000	04/03/2008	04/01/2018
	209115	A*	5				2	1	3,687,632	142,138	5,241,512	3,687,632	3,687,632	0	0	0	0	8.710	8.710	JD	892	321,193	06/27/2008	06/30/2022
	211327	AB	7					.2FE	83,516	103,161	77,371	75,000	75,852	0	(1,304)	0	0	8.375	6.478	FA	2,373	6,281	11/30/2004	08/15/2012
	216831	AE	7					.4FE	5,574,950	104,500	5,225,000	5,000,000	5,351,278	0	(32,299)	0	0	8.000	6.840	JD	17,778	400,000	01/22/2003	12/15/2019
	219023	AF	5					.2FE	1,007,480	107,813	1,078,130	1,000,000	1,006,781	0	(529)	0	0	4.625	4.531	MN	7,708	51,903	09/15/2010	11/01/2020
	219350	AN	5					.1FE	1,538,970	115,098	1,726,470	1,500,000	1,518,084	0	(3,688)	0	0	6.200	5.872	MS	27,383	93,000	04/29/2005	03/15/2016
	222372	AJ	3					.2FE	5,098,450	95,382	4,769,100	5,000,000	5,053,719	0	(10,464)	0	0	6.250	5.967	MN	39,931	312,500	03/05/2007	05/15/2016
	224044	BM	8					.2FE	498,273	111,464	557,320	500,000	499,372	0	191	0	0	5.450	5.497	JD	1,211	27,250	05/31/2005	12/15/2014

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.6	22541L	AE	3			.1FE	87,554	116.163	87,122	75,000	85,951	0	(269)	0	0	7.125	5.890	JJ	2,464	5,344	11/30/2004	07/15/2032
	226829	AA	7		2	.2FE	702,990	109.969	773,071	702,990	702,990	0	0	0	0	5.869	5.912	MJSD	115	41,258	03/10/2005	03/30/2025
	22822R	AX	8		1	.1FE	1,507,920	101.296	1,519,440	1,500,000	1,506,535	0	(1,014)	0	0	4.174	4.122	MON	2,783	62,610	07/29/2010	08/15/2017
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	22845#	AC	3		2		4,027,897	107.399	4,295,960	4,000,000	4,027,527	0	(369)	0	0	5.980	5.841	JD	11,296	131,000	10/26/2011	12/14/2017
	231516	AA	3		3FE		498,110	108.180	540,900	500,000	499,420	0	206	0	0	5.900	5.950	JJ	13,603	29,500	06/23/2004	07/15/2014
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	23314#	AG	4		2		2,000,000	103.763	2,075,260	2,000,000	2,000,000	0	0	0	0	4.690	4.690	FA	39,083	0	08/01/2011	08/01/2018
	233326	C*	6		2		2,000,000	102.257	2,045,140	2,000,000	2,000,000	0	0	0	0	5.420	5.420	FA	42,758	108,400	08/09/2010	08/09/2020
	233835	AQ	0		.1FE		11,272,750	141.352	14,135,200	10,000,000	11,092,725	0	(25,554)	0	0	8.500	7.419	JJ	384,861	850,000	08/05/2002	01/18/2031
	235851	AM	4		1	.1FE	999,750	109.869	1,098,690	1,000,000	999,761	0	11	0	0	3.900	3.903	JD	867	19,500	06/20/2011	06/23/2021
	244217	BK	0		.1FE		254,353	104.757	261,893	250,000	250,600	0	(551)	0	0	5.100	4.860	JJ	5,879	12,750	12/10/2003	01/15/2013
	24422E	QR	3		.1FE		249,235	117.967	294,918	250,000	249,475	0	69	0	0	5.350	5.390	AO	3,269	13,375	03/31/2008	04/03/2018
	24422E	QV	4		.1FE		1,992,940	121.254	2,425,080	2,000,000	1,994,857	0	613	0	0	5.750	5.797	MS	35,458	115,000	09/03/2008	09/10/2018
	24424C	AU	5		.1FE		1,000,000	113.297	1,132,970	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	2,333	52,500	06/12/2009	06/15/2015
	24702R	AQ	4		.1FE		2,488,525	109.526	2,738,150	2,500,000	2,489,222	0	697	0	0	4.625	4.683	AO	58,134	58,134	03/28/2011	04/01/2021
	24715@	AD	6		1		5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.290	6.290	MS	90,856	314,500	09/17/2009	09/17/2019
	249030	AC	1		1	.2FE	996,530	102.901	1,029,010	1,000,000	996,607	0	77	0	0	4.125	4.163	FA	14,667	0	08/16/2011	08/15/2021
	250847	H*	4		1		4,000,000	95.228	3,809,120	4,000,000	4,000,000	0	0	0	0	4.310	4.310	MS	57,467	0	09/01/2011	09/01/2023
	25087*	AB	9		2	.2Z	3,000,000	117.433	3,522,990	3,000,000	3,000,000	0	0	0	0	6.280	6.363	MON	15,177	188,400	09/14/2009	09/02/2017
	25179M	AL	7		1	.2FE	2,107,500	120.031	2,400,620	2,000,000	2,107,101	0	(399)	0	0	5.600	5.239	JJ	52,578	0	08/24/2011	01/15/2041
	252747	AD	2		.2FE		5,868,694	121.118	7,115,683	5,875,000	5,872,684	0	551	0	0	8.750	8.763	JD	22,847	514,063	02/17/1995	06/15/2015
	25468P	CB	0		.1FE		257,225	121.883	304,708	250,000	253,756	0	(519)	0	0	5.875	5.575	JD	653	14,688	12/08/2003	12/15/2017
	254709	AD	0		.2FE		5,009,702	105.017	5,250,850	5,000,000	5,006,587	0	(982)	0	0	6.450	6.421	JD	17,021	322,500	06/02/2008	06/12/2017
	25470D	AE	9		.2FE		1,993,920	106.124	2,122,480	2,000,000	1,994,170	0	250	0	0	4.375	4.413	JD	3,889	42,535	06/13/2011	06/15/2021
	257867	AR	2		3FE		682,909	97.520	667,037	684,000	683,558	0	116	0	0	5.500	5.521	MN	4,807	37,620	12/13/2005	05/15/2015
	260543	BA	0		.2FE		95,998	130.153	97,615	75,000	89,374	0	(1,118)	0	0	9.000	6.241	AO	1,688	6,750	11/30/2004	04/01/2021
	261561	AB	0		.2FE		5,508,500	84.437	4,221,850	5,000,000	5,187,810	0	(43,900)	0	0	7.250	6.101	MS	106,736	362,500	10/04/2002	09/15/2015
	263534	CE	7		.1FE		3,990,920	113.886	4,555,440	4,000,000	3,991,528	0	608	0	0	4.250	4.278	AO	42,500	87,833	03/24/2011	04/01/2021
	26439R	AK	2		.2FE		4,724,600	117.460	5,873,000	5,000,000	4,762,278	0	5,152	0	0	6.750	7.201	FA	127,500	337,500	06/12/2002	02/15/2032
	264411	AC	3		.2FE		121,066	102.763	128,454	125,000	124,309	0	476	0	0	4.625	5.048	MN	739	5,781	12/05/2003	05/15/2013
	26441C	AD	7		.2FE		1,995,670	113.238	2,264,760	2,000,000	1,996,595	0	353	0	0	5.050	5.077	MS	29,739	101,000	10/15/2009	09/15/2019
	26875P	AA	9		.1FE		3,004,390	119.580	3,587,400	3,000,000	3,002,826	0	(406)	0	0	5.875	5.855	MS	51,896	176,250	09/05/2007	09/15/2017
	26875P	AC	5		.1FE		745,988	125.223	939,173	750,000	747,009	0	337	0	0	6.875	6.950	AO	12,891	51,563	09/25/2008	10/01/2018
	26882P	BB	7		.2FE		4,000,040	115.486	4,619,440	4,000,000	4,000,012	0	(2)	0	0	6.375	6.375	AO	53,833	255,000	10/11/2007	10/15/2017
	27430*	AG	8		2		3,000,000	106.818	3,204,540	3,000,000	3,000,000	0	0	0	0	5.940	5.940	AO	39,105	178,200	04/12/2006	04/12/2016
	27430*	AJ	2		2		1,000,000	109.823	1,098,230	1,000,000	1,000,000	0	0	0	0	6.880	6.880	MN	7,453	68,800	05/22/2008	05/22/2015
	27430*	AK	9		2		2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	7.260	7.260	MN	15,730	145,200	05/22/2008	05/22/2018
	278058	AM	4		.1FE		94,793	141.010	105,758	75,000	89,125	0	(945)	0	0	8.100	5.711	FA	2,295	6,075	11/30/2004	08/15/2022
	278265	AC	7		.1FE		3,030,000	110.808	3,324,240	3,000,000	3,019,491	0	(2,726)	0	0	6.500	6.363	AO	48,208	195,000	10/01/2007	10/02/2017
	29078E	AB	1		.2FE		6,065,500	108.550	6,513,000	6,000,000	6,035,661	0	(6,704)	0	0	7.082	6.923	JD	35,410	424,920	01/25/2007	06/01/2016
	291011	AT	1		.1FE		245,825	105.285	263,213	250,000	249,292	0	503	0	0	4.500	4.722	MN	1,875	11,250	12/15/2003	05/01/2013

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.7	CUSIP Identification	Description	Code	n	CHAR	NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
	29266R K# 4	ENERGIZER HOLDINGS INC.....				2	4,000,000	107.385	4,295,400	4,000,000	4,000,000	0	0	0	0	6.230	6.230	AO	52,609	249,200	10/15/2007	10/15/2014
	29273R AB 5	ENERGY TRANSFER PARTNERS.....				2FE	997,129	108.615	1,086,150	1,000,000	998,890	0	319	0	0	5.950	5.990	FA	24,792	59,500	07/29/2005	02/01/2015
	29348Q AB 8	ENOGEX LLC 144A.....				2FE	1,035,590	113.322	1,133,220	1,000,000	1,031,079	0	(2,886)	0	0	6.250	5.769	MS	18,403	62,500	05/13/2010	03/15/2020
	29364D AJ 9	ENTERGY ARKANSAS INC FIRST MORTGAGE.....			1	1FE	2,990,445	101.043	3,031,290	3,000,000	2,991,914	0	184	0	0	5.900	5.922	JD	14,750	177,000	01/23/2004	06/01/2033
	29364L AL 6	ENTERGY GULF STATES FIRST MORTGAGE.....			1	2FE	1,540,500	100.002	1,500,030	1,500,000	1,500,000	0	0	0	0	6.200	5.319	JJ	46,500	93,000	02/02/2005	07/01/2033
	29364N AK 4	ENTERGY MISSISSIPPI INC FIRST MORTGAGE.....				2FE	70,089	108.539	81,404	75,000	72,209	0	352	0	0	4.950	5.650	JD	309	3,713	11/30/2004	06/01/2018
	293791 AD 1	ENTERPRISE PRODUCTS OPERATING GUAR.....				2FE	79,616	105.103	78,827	75,000	75,735	0	(642)	0	0	6.375	5.431	FA	1,992	4,781	11/30/2004	02/01/2013
		ENTERPRISE PROD PARTNERS.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	29379V AJ 2	ENTERPRISE PRODUCTS OPERATING.....				2FE	76,967	104.835	78,626	75,000	75,692	0	(606)	0	0	6.125	5.237	FA	1,914	4,594	10/26/2009	02/01/2013
	29379V AP 8	ENTERPRISE PRODUCTS OPERATING.....				2FE	997,010	110.994	1,109,940	1,000,000	997,310	0	234	0	0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
	299808 AD 7	EVEREST REINSURANCE HOLDINGS.....				1FE	3,038,820	105.456	3,163,680	3,000,000	3,012,906	0	(4,194)	0	0	5.400	5.232	AO	34,200	162,000	10/12/2004	10/15/2014
	30161M AH 6	EXELON GENERATION CO LLC.....			1	2FE	1,001,960	102.869	1,028,690	1,000,000	1,001,756	0	(165)	0	0	4.000	3.976	AO	10,000	40,111	09/28/2010	07/01/2020
	302491 AQ 8	FMC CORPORATION.....				2FE	1,010,100	111.681	1,116,810	1,000,000	1,008,420	0	(840)	0	0	5.200	5.070	JD	2,311	52,000	11/24/2009	12/15/2019
	302508 BA 3	FMR LLC 144A.....				1FE	400,416	103.807	415,228	400,000	400,148	0	(121)	0	0	4.750	4.717	MS	6,333	19,000	07/24/2009	03/01/2013
	30251B AB 4	FMR LLC 144A.....			1	1FE	2,088,180	109.290	2,185,800	2,000,000	2,088,011	0	(169)	0	0	6.450	6.119	MN	16,483	64,500	08/26/2011	11/15/2039
	30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A.....			2	3Z	969,333	99.530	964,779	969,333	969,333	0	0	0	0	7.590	7.591	JJ	34,947	73,572	07/01/2008	07/10/2018
	303250 A@ 3	FAIR ISAAC CORPORATION SERIES A.....				2	1,000,000	105.319	1,053,190	1,000,000	1,000,000	0	0	0	0	6.370	6.370	MN	9,555	63,700	05/07/2008	05/07/2013
	303250 C@ 1	FAIR ISAAC CORPORATION.....				2	1,000,000	103.706	1,037,060	1,000,000	1,000,000	0	0	0	0	5.420	5.420	JJ	25,143	54,200	07/14/2010	07/14/2019
	316773 AD 2	FIFTH THIRD BANCORP SUB NOTES.....				2FE	233,525	100.246	250,615	250,000	241,192	0	1,132	0	0	4.500	5.152	JD	938	11,250	12/16/2003	06/01/2018
	31953* AL 6	BNSF RAILWAY COMPANY SERIES A.....				2	1,365,797	110.000	1,502,377	1,365,797	1,365,797	0	0	0	0	5.960	5.959	MN	10,401	81,402	10/16/2007	10/15/2027
	31953* AM 4	BNSF RAILWAY COMPANY SERIES B.....				2	137,258	110.000	150,983	137,258	137,258	0	0	0	0	5.960	5.959	MN	1,045	8,181	10/16/2007	10/15/2027
	31953* AN 2	BNSF RAILWAY COMPANY SERIES C.....				2	868,587	110.000	955,446	868,587	868,587	0	0	0	0	5.960	5.959	MN	6,615	51,768	10/16/2007	10/15/2027
	31953* AP 7	BNSF RAILWAY COMPANY SERIES D.....				2	351,765	110.000	386,942	351,765	351,765	0	0	0	0	5.960	5.959	MN	2,679	20,965	10/16/2007	10/15/2027
	31953* AQ 5	BNSF RAILWAY COMPANY SERIES E.....				2	466,610	110.000	513,271	466,610	466,610	0	0	0	0	5.960	5.959	MN	3,554	27,810	10/16/2007	10/15/2027
	32055R AN 7	FIRST INDUSTRIAL LP REITS.....				3FE	2,491,325	95.247	2,381,175	2,500,000	2,495,912	0	875	0	0	5.750	5.796	JJ	66,285	143,750	01/05/2006	01/15/2016
	32055T AG 8	FIRST INDUSTRIAL REALTY REIT MTN.....				3FE	84,039	100.877	75,658	75,000	79,992	0	(681)	0	0	7.500	6.141	JD	469	5,625	11/30/2004	12/01/2017
	33582V AB 4	FIRST NIAGRA FINANCIAL GROUP.....				2FE	1,565,437	105.762	1,586,430	1,500,000	1,557,301	0	(5,235)	0	0	6.750	6.150	MS	28,688	101,250	06/10/2010	03/19/2020
	33612# AA 5	FIRST POTOMAC REALTY.....				2	5,000,000	104.836	5,241,775	5,000,000	5,000,000	0	0	0	0	6.410	6.410	JD	14,244	320,500	06/22/2006	06/15/2013
	337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB.....				1FE	82,202	105.978	79,484	75,000	81,473	0	(123)	0	0	6.550	5.872	AO	1,037	4,913	11/30/2004	10/15/2035
		DEBENTURES.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED.....				2	1,600,000	105.159	1,682,544	1,600,000	1,600,000	0	0	0	0	5.440	5.440	AO	21,760	87,040	04/04/2005	04/01/2015
		NOTES.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	341099 CC 1	FLORIDA POWER CORP FIRST MORTGAGE.....				1FE	125,120	104.628	130,785	125,000	125,019	0	(16)	0	0	4.800	4.786	MS	2,000	6,000	12/19/2003	03/01/2013
	341099 CG 2	FLORIDA POWER CORP.....				1FE	997,310	119.773	1,197,730	1,000,000	998,275	0	248	0	0	5.800	5.836	MS	17,078	58,000	09/13/2007	09/15/2017
	354613 AG 6	FRANKLIN RESOURCES INC.....				1FE	998,890	109.216	1,092,160	1,000,000	999,037	0	92	0	0	4.625	4.639	MN	5,267	46,250	05/17/2010	05/20/2020
	35669# AA 2	FREEPORT LNG DEVELOPMENT LP SENIOR NOTE.....				2FE	4,560,416	114.718	5,231,618	4,560,416	4,560,416	0	0	0	0	6.500	6.554	MJSD	823	296,427	12/19/2005	06/30/2025
	361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING.....				1	20,753	102.084	21,253	20,819	20,797	0	4	0	0	5.129	5.207	JJ	492	1,068	11/30/2004	01/15/2014
		CORP.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE.....				1FE	94,388	141.757	106,318	75,000	91,986	0	(412)	0	0	8.500	6.462	MN	815	6,375	11/30/2004	11/15/2031
	36804P AH 9	GATX FINANCIAL CORP GMT5.7 4/15/15.....				2FE	1,993,360	109.533	2,190,660	2,000,000	1,997,392	0	701	0	0	5.700	5.744	AO	24,067	114,000	04/11/2005	04/15/2015
	369550 AK 4	GENERAL DYNAMICS SENIOR NOTE.....				1FE	119,786	105.167	131,459	125,000	124,091	0	627	0	0	4.250	4.805	MN	679	5,313	12/08/2003	05/15/2013
	369550 AR 9	GENERAL DYNAMICS.....				1	998,350	108.692	1,086,920	1,000,000	998,417	0	67	0	0	3.875	3.895	JJ	18,191	0	07/05/2011	07/15/2021

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.8	36962G	H3	1			1	1FE	5,000,000	100,151	5,007,550	5,000,000	0	0	0	0	5.000	5.000	MS	63,194	250,000	03/17/2004	03/30/2019
								0	0.000	0	0	0	0	0	0	0.000	0.000		0	0		
	36962G	ZY	3				1FE	260,520	104,868	262,170	250,000	0	(1,328)	0	0	5.450	4.871	JJ	6,283	13,625	12/08/2003	01/15/2013
	378272	AA	6				2FE	2,927,040	101,947	3,058,410	3,000,000	0	8,552	0	0	6.000	6.345	AO	38,000	180,000	10/18/2004	04/15/2014
								0	0.000	0	0	0	0	0	0	0.000	0.000		0	0		
	38141G	CU	6				1FE	9,882,999	98,941	9,770,424	9,875,000	0	(158)	0	0	6.125	6.119	FA	228,497	604,844	02/10/2003	02/15/2033
	39121J	A*	1			2	1	3,000,000	113,797	3,413,907	3,000,000	0	0	0	0	5.810	5.811	JJ	87,150	174,300	09/02/2009	07/01/2021
	39121J	AE	0				1FE	905,700	120,279	1,202,790	1,000,000	0	1,158	0	0	6.254	7.011	JJ	31,270	62,540	08/12/2008	07/01/2038
	404119	AL	3				4FE	929,400	102,581	1,025,810	1,000,000	0	8,185	0	0	5.750	6.747	MS	16,931	57,500	06/08/2004	03/15/2014
	406216	AV	3				1FE	999,840	120,497	1,204,970	1,000,000	0	13	0	0	5.900	5.902	MS	17,372	59,000	09/09/2008	09/15/2018
	41242*	AJ	1			2		3,000,000	106,932	3,207,960	3,000,000	0	0	0	0	5.670	5.670	JD	11,403	170,850	06/07/2010	06/08/2020
								0	0.000	0	0	0	0	0	0	0.000	0.000		0	0		
	412824	AB	0				2FE	70,340	103,369	77,527	75,000	0	619	0	0	5.750	6.709	JJ	1,989	4,313	11/30/2004	07/15/2013
	416515	AT	1				2FE	4,942,355	102,129	5,106,450	5,000,000	0	5,858	0	0	5.375	5.537	MS	79,132	268,750	02/12/2008	03/15/2017
	416515	AU	8				2FE	1,499,955	105,519	1,582,785	1,500,000	0	0	0	0	6.300	6.300	MS	27,825	94,500	02/28/2008	03/15/2018
	421915	EC	9				2FE	1,347,938	107,417	1,342,713	1,250,000	0	(21,871)	0	0	6.000	3.954	MS	25,000	75,000	12/15/2010	03/01/2015
	421915	ED	7				2FE	1,742,738	107,708	1,884,890	1,750,000	0	598	0	0	5.625	5.673	MN	16,406	98,438	04/22/2005	05/01/2017
	421915	EG	0				2FE	3,284,418	109,752	3,566,940	3,250,000	0	(3,356)	0	0	6.300	6.156	MS	60,288	204,750	09/27/2006	09/15/2016
	421915	EJ	4				2FE	844,246	109,090	927,265	850,000	0	545	0	0	6.000	6.091	JJ	21,392	51,000	01/17/2007	01/30/2017
	421946	AF	1				2FE	3,908,168	103,518	4,218,359	4,075,000	0	21,696	0	0	5.125	5.757	AO	52,211	208,844	01/19/2006	04/01/2014
	42217K	AM	8				2FE	3,998,625	106,493	4,259,720	4,000,000	0	108	0	0	5.875	5.878	MN	30,028	235,000	06/15/2005	05/15/2015
	42218S	AC	2				1FE	2,068,300	106,398	2,127,960	2,000,000	0	(2,857)	0	0	4.700	4.260	JJ	43,344	49,089	06/29/2011	01/15/2021
	42809H	AD	9			1	2FE	1,026,310	111,210	1,112,100	1,000,000	0	(102)	0	0	5.600	5.420	FA	21,156	0	08/29/2011	02/15/2041
	428236	AG	8				1FE	83,275	102,831	77,123	75,000	0	(1,238)	0	0	6.500	4.750	JJ	2,438	4,875	11/30/2004	07/01/2012
	428236	BM	4				1FE	4,320,695	102,372	4,350,810	4,250,000	0	(3,083)	0	0	4.300	4.095	JD	15,229	91,883	06/16/2011	06/01/2021
	431116	AA	0				1FE	4,988,600	107,525	5,376,250	5,000,000	0	1,366	0	0	6.800	6.832	FA	128,444	340,000	08/14/2003	08/15/2013
	431282	AK	8				2FE	997,018	106,652	1,066,520	1,000,000	0	282	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
	441060	AJ	9				2FE	1,847,077	110,636	2,046,766	1,850,000	0	272	0	0	6.050	6.071	MS	28,292	111,925	03/20/2007	03/30/2017
	44106M	AG	7			1	2FE	3,923,520	103,552	4,142,080	4,000,000	0	8,372	0	0	5.125	5.382	FA	77,444	205,000	07/08/2005	02/15/2015
	443510	AF	9				1FE	3,941,060	104,296	4,171,840	4,000,000	0	3,114	0	0	3.625	3.782	MN	18,528	126,271	06/28/2011	11/15/2022
	44440*	AA	4			2	2Z	139,532	101,845	142,107	139,532	0	0	0	0	10.360	10.360	MS	3,694	14,456	09/29/1988	03/29/2012
	44643T	AC	1				2FE	124,380	101,874	127,343	125,000	0	69	0	0	4.900	4.963	JJ	2,824	6,125	12/19/2003	01/15/2014
	449909	AL	4				2FE	76,672	105,945	79,459	75,000	0	(205)	0	0	5.625	5.310	JD	352	4,219	11/30/2004	12/01/2013
								0	0.000	0	0	0	0	0	0	0.000	0.000		0	0		
	452308	AM	1			1	1FE	3,489,390	114,518	4,008,130	3,500,000	0	88	0	0	4.875	4.894	MS	57,349	0	08/25/2011	09/15/2041
	45326T	AA	6				2FE	3,012,880	108,844	3,265,320	3,000,000	0	(1,151)	0	0	6.000	5.937	JD	10,500	180,000	06/01/2010	12/10/2019
	45820E	AH	5				5FE	1,558,607	100,500	1,507,500	1,500,000	0	(6,900)	0	0	6.500	5.964	MN	16,250	97,500	02/02/2004	11/01/2013
	459200	AL	5				1FE	3,135,840	110,290	3,308,700	3,000,000	0	(11,170)	0	0	7.500	7.066	JD	10,000	225,000	02/03/1994	06/15/2013
	459200	GJ	4				1FE	996,540	121,751	1,217,510	1,000,000	0	319	0	0	5.700	5.746	MS	16,942	57,000	09/11/2007	09/14/2017
	459200	GM	7				1FE	996,280	134,985	1,349,850	1,000,000	0	306	0	0	7.625	7.679	AO	16,097	76,250	10/09/2008	10/15/2018
	45957@	AE	6			2	3Z	2,500,000	97,777	2,444,415	2,500,000	0	0	0	0	5.980	5.980	MN	24,917	149,500	10/29/2004	11/01/2016

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
53079E	AC	8				.2FE	3,977,560	104,227	4,169,080	4,000,000	3,992,987	0	2,899	0	0	5.750	5.836	MS	67,722	230,000	01/12/2006	03/15/2014
53117C	AG	7				.2FE	108,154	102,249	102,249	100,000	100,849	0	(1,314)	0	0	6.375	4.970	FA	2,408	6,375	09/02/2005	08/15/2012
53117C	AM	4				.2FE	498,815	101,360	506,800	500,000	498,938	0	98	0	0	4.750	4.780	AO	5,938	24,014	09/22/2010	10/01/2020
532716	AL	1				.3FE	866,843	104,667	940,956	899,000	887,548	0	3,623	0	0	5.250	5.744	MN	7,866	47,198	04/28/2005	11/01/2014
534187	AL	3				.2FE	1,054,680	113,662	1,136,620	1,000,000	1,038,334	0	(4,917)	0	0	7.000	6.245	MS	20,611	70,000	05/15/2008	03/15/2018
540424	AN	8				.1FE	71,672	108,602	81,452	75,000	73,509	0	305	0	0	5.250	5.790	MS	1,159	3,938	11/30/2004	03/15/2016
548661	CN	5				.1FE	5,026,500	118,714	5,935,700	5,000,000	5,016,994	0	(2,439)	0	0	6.100	6.028	MS	89,806	305,000	09/11/2007	09/15/2017
548661	CT	2				.1FE	1,000,280	104,009	1,040,090	1,000,000	1,000,280	0	0	0	0	3.750	3.746	AO	7,917	18,750	07/21/2011	04/15/2021
5526J0	AB	4				.2FE	1,996,960	101,432	2,028,640	2,000,000	1,998,737	0	320	0	0	5.375	5.395	JJ	53,750	107,500	06/28/2005	07/01/2015
565849	AB	2				.2FE	10,730,832	122,357	12,816,896	10,475,000	10,696,322	0	(5,159)	0	0	6.800	6.609	MS	209,733	712,300	12/08/2003	03/15/2032
571748	AP	7				.2FE	3,476,050	111,231	3,893,085	3,500,000	3,489,504	0	2,468	0	0	5.750	5.841	MS	59,257	201,250	10/05/2005	09/15/2015
57183H	FW	6			1	.1FE	69,851	100,049	75,037	75,000	72,049	0	365	0	0	5.020	5.755	JJ	1,736	3,765	11/30/2004	07/01/2018
573284	AK	2				.2FE	751,478	105,964	794,730	750,000	751,030	0	(129)	0	0	6.600	6.573	AO	10,450	49,500	04/17/2008	04/15/2018
574599	AN	6				.3FE	85,321	104,198	78,149	75,000	77,284	0	(1,318)	0	0	7.125	5.143	FA	2,019	5,344	11/30/2004	08/15/2013
574599	BD	7				.3FE	5,973,580	103,060	6,183,600	6,000,000	5,985,447	0	2,558	0	0	6.125	6.185	AO	89,833	367,500	10/04/2006	10/03/2016
574754	AC	1			2	6	600,000	40,606	406,060	1,000,000	406,060	(46,030)	0	0	0	5.912	11.981	MS	19,707	29,560	07/29/2005	09/01/2021
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
577081	AT	9				.2FE	3,026,500	105,468	3,164,040	3,000,000	3,023,751	0	(2,187)	0	0	4.350	4.241	AO	32,625	131,588	09/23/2010	10/01/2020
577778	BF	9				.2FE	1,121,960	116,117	1,161,170	1,000,000	1,058,438	0	(10,241)	0	0	7.450	6.026	AO	15,728	74,500	07/13/2004	10/15/2016
577778	BM	4				.2FE	6,187,900	110,500	5,525,000	5,000,000	5,725,487	0	(75,532)	0	0	8.500	6.043	JD	35,417	425,000	08/24/2004	06/01/2019
577778	BS	1				.2FE	381,500	107,953	377,836	350,000	380,930	0	(570)	0	0	5.750	2.153	JJ	9,280	0	12/09/2011	07/15/2014
579780	AH	0			1	.1FE	996,460	106,784	1,067,840	1,000,000	996,607	0	147	0	0	3.900	3.943	JJ	18,742	0	07/05/2011	07/15/2021
58013M	DU	5				.1FE	236,045	105,280	263,200	250,000	247,490	0	1,673	0	0	4.125	4.868	JD	859	10,313	12/10/2003	06/01/2013
580645	AE	9				.1FE	4,977,020	105,840	5,292,000	5,000,000	4,984,926	0	2,124	0	0	5.900	5.962	AO	62,278	295,000	10/31/2007	11/15/2017
58155Q	AD	5			1	.1FE	3,556,185	113,146	3,960,110	3,500,000	3,552,621	0	(3,564)	0	0	4.750	4.543	MS	55,417	84,510	03/24/2011	12/01/2020
585055	AP	1				.1FE	1,828,488	107,910	1,888,425	1,750,000	1,787,528	0	(16,096)	0	0	4.500	3.480	MS	23,188	78,750	05/15/2009	03/15/2014
585055	AV	8			1	.1FE	3,989,600	110,308	4,412,320	4,000,000	3,990,308	0	708	0	0	4.125	4.157	MS	48,583	82,500	03/24/2011	03/15/2021
585515	AD	1				.1FE	251,883	109,254	273,135	250,000	250,604	0	(188)	0	0	5.000	4.910	JD	1,042	12,500	12/11/2003	12/01/2014
590188	JF	6				.1FE	5,072,900	97,637	4,881,850	5,000,000	5,039,357	0	(4,724)	0	0	6.500	6.351	JJ	149,861	325,000	10/04/2002	07/15/2018
59022C	CS	0				.2FE	947,690	90,939	909,390	1,000,000	967,606	0	4,944	0	0	5.700	6.427	MN	9,342	57,000	07/19/2007	05/02/2017
59156R	AG	3				.1FE	250,283	107,676	269,190	250,000	250,067	0	(33)	0	0	5.000	4.985	MN	1,285	12,500	12/12/2003	11/24/2013
59531#	AB	6				2	2,000,000	106,016	2,120,322	2,000,000	2,000,000	0	0	0	0	5.400	5.403	FA	36,300	9,600	07/29/2011	07/29/2021
60040#	AA	0			2	.2Z	917,297	107,404	985,217	917,297	917,297	0	0	0	0	5.330	5.366	MJSD	136	48,892	08/26/2010	06/30/2027
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
608190	AH	7				.3FE	4,008,960	108,697	4,347,880	4,000,000	4,004,333	0	(906)	0	0	6.875	6.844	JJ	126,806	275,000	01/12/2006	01/15/2016
61166W	AA	9				.1FE	86,882	104,430	78,323	75,000	76,130	0	(1,750)	0	0	7.375	4.882	FA	2,090	5,531	11/30/2004	08/15/2012
617446	HR	3				.1FE	256,275	101,219	253,048	250,000	250,961	0	(782)	0	0	5.300	4.956	MS	4,417	13,250	12/12/2003	03/01/2013
61980A	AC	7				.1FE	998,040	116,374	1,163,740	1,000,000	998,351	0	157	0	0	5.750	5.776	JJ	26,514	57,500	01/06/2010	01/15/2020
629568	AQ	9				.2FE	755,255	111,831	838,733	750,000	753,821	0	(502)	0	0	6.150	6.049	FA	17,425	46,125	10/16/2008	02/15/2018
629568	AW	6				.2FE	1,993,080	99,415	1,988,300	2,000,000	1,993,303	0	223	0	0	4.625	4.668	MS	32,889	0	08/16/2011	09/15/2021
62963#	AJ	0			2	2	5,000,000	94,890	4,744,500	5,000,000	5,000,000	0	0	0	0	5.030	5.029	JD	20,958	157,188	04/20/2011	12/01/2026
636180	BG	5				.2FE	1,991,315	113,450	2,269,000	2,000,000	1,993,665	0	791	0	0	6.500	6.562	AO	27,444	130,000	02/23/2009	04/15/2018

E10.10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.11

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
637432 CU	NATIONAL RURAL UTILITIES COOP.....	7			1FE	57,229	101.082	50,541	50,000	50,192	0	(1,142)	0	0	7.250	4.859	MS	1,208	3,625	11/30/2004	03/01/2012
637432 KT	NATIONAL RURAL UTILITIES COOP.....	1			1FE	1,995,540	116.793	2,335,860	2,000,000	1,997,034	0	401	0	0	5.450	5.479	FA	45,417	109,000	01/15/2008	02/01/2018
638585 AN	BANK OF AMERICA CORP (FORMERLY NATIONSBANK CORP).....	9			2FE	89,278	102.273	76,705	75,000	80,763	0	(1,406)	0	0	7.750	5.386	FA	2,196	5,813	11/30/2004	08/15/2015
638620 AD	NATIONWIDE HEALTH PROPERTIES REITS.....	6			2FE	3,019,480	106.749	3,202,470	3,000,000	3,008,047	0	(2,089)	0	0	6.000	5.911	MN	20,500	180,000	07/05/2005	05/20/2015
638671 AJ	NATIONWIDE MUTUAL INSURANCE 144A.....			1	1FE	4,568,390	97.043	4,366,935	4,500,000	4,536,325	0	(11,037)	0	0	5.810	5.510	JD	11,620	261,450	12/03/2008	12/15/2014
63946B AE	NBC UNIVERSAL MEDIA LLC.....	0			2FE	2,040,873	106.413	2,128,260	2,000,000	2,039,573	0	(1,299)	0	0	4.375	4.115	AO	21,875	43,750	08/25/2011	04/01/2021
644239 AY	NEW ENGLAND TEL & TEL DEBENTURES.....	1			1FE	12,420,672	124.499	14,840,281	11,920,000	12,341,968	0	(10,996)	0	0	7.875	7.512	MN	119,945	938,700	05/07/2002	11/15/2029
645767 AW	NJ BELL TEL DEBENTURES.....	4			1FE	88,333	128.875	96,656	75,000	86,372	0	(333)	0	0	7.850	6.412	MN	752	5,888	11/30/2004	11/15/2029
64952W AM	NEW YORK LIFE GLOBAL FDG 144A.....	5			1FE	745,575	105.052	787,890	750,000	748,457	0	1,136	0	0	4.600	4.767	AO	7,283	34,500	05/22/2009	04/15/2013
650094 CJ	NY TELEPHONE DEBENTURES.....	2			1FE	1,556,625	118.741	1,781,115	1,500,000	1,547,281	0	(1,644)	0	0	6.500	6.190	AO	20,583	97,500	03/02/2005	04/15/2028
651229 AG	NEWELL RUBBERMAID INC.....	1			2FE	1,495,515	115.007	1,725,105	1,500,000	1,496,929	0	387	0	0	6.250	6.290	AO	19,792	93,750	03/25/2008	04/15/2018
652482 BX	NEWS AMERICA INC.....	7			2FE	997,125	111.970	1,119,700	1,000,000	997,563	0	214	0	0	5.650	5.686	FA	21,344	56,500	03/24/2010	08/15/2020
65364U AA	NIAGARA MOHAWK POWER 144A.....	4			1FE	1,000,000	111.561	1,115,610	1,000,000	1,000,000	0	0	0	0	4.881	4.881	FA	18,439	48,810	08/03/2009	08/15/2019
65473Q AQ	NISOURCE FINANCE CORP.....	6			2FE	3,719,360	109.925	4,397,000	4,000,000	3,827,398	0	24,547	0	0	5.250	6.159	MS	61,833	210,000	01/30/2007	09/15/2017
654894 AF	NOBLE AFFILIATES INC SENIOR NOTES.....	1			2FE	10,725,066	127.686	13,279,344	10,400,000	10,664,095	0	(9,119)	0	0	8.000	7.711	AO	208,000	832,000	11/30/2004	04/01/2027
655855 FA	NORFOLK SOUTHERN CORP DEBENTURES.....	7			2FE	103,989	145.828	109,371	75,000	93,928	0	(1,683)	0	0	9.750	5.913	JD	325	7,313	11/30/2004	06/15/2020
66416T AF	NORTHEAST GENERATION CO SENIOR SECURED SERIES B.....	2			3FE	6,816,250	115.657	7,883,470	6,816,250	6,816,250	0	0	0	0	8.812	8.810	AO	126,803	600,648	02/07/2002	10/15/2026
665501 AJ	NORTHERN NATURAL GAS CO 144A.....	1		1	1FE	2,056,440	110.159	2,203,180	2,000,000	2,054,191	0	(2,249)	0	0	4.250	3.896	JD	7,083	52,181	06/27/2011	03/01/2021
66586G CC	NORTHERN TRUST COMPANY 144A.....	9			1FE	6,007,380	117.107	7,026,420	6,000,000	6,004,818	0	(674)	0	0	5.850	5.834	MN	50,700	351,000	11/07/2007	11/09/2017
66765R BF	NORTHWEST NATURAL GAS FIRST MORTGAGE SERIES MTNB.....	2			1FE	95,600	114.417	85,813	75,000	87,755	0	(1,280)	0	0	7.630	5.007	JD	477	5,723	11/30/2004	12/09/2019
670346 AK	NUCOR CORP.....	1			1FE	1,741,513	119.916	2,098,530	1,750,000	1,744,002	0	749	0	0	5.850	5.915	JD	8,531	102,375	05/28/2008	06/01/2018
670877 AA	OMX TIMBER FIN INVESTMENTS I 144A A-1 GTD BY WACHOVIA CORP.....	7		1	1FE	1,000,000	104.170	1,041,700	1,000,000	999,899	0	(5)	0	0	5.420	5.420	AO	9,334	54,200	12/13/2004	01/29/2020
67088C AA	OMX TIMBER FIN INVESTMENTS II 144A A-2 GTD BY LEHMAN BROTHER.....	5		1	6	130,000	24.500	245,000	1,000,000	130,000	0	0	0	0	5.540	43.545	AO	0	0	12/13/2004	01/29/2020
67612W AD	ODYSSEY RE HOLDINGS P/C / Reinsurance.....	0			2FE	993,570	115.461	1,154,610	1,000,000	997,334	0	688	0	0	6.875	6.966	MN	11,458	68,750	05/10/2005	05/01/2015
676220 AF	OFFICE DEPOT INC.....	3			5FE	79,159	94.581	70,936	75,000	75,930	0	(535)	0	0	6.250	5.441	FA	1,771	4,688	11/30/2004	08/15/2013
677415 CJ	OHIO POWER CO SENIOR NOTES.....	8		1	2FE	1,859,625	104.940	1,967,625	1,875,000	1,861,562	0	283	0	0	6.375	6.437	JJ	55,117	119,531	07/08/2003	07/15/2033
679574 AH	OLD DOMINION ELEC FIRST MORTGAGE.....	6		2	1FE	4,278,621	115.934	4,881,614	4,210,684	4,265,985	0	(2,223)	0	0	5.676	5.476	JD	19,917	238,998	12/16/2005	12/01/2028
690742 AA	OWENS CORNING.....	9			2FE	5,023,608	108.711	5,435,550	5,000,000	5,014,185	0	(2,383)	0	0	6.500	6.432	JD	27,083	325,000	06/22/2007	12/01/2016
693320 AF	PHH CORP MEDIUM TERM NOTES.....	0			3FE	2,204,200	92.520	1,850,400	2,000,000	2,036,776	0	(29,764)	0	0	7.125	5.472	MS	47,500	142,500	07/06/2005	03/01/2013
69349L AA	PNC BANK NA.....	6			1FE	4,813,650	108.095	5,404,750	5,000,000	4,886,030	0	18,987	0	0	5.250	5.778	JJ	121,042	262,500	11/07/2007	01/15/2017
693506 AZ	PPG INDUSTRIES DEBENTURES.....	0			2FE	6,995,590	125.098	8,756,860	7,000,000	6,997,713	0	216	0	0	7.400	7.406	FA	195,689	518,000	01/31/2002	08/15/2019
693506 BB	PPG INDUSTRIES.....	2			2FE	334,482	120.813	362,439	300,000	327,186	0	(3,658)	0	0	6.650	4.936	MS	5,874	19,950	12/09/2009	03/15/2018
69362B AW	PSEG POWER LLC.....	2			2FE	2,495,621	111.564	2,789,100	2,500,000	2,496,304	0	349	0	0	5.125	5.147	AO	27,049	128,125	08/17/2010	04/15/2020
693659 AC	ARIZONA PUBLIC SERVICE.....	8		2	2FE	34,290	105.503	32,706	31,000	32,219	0	(262)	0	0	8.000	5.883	JD	7	2,480	11/30/2004	12/30/2015
694032 AX	PACIFIC BELL TELEPHONE DEBENTURES.....	1		1	1FE	76,553	104.009	78,007	75,000	76,019	0	(92)	0	0	6.625	6.410	AO	1,049	4,969	11/30/2004	10/15/2013
694476 AC	PACIFIC LIFECORP 144A.....	6			2FE	1,043,380	109.348	1,093,480	1,000,000	1,037,785	0	(3,625)	0	0	6.000	5.418	FA	23,500	60,000	05/24/2010	02/10/2020
70342@ AC	PATTERSON COMPANIES INC.....	2			1	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MS	15,333	57,500	03/19/2008	03/25/2018

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
703481 A*	2	PATTERSON-UTI ENERGY INC.			2	2,000,000	95.265	1,905,300	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO	23,746	99,400	10/05/2010	10/05/2020
707567 AA	1	PENN MUTUAL LIFE INSURANCE CO 144A			1FE	1,070,930	108.283	1,082,830	1,000,000	1,070,620	0	(310)	0	0	6.650	6.070	AO	16,625	33,250	08/26/2011	06/15/2034
708696 BM	0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR			2FE	79,034	122.333	91,750	75,000	77,468	0	(264)	0	0	6.625	6.057	AO	1,242	4,969	11/30/2004	04/01/2019
		NOTES				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
708696 BW	8	PENNSYLVANIA ELECTRIC CO			2FE	747,360	112.432	843,240	750,000	747,814	0	207	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009	04/01/2020
713409 AC	4	PEPSI BOTTLING GROUP INC SR NOTE GTD			1FE	87,827	137.377	103,033	75,000	85,674	0	(359)	0	0	7.000	5.690	MS	1,750	5,250	11/30/2004	03/01/2029
		BOTTLING GRP LLC				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
714046 A@	8	PERKIN ELMER INC			2	1,000,000	107.054	1,070,540	1,000,000	1,000,000	0	0	0	0	6.000	6.000	MN	5,167	60,000	05/30/2008	05/30/2015
714290 A#	0	PERRIGO COMPANY			2	1,000,000	106.956	1,069,560	1,000,000	1,000,000	0	0	0	0	6.370	6.370	MN	5,662	63,700	05/29/2008	05/29/2018
71709* AA	3	PH HOLDING LLC		2	5	574,130	100.678	902,936	896,855	574,130	0	0	0	0	7.000	7.062	MJSD	174	73,172	12/31/2011	12/31/2012
718172 AH	2	PHILIP MORRIS INTL INC			1FE	3,771,462	113.569	4,202,053	3,700,000	3,762,509	0	(6,213)	0	0	4.500	4.255	MS	43,938	166,500	07/01/2010	03/26/2020
72447W AN	9	PITNEY BOWES INC MTN			2FE	117,808	103.039	128,799	125,000	123,685	0	855	0	0	3.875	4.632	JD	215	4,844	12/19/2003	06/15/2013
72447X AC	1	PITNEY BOWES INC			2FE	988,030	107.499	1,074,990	1,000,000	992,351	0	1,097	0	0	5.750	5.910	MS	16,931	57,500	09/06/2007	09/15/2017
72650R AW	2	PLAINS ALL AMERICAN PIPELINE			2FE	3,016,950	113.364	3,400,920	3,000,000	3,015,012	0	(1,469)	0	0	5.750	5.671	JJ	79,542	172,500	05/25/2010	01/15/2020
72925P AB	1	PLUM CREEK TIMBERLANDS			2FE	2,219,270	108.513	2,441,543	2,250,000	2,234,642	0	3,421	0	0	5.875	6.076	MN	16,891	132,188	01/11/2007	11/15/2015
73651E AA	6	PORTLAND GENERAL ELEC CO 144A FIRST			1FE	74,798	106.416	79,812	75,000	74,957	0	25	0	0	5.625	5.663	FA	1,758	4,219	11/30/2004	08/01/2013
		MORTGAGE SERIES MTN				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
73932# AA	4	POWER MINN 9090 LLC SERIES A SENIOR		2	5Z	915,993	78.188	716,198	915,993	915,993	0	0	0	0	7.170	7.235	JAJO	13,865	65,677	12/10/2004	07/15/2027
		SECURED NOTE				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74005P AL	8	PRAXAIR INC			1FE	118,365	104.647	130,809	125,000	123,814	0	793	0	0	3.950	4.651	JD	411	4,938	12/19/2003	06/01/2013
74254P YE	6	PRINCIPAL LIFE INC FDG			1FE	491,750	104.712	523,560	500,000	497,001	0	2,142	0	0	5.300	5.782	AO	4,932	26,500	06/16/2009	04/24/2013
743263 AJ	4	PROGRESS ENERGY INC			2FE	110,229	101.789	101,789	100,000	100,515	0	(1,746)	0	0	6.850	5.010	AO	1,446	6,850	09/02/2005	04/15/2012
743263 AL	9	PROGRESS ENERGY INC			2FE	3,994,220	114.824	4,592,960	4,000,000	3,997,284	0	584	0	0	5.625	5.644	JJ	103,750	225,000	01/10/2006	01/15/2016
743315 AJ	2	PROGRESSIVE CORP SENIOR NOTES			1FE	10,388,300	122.838	12,283,800	10,000,000	10,316,735	0	(9,989)	0	0	6.625	6.320	MS	220,833	662,500	10/08/2002	03/01/2029
74340X AB	7	PROLOGIS TRUST			2FE	125,756	102.960	128,700	125,000	125,523	0	(233)	0	0	5.500	5.125	MS	2,292	3,438	06/08/2011	03/01/2013
74340X AL	5	PROLOGIS TRUST FORMERLY SECURITY CAPITAL			2FE	2,996,833	115.057	3,451,710	3,000,000	2,997,293	0	460	0	0	7.625	7.645	JJ	114,375	114,375	06/08/2011	07/01/2017
		IND				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
74432Q AB	1	PRUDENTIAL FINANCIAL INC MTN SERIES B			2FE	120,083	105.317	131,646	125,000	124,046	0	583	0	0	4.500	5.022	JJ	2,594	5,625	12/15/2003	07/15/2013
74438G AE	1	PRUDENTIAL HOLDINGS LLC 144A		2	1FE	93,750	123.200	92,400	75,000	86,937	0	(1,147)	0	0	8.695	6.121	JD	235	6,521	11/30/2004	12/18/2023
745867 AS	0	PULTE HOMES INC			3FE	1,996,280	96.766	1,935,320	2,000,000	1,998,636	0	393	0	0	5.200	5.224	FA	39,289	104,000	02/07/2005	02/15/2015
74730* AJ	1	QUAD GRAPHICS INC		2	3	3,976,022	101.289	4,027,257	3,976,022	3,976,022	0	0	0	0	8.000	8.001	MS	106,027	318,082	09/28/1995	09/01/2020
74834L AP	5	QUEST DIAGNOSTICS			2FE	492,455	107.456	537,280	500,000	493,799	0	611	0	0	4.750	4.938	JJ	9,962	23,750	11/12/2009	01/30/2020
749685 AQ	6	RPM INTERNATIONAL INC			2FE	1,981,820	112.791	2,255,820	2,000,000	1,987,483	0	1,611	0	0	6.500	6.626	FA	49,111	130,000	02/19/2008	02/15/2018
750236 AJ	0	RADIAN GROUP INC 06/15/15			5FE	925,000	50.617	1,012,340	2,000,000	925,520	0	128,690	395,181	0	5.375	14.364	JD	4,778	107,500	06/02/2005	06/15/2015
755111 AU	5	RAYTHEON CO DEBENTURES			1FE	5,404,800	124.008	6,200,400	5,000,000	5,230,102	0	(26,411)	0	0	6.400	5.592	JD	14,222	320,000	01/12/2004	12/15/2018
758203 AA	1	REED ELSEVIER 144A			2FE	80,156	125.500	94,125	75,000	78,854	0	(219)	0	0	6.625	6.010	AO	1,049	4,969	11/30/2004	10/15/2023
75820Q AC	6	REED ELSEVIER CAPITAL MTN			2FE	87,049	133.440	100,080	75,000	84,409	0	(444)	0	0	7.500	6.113	MN	719	5,625	11/30/2004	05/15/2025
75884R AS	2	REGENCY CENTERS LP			2FE	1,001,880	101.427	1,014,270	1,000,000	1,001,715	0	(133)	0	0	4.800	4.777	AO	10,133	49,067	09/30/2010	04/15/2021
75913M AB	5	REGIONS BANK			3FE	1,010,140	100.463	1,004,630	1,000,000	1,007,268	0	(866)	0	0	7.500	7.355	MN	9,583	75,000	05/12/2008	05/15/2018
759509 AD	4	RELIANCE STEEL & ALUMINUM CO			2FE	2,991,858	107.339	3,220,170	3,000,000	2,995,422	0	782	0	0	6.200	6.237	MN	23,767	186,000	04/02/2007	11/15/2016
75952A AF	4	RELIANT ENERGY MID-ATLANTIC PW SERIES B		2	3FE	1,198,616	98.624	1,172,173	1,188,527	1,192,749	0	(581)	0	0	9.237	9.100	JJ	54,587	109,784	03/23/2001	07/02/2017
		PASS THRU CERT				0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		

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1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.13	CUSIP Identification	Description	Code	n	CHAR	NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
	760761 AB 2	REPUBLIC SERVICES INC.....				.2FE	2,002,979	114.971	2,299,420	2,000,000	2,002,721	0	(265)	0	0	5.500	5.478	MS.....	32,389	110,000	08/03/2010	09/15/2019
	76169# AC 7	REYES HOLDINGS LLC SENIOR SECURED NOTES.....				.3	2,000,000	100.472	2,009,440	2,000,000	2,000,000	0	0	0	0	6.080	6.080	JJ.....	51,004	121,600	01/31/2005	07/31/2012
	76176L EQ 0	REYNOLDS METAL.....				.2	88,455	106.213	79,660	75,000	77,154	0	(1,861)	0	0	8.100	5.362	MN.....	776	6,075	11/30/2004	02/04/2013
	77340R AC 1	ROCKIES EXPRESS PIPELINE 144A.....				.2FE	2,510,715	102.344	2,558,600	2,500,000	2,507,856	0	(930)	0	0	6.850	6.790	JJ.....	78,965	171,250	06/24/2008	07/15/2018
	776696 AC 0	ROPER INDUSTRIES.....				.2FE	2,026,400	117.947	2,358,940	2,000,000	2,021,563	0	(2,149)	0	0	6.250	6.072	MS.....	41,667	125,000	08/27/2009	09/01/2019
	783549 AZ 1	RYDER SYSTEM INC.....				.2FE	1,106,400	129.314	1,293,140	1,000,000	1,085,126	0	(3,815)	0	0	6.950	6.037	JD.....	5,792	69,500	06/13/2005	12/01/2025
	783764 AK 9	RYLAND GROUP.....				.4FE	995,560	95.192	951,920	1,000,000	998,396	0	473	0	0	5.375	5.433	JJ.....	24,785	53,750	01/06/2005	01/15/2015
	78387G AL 7	AT&T INC.....				.1FE	5,994,360	115.573	6,934,380	6,000,000	5,997,194	0	540	0	0	5.625	5.637	JD.....	15,000	337,500	08/11/2004	06/15/2016
	78403D AA 8	SBA TOWER TRUST 144A.....				.1FE	500,000	102.449	512,245	500,000	500,154	0	53	0	0	4.254	4.282	MON...	945	21,152	04/08/2010	04/15/2015
	78412D AN 9	SEMCO ENERGY.....				.2FE	499,650	110.473	552,365	500,000	499,698	0	29	0	0	5.150	5.159	AO.....	5,007	25,750	04/14/2010	04/21/2020
	78442F AG 3	SLM CORP MTN SERIES A.....				.2FE	257,700	100.570	251,425	250,000	251,064	0	(976)	0	0	5.375	4.949	JJ.....	6,196	13,438	12/15/2003	01/15/2013
	78442F AR 9	SLM CORP SENIOR NOTES SERIES MTNA.....				.2FE	990,000	87.530	875,300	1,000,000	996,617	0	439	0	0	5.320	5.384	AO.....	9,753	53,200	01/09/2004	04/25/2018
	803111 AQ 6	SARA LEE CORP.....				.2FE	231,835	103.597	258,993	250,000	246,660	0	2,167	0	0	3.875	4.838	JD.....	431	9,688	12/10/2003	06/15/2013
	806605 AE 1	MERCK & CO INC.....				.1FE	254,273	109.471	273,678	250,000	250,996	0	(483)	0	0	5.300	5.079	JD.....	1,104	13,250	12/05/2003	12/01/2013
	808513 AD 7	CHARLES SCHWAB CORP.....				.1FE	1,002,450	106.783	1,067,830	1,000,000	1,002,159	0	(204)	0	0	4.450	4.419	JJ.....	19,654	44,500	07/20/2010	07/22/2020
	80851Q DA 9	CHARLES SCHWAB CORP.....				.1FE	2,991,570	118.243	3,547,290	3,000,000	2,994,509	0	780	0	0	6.375	6.414	MS.....	63,750	191,250	09/11/2007	09/01/2017
	808626 AE 5	SCIENCE APPLICATIONS INTL.....				.1FE	85,175	121.584	91,188	75,000	83,909	0	(214)	0	0	7.125	6.102	JJ.....	2,672	5,344	11/30/2004	07/01/2032
	812404 AX 9	SEARS ROEBUCK ACCEPTANCE.....				.4FE	1,668,000	66.375	2,306,531	3,475,000	1,668,079	0	(2,080)	1,823,166	0	7.500	7.400	AO.....	55,021	260,625	07/19/2002	10/15/2027
	81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A.....				.3FE	280,000	100.396	281,109	280,000	280,000	0	0	0	0	5.798	5.799	AO.....	4,059	16,234	10/06/2005	10/01/2013
	824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES.....				.1FE	89,815	134.202	100,652	75,000	86,917	0	(485)	0	0	7.375	5.782	FA.....	2,305	5,531	11/30/2004	02/01/2027
	828783 AT 7	SIMON PROPERTY INVESTORS REIT.....				.1FE	85,130	119.953	89,965	75,000	80,819	0	(721)	0	0	7.375	5.911	JD.....	246	5,531	11/30/2004	06/15/2018
	828807 BZ 9	SIMON PROPERTY GROUP INC.....				.1FE	1,997,720	115.950	2,319,000	2,000,000	1,998,430	0	194	0	0	6.125	6.140	MN.....	10,549	122,500	05/12/2008	05/30/2018
	82894* AS 6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY.....				.2	2,000,000	108.516	2,170,316	2,000,000	2,000,000	0	0	0	0	6.140	6.140	MS.....	40,933	122,800	03/01/2005	03/01/2015
		SENIOR NOT.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	82894* AT 4	J R SIMPLOT COMPANY.....				.2	2,000,000	107.409	2,148,180	2,000,000	2,000,000	0	0	0	0	6.210	6.210	MN.....	18,285	124,200	05/08/2007	05/08/2017
	833034 AH 4	SNAP-ON INC.....				.1FE	2,522,150	121.142	3,028,550	2,500,000	2,519,020	0	(1,426)	0	0	6.125	6.020	MS.....	51,042	153,125	08/14/2009	09/01/2021
	837004 BY 5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE.....				.1FE	126,526	116.122	145,153	125,000	125,848	0	(101)	0	0	5.250	5.131	MN.....	1,094	6,563	12/18/2003	11/01/2018
	837004 CC 2	SOUTH CAROLINA ELEC & GAS.....				.1FE	2,742,108	123.889	3,406,948	2,750,000	2,744,313	0	642	0	0	6.500	6.538	MN.....	29,792	178,750	09/25/2008	11/01/2018
	84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A.....				.2	3,000,000	114.671	3,440,136	3,000,000	3,000,000	0	0	0	0	5.410	5.411	JJ.....	81,150	162,300	11/19/2009	01/01/2028
	84265V AD 7	SOUTHERN COPPER CORP.....				.2FE	1,501,495	105.888	1,588,320	1,500,000	1,501,337	0	(126)	0	0	5.375	5.361	AO.....	16,797	80,625	05/04/2010	04/16/2020
	84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR.....				.2	2,000,000	108.671	2,173,424	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JD.....	5,111	114,681	07/01/2010	06/15/2040
		SECURED NOTES.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR.....				.2	1,000,000	104.754	1,047,542	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD.....	2,222	49,861	07/01/2010	06/15/2025
		SECURED NOTES.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
	844030 AA 4	SOUTHERN UNION CO SENIOR NOTES.....				.2FE	1,927,380	118.308	2,366,160	2,000,000	1,945,976	0	2,588	0	0	7.600	7.952	FA.....	63,333	152,000	01/30/2002	02/01/2024
	844895 AS 1	SOUTHWEST GAS CORPORATION SENIOR NOTES.....				.2FE	86,084	102.389	76,792	75,000	75,655	0	(1,710)	0	0	7.625	5.208	MN.....	731	5,719	11/30/2004	05/15/2012
	84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA.....				.2FE	80,624	125.849	94,387	75,000	79,619	0	(170)	0	0	6.760	6.144	AO.....	1,268	5,070	11/30/2004	09/24/2027
	845743 BN 2	SOUTHWESTERN PUBLIC SERVICE.....				.1FE	1,001,750	106.319	1,063,190	1,000,000	1,001,750	0	0	0	0	4.500	4.489	FA.....	17,625	0	08/24/2011	02/15/2041
	852060 AT 9	SPRINT CAPITAL CORP.....				.4FE	96,625	81.500	61,125	75,000	94,006	0	(446)	0	0	8.750	6.482	MS.....	1,932	6,563	11/30/2004	03/15/2032
	852891 AA 8	STANCORP FINANCIAL GROUP SENIOR NOTES.....				.2FE	3,004,800	103.264	3,097,920	3,000,000	3,000,516	0	(650)	0	0	6.875	6.851	AO.....	51,563	206,250	10/24/2002	10/01/2012
	855244 AC 3	STARBUCKS CORP.....				.2FE	5,175,600	118.379	5,918,950	5,000,000	5,114,802	0	(16,851)	0	0	6.250	5.766	FA.....	118,056	312,500	01/24/2008	08/15/2017
	855707 AB 1	STATE AUTO FINANCIAL CORP SENIOR NOTES.....				.2FE	75,200	98.667	74,000	75,000	75,052	0	(25)	0	0	6.250	6.210	MN.....	599	4,688	11/30/2004	11/15/2013

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
857473	AE	2				.1FE	88,858	135,646	101,735	75,000	86,015	0	(475)	0	0	7.350	5.832	JD	245	5,513	11/30/2004	06/15/2026
867914	AZ	6				.2FE	2,999,760	110,602	3,318,060	3,000,000	2,999,851	0	21	0	0	6.000	6.001	MS	55,000	180,000	09/05/2007	09/11/2017
872287	AF	4				.2FE	89,279	131,822	98,867	75,000	86,381	0	(491)	0	0	7.875	6.242	FA	2,231	5,906	11/30/2004	02/15/2026
87236Y	AA	6				.1FE	1,510,870	108,819	1,632,285	1,500,000	1,509,283	0	(916)	0	0	5.600	5.502	JD	7,000	84,000	03/02/2010	12/01/2019
87236Y	AB	4				.1FE	499,505	105,876	529,380	500,000	499,702	0	94	0	0	4.150	4.172	JD	1,729	20,750	11/20/2009	12/01/2014
87243B	AB	5				.2FE	70,095	106,702	80,027	75,000	72,192	0	351	0	0	5.200	5.910	JD	325	3,900	11/30/2004	06/01/2018
87265C	AH	3				.2FE	6,025,139	139,655	7,611,198	5,450,000	5,817,684	0	(29,201)	0	0	9.350	8.226	FA	192,506	509,575	01/09/2002	06/04/2020
875127	AU	6				.2FE	81,332	102,965	77,224	75,000	75,606	0	(937)	0	0	6.375	5.038	FA	1,806	4,781	11/30/2004	08/15/2012
87612E	AF	3				.1FE	5,555,050	133,449	6,672,450	5,000,000	5,468,610	0	(12,131)	0	0	7.000	6.168	JJ	161,389	350,000	01/07/2003	07/15/2031
87612E	AK	2				.1FE	5,025,248	126,019	6,143,426	4,875,000	5,004,291	0	(3,009)	0	0	6.350	6.123	MN	51,594	309,563	01/06/2003	11/01/2032
87875U	AK	8				.2FE	1,992,420	111,641	2,232,820	2,000,000	1,993,513	0	619	0	0	5.150	5.199	MS	30,328	103,000	03/05/2010	03/15/2020
879868	AL	1				.2FE	2,981,370	111,662	3,349,860	3,000,000	3,045,421	0	57,764	0	0	6.625	6.319	JJ	91,646	202,500	12/02/2005	01/15/2018
88031J	AB	2				.2FE	6,551,526	134,751	8,408,335	6,239,905	6,464,348	0	(10,326)	0	0	9.500	8.950	FA	246,996	592,791	01/10/2002	02/01/2030
88031Q	AA	8					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
						.2FE	3,983,235	106,766	4,252,741	3,983,235	3,983,235	0	0	0	0	6.119	6.165	MJSD	677	243,734	04/29/2004	03/30/2024
88031R	AA	6				.2FE	8,663,186	107,804	9,301,256	8,627,932	8,650,482	0	(1,740)	0	0	6.125	6.121	MJSD	1,468	528,461	10/20/2003	03/30/2023
88162F	B@	3					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
						.2FE	1,000,000	110,000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.560	6.560	AO	11,116	65,600	04/30/2008	04/30/2015
881685	AV	3				.1FE	101,279	144,019	108,014	75,000	93,023	0	(1,369)	0	0	8.875	5.618	MS	2,219	6,656	11/30/2004	09/01/2021
883203	BL	4				.2FE	490,265	106,217	531,085	500,000	493,237	0	931	0	0	5.600	5.874	JD	2,333	28,000	08/20/2008	12/01/2017
883556	AX	0				.1FE	3,606,965	111,901	3,916,535	3,500,000	3,602,436	0	(4,529)	0	0	4.500	4.112	MS	52,500	82,688	06/29/2011	03/01/2021
884315	AG	7				.2FE	495,930	109,511	547,555	500,000	496,455	0	261	0	0	5.625	5.720	MN	3,594	28,125	11/16/2009	11/15/2021
88643@	AJ	5				.2	4,000,000	92,457	3,698,280	4,000,000	4,000,000	0	0	0	0	4.610	4.610	JD	512	222,817	10/15/2010	12/30/2022
887315	BJ	7				.2FE	5,765,100	120,633	6,031,650	5,000,000	5,396,030	0	(56,409)	0	0	7.250	5.627	AO	76,528	362,500	02/20/2004	10/15/2017
891027	AF	1				.2FE	5,096,666	122,212	5,957,835	4,875,000	5,035,801	0	(8,745)	0	0	7.875	7.440	MN	49,055	383,906	08/01/2002	05/15/2023
89233P	4C	7				.1FE	1,034,250	109,688	1,096,880	1,000,000	1,030,082	0	(2,924)	0	0	4.500	4.076	JD	1,750	45,000	07/15/2010	06/17/2020
893830	AF	6				.2FE	88,675	105,506	79,130	75,000	86,809	0	(315)	0	0	7.500	6.100	AO	1,188	5,625	11/30/2004	04/15/2031
89417E	AC	3				.1FE	958,230	117,252	1,172,520	1,000,000	970,684	0	3,940	0	0	5.750	6.349	JD	2,556	57,500	08/14/2008	12/15/2017
89417E	AE	9				.1FE	1,998,180	116,733	2,334,660	2,000,000	1,998,731	0	160	0	0	5.800	5.812	MN	14,822	116,000	05/08/2008	05/15/2018
89420G	AJ	8				.1FE	251,693	104,809	262,023	250,000	250,268	0	(211)	0	0	5.000	4.907	MS	3,681	12,500	12/12/2003	03/15/2013
89566E	AB	4				.1FE	5,128,850	130,746	6,537,300	5,000,000	5,096,845	0	(4,604)	0	0	7.144	6.911	JJ	149,826	357,200	10/21/2003	07/31/2033
902494	AF	0					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
						.3FE	5,655,460	108,965	5,448,250	5,000,000	5,372,444	0	(47,794)	0	0	7.000	5.587	MN	58,333	350,000	01/31/2005	05/01/2018
902905	AM	0				.2FE	3,254,700	107,693	3,230,790	3,000,000	3,026,127	0	(23,199)	0	0	9.125	8.232	JJ	126,229	273,750	02/01/1994	01/15/2013
902911	AN	6				.2FE	747,240	111,414	835,605	750,000	748,119	0	247	0	0	5.750	5.799	MS	14,375	43,125	02/26/2008	03/01/2018
90333W	AC	2				.1FE	122,936	109,644	137,055	125,000	124,281	0	196	0	0	4.800	4.992	AO	1,267	6,000	12/18/2003	04/15/2015
904764	AH	0				.1FE	77,167	131,883	98,912	75,000	76,890	0	(46)	0	0	5.900	5.692	MN	565	4,425	11/30/2004	11/15/2032
905641	AA	4				.1FE	1,300,000	115,963	2,319,260	2,000,000	1,331,396	0	13,822	0	0	8.200	13.463	MN	27,333	164,000	07/23/2009	11/01/2026
90781#	AE	2				.2	1,104,661	106,208	1,173,239	1,104,661	1,104,661	0	0	0	0	4.910	4.910	JJ	26,969	54,238	01/02/2008	07/02/2016
90919@	AA	7				.5	2,516,094	68,469	2,516,094	3,674,800	2,516,094	0	0	1,158,706	0	5.000	8.646	MJSD	510	404,228	08/20/2007	05/31/2020
91155@	AA	8				.2	2,890,325	115,103	3,326,848	2,890,325	2,890,325	0	0	0	0	5.250	5.308	MON	3,372	151,742	09/23/2010	09/23/2030
91169#	AA	0				.2	2,000,000	105,884	2,117,680	2,000,000	2,000,000	0	0	0	0	6.110	6.110	FA	44,128	122,200	02/21/2008	02/21/2018

E10.14

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR		NAIC Designation			Actual Cost	Rate Used to Obtain Fair Value												Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code																			
913017 BH 1		UNITED TECHNOLOGIES CORP.....				.1FE	1,831,218	112,313	1,965,478	1,750,000	1,798,082	0	(13,230)	0	0	4.875	3.986	MN	14,219	85,313	05/27/2009	05/01/2015
913026 AS 9		UNITED TELEPHONE FLORIDA SERIES FF 1ST.....				.2FE	2,088,501	105,151	2,385,876	2,269,000	2,234,027	0	20,597	0	0	6.875	7.960	JJ	71,930	155,994	05/02/2002	07/15/2013
		MORTGAGE.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
913026 AT 7		UNITED TELEPHONE FLORIDA SERIES HH 1ST.....				.2FE	2,195,910	108,896	2,148,518	1,973,000	2,144,939	0	(7,676)	0	0	8.375	7.326	JJ	76,193	165,239	04/24/2003	01/15/2025
		MORTGAGE.....					0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
91324P AE 2		UNITEDHEALTH GROUP INC SENIOR NOTES.....				.1FE	127,053	104,856	131,070	125,000	125,331	0	(252)	0	0	4.875	4.654	AO	1,523	6,094	12/18/2003	04/01/2013
91324P BC 5		UNITEDHEALTH GROUP INC.....				.1FE	5,963,020	117,073	7,024,380	6,000,000	5,975,595	0	3,365	0	0	6.000	6.083	MN	46,000	360,000	02/22/2008	11/15/2017
918204 AV 0		VF CORP.....			1	.1FE	499,705	103,618	518,090	500,000	499,716	0	11	0	0	3.500	3.507	MS	6,174	0	08/17/2011	09/01/2021
919138 AD 9		VALERO ENERGY SENIOR NOTES.....				.2FE	82,693	105,531	79,148	75,000	76,169	0	(1,070)	0	0	6.700	5.139	JJ	2,317	5,025	11/30/2004	01/15/2013
91913Y AD 2		VALERO ENERGY.....				.2FE	84,461	101,766	76,325	75,000	75,432	0	(1,465)	0	0	6.875	4.821	AO	1,089	5,156	11/30/2004	04/15/2012
91914C AC 1		VALERO LOGISTICS.....				.2FE	78,520	104,912	78,684	75,000	75,611	0	(479)	0	0	6.050	5.341	MS	1,336	4,538	11/30/2004	03/15/2013
92240@ AL 9		VECTREN CAPITAL CORP.....			1		3,000,000	93,346	2,800,380	3,000,000	3,000,000	0	0	0	0	4.530	4.530	JD	6,040	135,900	12/15/2010	12/15/2025
92344R AB 8		VERIZON NEW ENGLAND SENIOR NOTES.....				.1FE	121,301	106,110	132,638	125,000	124,201	0	426	0	0	4.750	5.137	AO	1,484	5,938	12/08/2003	10/01/2013
925524 BB 5		VIACOM INC.....				.2FE	2,989,020	116,626	3,498,780	3,000,000	2,994,275	0	1,117	0	0	6.250	6.301	AO	31,771	187,500	01/25/2007	04/30/2016
92553P AD 4		VIACOM INC.....				.2FE	997,830	113,124	1,131,240	1,000,000	998,271	0	175	0	0	5.625	5.653	MS	16,563	56,250	08/20/2009	09/15/2019
92928Q AA 6		WEA FINANCE LLC 144A.....				.1FE	1,984,400	114,796	2,295,920	2,000,000	1,988,946	0	1,345	0	0	7.125	7.236	AO	30,083	142,500	04/09/2008	04/15/2018
931142 BT 9		WAL-MART STORES.....				.1FE	247,958	105,586	263,965	250,000	249,655	0	245	0	0	4.550	4.658	MN	1,896	11,375	12/18/2003	05/01/2013
94068V AE 3		AVISTA CORP WASH WATER PWR.....				.1FE	5,000,000	101,997	5,099,850	5,000,000	5,000,000	0	0	0	0	7.370	7.370	MN	61,417	368,500	05/10/1993	05/10/2012
94403* AY 2		WAWA INC SENIOR UNSECURED NOTES.....			2	.2Z	890,000	107,179	953,897	890,000	890,000	0	0	0	0	5.870	5.870	MN	8,272	52,243	05/04/2005	05/04/2016
94874R AY 2		WEINGARTEN REALTY MTN SERIES A.....				.2FE	5,969,250	112,325	5,897,063	5,250,000	5,801,059	0	(24,025)	0	0	6.640	5.577	MS	102,643	348,600	06/09/2003	07/15/2026
94973V AM 9		WELLPOINT INC.....				.1FE	1,040,350	115,710	1,157,100	1,000,000	1,029,973	0	(4,636)	0	0	5.875	5.236	JD	2,611	58,750	08/27/2009	06/15/2017
949746 FJ 5		WELLS FARGO & COMPANY SUB NOTES.....				.1FE	124,013	105,442	131,803	125,000	124,785	0	112	0	0	4.950	5.052	AO	1,289	6,188	12/11/2003	10/16/2013
958587 BH 9		WESTERN MASS ELECTRIC CO.....				.2FE	498,230	109,973	549,865	500,000	498,484	0	146	0	0	5.100	5.146	MS	8,500	25,500	03/03/2010	03/01/2020
960402 AS 4		CBS CORP WESTINGHOUSE ELEC CORP.....				.2FE	90,306	123,620	92,715	75,000	86,400	0	(656)	0	0	7.875	6.040	MS	1,969	5,906	11/30/2004	09/01/2023
961548 AQ 7		WESTVACO CORP DEBENTURES.....			2	.3FE	57,239	107,170	54,657	51,000	55,255	0	(199)	0	0	7.650	6.173	MS	1,149	3,902	11/30/2004	03/15/2027
962166 BR 4		WEYERHAEUSER CO DEBENTURES.....				.3FE	6,395,400	105,628	6,337,680	6,000,000	6,342,595	0	(7,687)	0	0	7.375	6.849	MS	130,292	442,500	01/02/2003	03/15/2032
969133 AK 3		WEYERHAEUSER CO DEBENTURES.....				.3FE	88,154	105,284	78,963	75,000	85,590	0	(435)	0	0	7.850	6.346	JJ	2,944	5,888	11/30/2004	07/01/2026
970648 AB 7		WILLIS GROUP.....				.2FE	2,012,808	106,830	2,136,600	2,000,000	2,005,365	0	(1,339)	0	0	5.625	5.540	JJ	51,875	112,500	06/29/2005	07/15/2015
973582 AA 7		WINDSOR FINANCING LLC 144A.....			2	.4FE	1,295,975	110,269	1,429,059	1,295,975	1,295,975	0	0	0	0	5.881	5.922	JAJO	16,090	56,367	02/06/2006	07/15/2017
976656 BX 5		WISCONSIN ELECTRIC POWER.....				.1FE	123,254	104,185	130,231	125,000	124,697	0	209	0	0	4.500	4.685	MN	719	5,625	12/18/2003	05/15/2013
983024 AE 0		WYETH.....				.1FE	124,755	109,321	136,651	125,000	124,942	0	26	0	0	5.500	5.524	FA	2,865	6,875	12/11/2003	02/01/2014
98310W AB 4		WYNDHAM WORLDWIDE.....				.2FE	4,716,022	108,592	5,158,120	4,750,000	4,730,061	0	3,384	0	0	6.000	6.100	JD	23,750	285,000	06/19/2007	12/01/2016
984121 BP 7		XEROX CORPORATION.....				.2FE	2,020,000	112,270	2,245,400	2,000,000	2,010,704	0	(2,162)	0	0	6.400	6.253	MS	37,689	128,000	01/25/2007	03/15/2016
G3424# AD 3		G4S PLC.....			2		3,000,000	110,000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.780	6.780	JJ	93,790	203,400	07/15/2008	07/15/2018
008474 A@ 7		AGNICO-EAGLE MINES LIMITED.....	A		2		2,000,000	107,322	2,146,440	2,000,000	2,000,000	0	0	0	0	6.670	6.670	AO	31,127	133,400	04/07/2010	04/07/2020
013716 AS 4		RIO TINTO ALCAN INC.....	A		.1FE		243,378	104,311	260,778	250,000	248,841	0	799	0	0	4.500	4.854	MN	1,438	11,250	12/19/2003	05/15/2013
064149 A5 6		BANK OF NOVA SCOTIA.....	A		.1FE		2,009,520	101,056	2,021,120	2,000,000	2,003,679	0	(3,408)	0	0	2.250	2.073	JJ	19,875	45,000	03/31/2010	01/22/2013
064149 C8 8		BANK OF NOVA SCOTIA.....	A		.1FE		1,030,540	109,279	1,092,790	1,000,000	1,029,114	0	(1,426)	0	0	4.375	3.988	JJ	20,417	21,875	06/09/2011	01/13/2021
09784Y A* 9		BONAVISTA ENERGY CORPORATION.....	A		2		1,000,000	87,987	879,870	1,000,000	1,000,000	0	0	0	0	4.250	4.250	AO	7,792	0	10/25/2011	10/25/2021
09784Y B* 8		BONAVISTA ENERGY CORPORATION SERIES B.....	A		2		1,500,000	91,125	1,366,875	1,500,000	1,500,000	0	0	0	0	4.370	4.370	MN	15,841	0	10/04/2011	11/02/2020
13645R AH 7		CANADIAN PACIFIC RR CO.....	A		.2FE		1,008,260	113,609	1,136,090	1,000,000	1,005,836	0	(722)	0	0	6.500	6.387	MN	8,306	65,000	05/15/2008	05/15/2018
20825U AC 8		CONOCO FUNDING CO GUAR CONOCOPHILLIPS.....	A		.1FE		17,122,910	141,134	20,993,683	14,875,000	16,777,187	0	(48,379)	0	0	7.250	6.126	AO	227,670	1,078,438	12/19/2002	10/15/2031

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
22576C A@ 0	CRESCENT POINT ENERGY CORP.....	.....	A	.....	.....2	.....	1,000,000	104.060	1,040,600	1,000,000	1,000,000	0	0	0	0	5.480	5.480	MS.....	14,766	54,800	03/24/2010	03/24/2017
22576C C* 0	CRESCENT POINT ENERGY CORP SERIES H.....	.....	A	.....	.....2	.....	3,000,000	95.408	2,862,240	3,000,000	3,000,000	0	0	0	0	5.130	5.130	AO.....	32,918	76,950	04/14/2011	04/14/2021
30217V AC 1	EXPRESS PIPELINE LP LP 144A.....	.....	A	.....	.....2FE	.....	1,918,800	111.439	2,138,292	1,918,800	1,918,800	0	0	0	0	7.390	7.390	JD.....	394	141,799	02/06/1998	12/31/2017
305915 AC 4	XSTRATA CANADA CORP.....	.....	A	.....	.....2FE	.....	451,304	102.603	410,412	400,000	403,165	0	(7,159)	0	0	7.350	5.443	JD.....	2,123	29,400	12/04/2003	06/05/2012
448055 AB 9	HUSKY ENERGY INC.....	.....	I	.....	.....2FE	.....	7,802,350	114.752	9,180,160	8,000,000	7,837,505	0	15,376	0	0	6.150	6.486	JD.....	21,867	492,000	12/18/2008	06/15/2019
453258 AN 5	VALE INCO LTD.....	.....	A	.....	.....2FE	.....	2,997,510	102.300	3,069,000	3,000,000	2,999,872	0	329	0	0	7.750	7.762	MN.....	29,708	232,500	05/08/2002	05/15/2012
65334H 50 8	NEXEN INC SUB NOTES.....	.....	I	.....	.....3FE	.....	4,500,000	102.320	4,604,400	4,500,000	4,500,000	0	0	0	0	7.350	7.350	FMAN.....	55,125	330,750	10/28/2003	11/01/2043
669771 AR 8	TRANSCANADA CORP.....	.....	A	.....	.....1FE	.....	3,432,540	106.889	3,206,670	3,000,000	3,037,852	0	(37,099)	0	0	8.500	7.107	JD.....	11,333	255,000	11/17/1993	12/15/2012
707064 AA 9	PENGROWTH CORPORATION.....	.....	A	.....	.....2	.....	4,000,000	112.896	4,515,820	4,000,000	4,000,000	0	0	0	0	6.350	6.350	JJ.....	109,361	254,000	07/26/2007	07/26/2017
707886 B# 3	PENN WEST PETROLEUM LTD.....	.....	A	.....	.....2	.....	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.300	6.300	MN.....	11,200	126,000	05/29/2008	05/29/2018
707886 B@ 5	PENN WEST PETROLEUM LTD.....	.....	A	.....	.....2	.....	1,000,000	109.735	1,097,350	1,000,000	1,000,000	0	0	0	0	6.120	6.120	MN.....	5,440	61,200	05/29/2008	05/29/2016
72605X AG 0	PLACER DOME INC.....	.....	I	.....	.....1FE	.....	2,589,225	131.261	3,773,754	2,875,000	2,685,090	0	13,563	0	0	7.310	8.364	JJ.....	96,908	210,163	02/20/2002	01/26/2021
75944R A* 2	RELIANCE LP SENIOR SECURED NOTE.....	.....	A	.....	.....2	.....	2,000,000	103.085	2,061,696	2,000,000	2,000,000	0	0	0	0	6.300	6.304	MN.....	10,850	126,000	04/02/2008	04/03/2013
77509N AF 0	ROGERS COMMUNICATIONS.....	.....	A	.....	.....2FE	.....	4,960,203	130.840	6,542,000	5,000,000	4,965,317	0	599	0	0	8.750	8.824	MN.....	72,917	437,500	06/28/2002	05/01/2032
86722T AA 0	SUNCOR ENERGY INC.....	.....	A	.....	.....2FE	.....	246,600	118.586	296,465	250,000	247,562	0	300	0	0	6.100	6.287	JD.....	1,271	15,250	08/21/2008	06/01/2018
87425E AG 8	TALISMAN ENERGY INC.....	.....	A	.....	.....2FE	.....	1,014,430	108.257	1,082,570	1,000,000	1,009,043	0	(2,414)	0	0	5.125	4.831	MN.....	6,549	51,250	08/28/2009	05/15/2015
878742 AD 7	TECK COMINCO LTD.....	.....	A	.....	.....2FE	.....	82,251	105.266	78,950	75,000	75,786	0	(1,068)	0	0	7.000	5.458	MS.....	1,546	5,250	11/30/2004	09/15/2012
89346D AA 5	TRANSALTA CORP.....	.....	A	.....	.....2FE	.....	81,654	102.835	77,126	75,000	75,562	0	(1,004)	0	0	6.750	5.318	JJ.....	2,334	5,063	11/30/2004	07/15/2012
89346D AC 1	TRANSALTA CORP.....	.....	A	.....	.....2FE	.....	2,011,680	115.415	2,308,300	2,000,000	2,008,269	0	(1,015)	0	0	6.650	6.570	MN.....	16,994	133,000	05/08/2008	05/15/2018
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G.....	.....	A	.....	.....2	.....	4,000,000	100.751	4,030,040	4,000,000	4,000,000	0	0	0	0	5.900	5.900	AO.....	41,300	118,000	04/28/2011	04/28/2021
90388@ AB 7	ULTRA RESOURCES INC.....	.....	A	.....	.....2	.....	3,000,000	104.904	3,147,120	3,000,000	3,000,000	0	0	0	0	5.920	5.920	MS.....	59,200	177,600	03/06/2008	03/01/2018
C2107# AA 9	CANFOR PULP FINANCE INC.....	.....	I	.....	.....2	.....	2,000,000	107.056	2,141,120	2,000,000	2,000,000	0	0	0	0	6.410	6.410	MN.....	11,039	128,200	11/30/2006	11/30/2013
007634 AA 6	AEGON FUNDING CORP.....	.....	F	.....	.....1FE	.....	8,751,695	103.860	9,087,750	8,750,000	8,751,215	0	(102)	0	0	5.750	5.748	JD.....	22,361	503,125	12/05/2005	12/15/2020
01959E AA 6	ALLIED WORLD ASSURANCE.....	.....	F	.....	.....2FE	.....	4,337,500	112.856	4,514,240	4,000,000	4,187,007	0	(34,198)	0	0	7.500	6.309	FA.....	125,000	300,000	01/16/2007	08/01/2016
02343* AA 0	AMCOR FINANCE INC.....	.....	F	.....	.....2	.....	1,000,000	106.857	1,068,570	1,000,000	1,000,000	0	0	0	0	5.380	5.380	JD.....	2,391	53,800	12/15/2009	12/15/2016
02343* AB 8	AMCOR FINANCE INC.....	.....	F	.....	.....2	.....	2,000,000	106.060	2,121,200	2,000,000	2,000,000	0	0	0	0	5.690	5.690	JD.....	5,058	113,800	12/15/2009	12/15/2018
02364W AH 8	AMERICA MOVIL SA DE CV GUAR RADIOMOVIL DIPSA.....	.....	F	.....	.....1FE	.....	3,973,913	110.684	4,427,360	4,000,000	3,990,910	0	2,662	0	0	5.750	5.833	JJ.....	106,056	230,000	01/21/2005	01/15/2015
02364W AX 3	AMERICA MOVIL SA DE CV.....	.....	F	.....	.....1FE	.....	992,420	111.620	1,116,200	1,000,000	993,377	0	676	0	0	5.000	5.104	AO.....	10,417	50,000	08/31/2010	10/16/2019
034863 AD 2	ANGLO AMERICAN CAPITAL.....	.....	F	.....	.....2FE	.....	2,010,710	101.041	2,020,820	2,000,000	2,009,594	0	(886)	0	0	4.450	4.383	MS.....	23,239	89,000	09/21/2010	09/27/2020
03938L AF 1	ARCELORMITTAL.....	.....	F	.....	.....2FE	.....	1,062,300	98.025	980,250	1,000,000	1,051,628	0	(6,629)	0	0	6.125	5.169	JD.....	5,104	61,250	05/06/2010	06/01/2018
04530D AB 8	ASPEN INSURANCE HOLDINGS LTD SENIOR NOTES.....	.....	F	.....	.....2FE	.....	4,088,342	104.970	4,198,800	4,000,000	4,029,418	0	(10,156)	0	0	6.000	5.694	FA.....	90,667	240,000	01/05/2007	08/15/2014
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED..... SER A.....	.....	F	.....	.....1	.....	4,000,000	107.135	4,285,416	4,000,000	4,000,000	0	0	0	0	4.420	4.420	FA.....	66,791	88,400	02/15/2011	02/15/2021
05252A AM 3	AUST & NZ BANKING GROUP 144A.....	.....	F	.....	.....1FE	.....	1,044,180	100.987	1,009,870	1,000,000	1,031,492	0	(9,853)	0	0	3.700	2.613	JJ.....	17,267	37,000	09/10/2010	01/13/2015
05257H AF 8	JEMENA LTD 144A.....	.....	F	.....	.....1FE	.....	8,855,475	108.196	9,602,395	8,875,000	8,867,571	0	1,754	0	0	5.300	5.325	MS.....	125,433	470,375	09/22/2003	09/25/2015
054536 AA 5	AXA SUB NOTES.....	.....	F	.....	.....2FE	.....	96,213	98.391	73,793	75,000	93,331	0	(489)	0	0	8.600	6.362	JD.....	287	6,450	11/30/2004	12/15/2030
05461T AA 5	AXIS CAPITAL HOLDINGS.....	.....	R	.....	.....1FE	.....	3,999,785	105.238	4,209,520	4,000,000	3,999,977	0	6	0	0	5.750	5.750	JD.....	19,167	230,000	11/12/2004	12/01/2014
05530H A@ 9	BBA AVIATION PLC SERIES B.....	.....	F	.....	.....2	.....	2,000,000	101.917	2,038,340	2,000,000	2,000,000	0	0	0	0	5.810	5.810	MN.....	13,879	58,100	05/18/2011	05/18/2021
055450 AC 4	BHP BILLITON FINANCE.....	.....	R	.....	.....1FE	.....	93,036	107.092	80,319	75,000	77,427	0	(2,534)	0	0	8.500	4.840	JD.....	531	6,375	11/30/2004	12/01/2012

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
055451	AA	6		F		.1FE	126,716	105,482	131,853	125,000	125,284	0	(209)	0	0	4.800	4.616	AO	1,267	6,000	12/19/2003	04/15/2013
05565Q	BL	1		F		.1FE	3,937,800	105,794	4,231,760	4,000,000	3,968,780	0	12,420	0	0	3.625	3.976	MN	21,347	145,000	06/05/2009	05/08/2014
05607M	AA	5		F		.1FE	2,975,700	102,699	3,080,970	3,000,000	2,976,740	0	1,040	0	0	4.875	4.978	JJ	74,344	0	06/22/2011	07/15/2021
06849U	AC	9		F		.2FE	990,426	111,159	1,111,590	1,000,000	991,971	0	791	0	0	4.950	5.073	JJ	22,825	49,500	12/30/2009	01/15/2020
111013	AG	3		F		.2FE	2,510,400	111,659	2,791,475	2,500,000	2,507,080	0	(931)	0	0	6.100	6.044	FA	57,611	152,500	02/08/2008	02/15/2018
12622N	AB	8		F		.1FE	3,915,700	102,135	4,085,400	4,000,000	3,920,252	0	4,552	0	0	4.500	4.767	AO	31,500	90,000	04/21/2011	04/28/2021
146230	AD	9		R		.4FE	3,451,811	110,674	3,181,878	2,875,000	3,082,146	0	(55,496)	0	0	8.375	5.929	AO	50,832	240,781	11/13/2003	04/15/2015
191241	AD	0		F		.1FE	2,066,840	111,523	2,230,460	2,000,000	2,063,813	0	(3,027)	0	0	4.625	4.158	FA	34,944	46,250	07/06/2011	02/15/2020
202712	AG	0		R		.1FE	69,234	103,349	77,512	75,000	71,732	0	412	0	0	4.650	5.460	JD	155	3,488	11/30/2004	06/15/2018
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
21238A	AJ	6		F		.3	2,500,000	96,375	2,982,806	3,095,000	2,500,000	0	0	0	0	7.000	10.812	JD	602	216,650	01/11/2011	06/30/2018
21685W	BT	3		F		.1FE	2,990,160	103,873	3,116,190	3,000,000	2,990,973	0	813	0	0	4.500	4.541	JJ	63,750	67,500	03/03/2011	01/11/2021
219868	AN	6		F		.1FE	83,117	100,917	75,688	75,000	75,267	0	(1,283)	0	0	6.875	5.079	MS	1,518	5,156	11/30/2004	03/15/2012
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
23380Y	AA	5		R		.2FE	75,599	104,303	78,227	75,000	75,173	0	(72)	0	0	5.730	5.617	MS	1,242	4,298	11/30/2004	03/17/2014
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
268317	AD	6		F		.1FE	3,084,030	106,915	3,207,450	3,000,000	3,073,236	0	(7,468)	0	0	4.600	4.240	JJ	59,033	138,000	07/09/2010	01/27/2020
26835P	AC	4		F		.2FE	2,407,995	78,615	1,965,375	2,500,000	2,422,209	0	7,889	0	0	4.900	5.397	AO	30,625	122,500	03/02/2010	10/01/2019
29268B	AE	1		F		.1FE	3,982,400	89,980	3,599,200	4,000,000	3,985,594	0	1,472	0	0	5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019
302154	AX	7		F		.1FE	2,991,900	96,484	2,894,520	3,000,000	2,992,550	0	588	0	0	4.000	4.033	JJ	50,667	93,000	10/14/2010	01/29/2021
368266	AF	9		F		.2FE	4,007,500	101,500	4,060,000	4,000,000	4,005,811	0	(393)	0	0	6.510	6.490	MS	82,460	260,400	03/02/2007	03/07/2022
37930E	AA	4		F	.2	.6Z	300,000	21,000	630,000	3,000,000	300,000	0	0	0	0	6.310	189.317	JJ	0	0	07/28/2006	07/28/2026
423012	A@	2		F		.2	3,000,000	110,000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.340	6.340	FA	71,853	190,200	08/15/2008	08/15/2018
448414	AC	6		R		.1FE	10,218,150	118,238	11,823,800	10,000,000	10,108,960	0	(15,366)	0	0	7.450	7.209	FA	310,417	745,000	06/12/2002	08/01/2017
45074G	AB	6		F		.1FE	3,480,795	99,961	3,498,635	3,500,000	3,484,053	0	1,655	0	0	5.000	5.072	MS	53,472	175,000	09/02/2010	09/11/2019
48268E	AB	1		R		.1FE	490,430	106,064	530,320	500,000	496,050	0	994	0	0	4.875	5.122	JJ	11,240	24,375	07/11/2005	07/15/2015
500631	AS	5		R		.1FE	1,845,638	104,750	1,964,063	1,875,000	1,849,501	0	593	0	0	5.125	5.229	AO	18,151	96,094	04/19/2004	04/23/2034
50064Y	AC	7		F		.1FE	975,910	100,877	1,008,770	1,000,000	976,789	0	879	0	0	4.750	5.060	JJ	22,167	0	07/06/2011	07/13/2021
50066A	AA	1		F		.1FE	1,990,980	97,867	1,957,340	2,000,000	1,991,845	0	744	0	0	4.250	4.306	MN	13,931	85,000	10/26/2010	11/02/2020
505861	AB	0		F		.3FE	1,991,760	101,661	2,033,220	2,000,000	1,995,590	0	810	0	0	6.500	6.557	JJ	59,944	130,000	07/13/2006	07/15/2016
52605#	AC	0		F		.2FE	2,000,000	110,391	2,207,816	2,000,000	2,000,000	0	0	0	0	5.780	5.780	AO	25,368	115,600	10/12/2005	10/12/2017
55608J	AA	6		F		.1FE	2,026,630	106,670	2,133,400	2,000,000	2,014,841	0	(5,114)	0	0	7.300	6.980	FA	60,833	146,000	07/31/2009	08/01/2014
55608J	AB	4		F		.1FE	995,660	106,019	1,060,190	1,000,000	996,420	0	335	0	0	7.625	7.688	FA	29,229	76,250	08/06/2009	08/13/2019
59146Q	A#	0		F		.2Z	2,000,000	102,177	2,043,536	2,000,000	2,000,000	0	0	0	0	4.990	4.990	MS	31,049	0	09/09/2011	09/11/2023
614810	AA	7		F		.2FE	1,968,620	102,174	2,043,480	2,000,000	1,990,963	0	5,131	0	0	6.125	6.423	FA	46,278	122,500	02/07/2007	08/15/2013
65504L	AC	1		F		.2FE	498,625	109,875	549,375	500,000	498,787	0	112	0	0	4.900	4.935	FA	10,208	24,840	07/21/2010	08/01/2020
65535H	AA	7		F		.2FE	1,008,130	101,178	1,011,780	1,000,000	1,005,379	0	(1,532)	0	0	5.000	4.815	MS	16,250	50,000	02/26/2010	03/04/2015
68210*	AC	7		R	.2	.1	428,228	110,000	471,050	428,228	428,228	0	0	0	0	5.980	5.980	JAJO	5,620	25,608	07/12/2009	07/12/2016
68278#	AB	2		F		.2	3,000,000	110,000	3,300,000	3,000,000	3,000,000	0	0	0	0	7.330	7.330	JJ	105,063	219,900	07/09/2008	07/09/2018
69319H	AA	1		R		.2FE	6,505,925	103,482	6,726,330	6,500,000	6,502,888	0	(1,757)	0	0	6.000	5.969	JJ	179,833	390,000	11/08/2006	07/15/2013
705010	AB	2		F		.2FE	998,160	115,501	1,155,010	1,000,000	998,705	0	161	0	0	6.250	6.275	MN	9,549	62,500	04/29/2008	05/06/2018
71645W	AP	6		F		.2FE	2,500,300	107,561	2,689,025	2,500,000	2,500,038	0	(6)	0	0	5.750	5.750	JJ	64,288	143,750	10/26/2009	01/20/2020

E10.17

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
71654Q	AW	2		F		.2FE	988,545	112,531	1,125,310	1,000,000	989,768	0	959	0	0	6.000	6.161	MS.....	19,333	60,000	10/01/2010	03/05/2020
71912N	AA	5		F	2	.2FE	809,375	103.168	835,018	809,375	809,375	0	0	0	0	7.267	7.332	JAJO.....	14,704	58,818	05/22/1998	04/01/2013
				..			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
731011	AR	3		F		.1FE	1,536,250	110.832	1,662,480	1,500,000	1,529,250	0	(2,989)	0	0	6.375	6.049	JJ.....	44,094	95,625	07/22/2009	07/15/2019
73931@	AE	9		F		1	5,000,000	99.829	4,991,450	5,000,000	5,000,000	0	0	0	0	4.470	4.470	JD.....	17,383	112,371	06/02/2011	06/03/2020
759470	A#	4		F		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.240	6.240	MS.....	32,933	124,800	03/26/2007	03/26/2017
759470	A*	8		F		2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.510	6.510	MS.....	74,503	260,400	09/18/2006	09/18/2016
780097	AM	3		F		3FE	70,284	66.028	49,521	75,000	72,324	0	336	0	0	4.700	5.357	JJ.....	1,743	3,525	11/30/2004	07/03/2018
78440P	AC	2		F		.1FE	3,964,910	118.444	4,737,760	4,000,000	3,969,264	0	1,093	0	0	6.625	6.705	JJ.....	118,514	265,000	07/17/2007	07/20/2027
789547	AD	8		R		.1FE	7,983,120	103.440	8,275,200	8,000,000	7,993,483	0	1,514	0	0	5.300	5.324	AO.....	89,511	424,000	10/08/2003	10/15/2015
80105N	AG	0		F		.1FE	7,944,940	111.831	8,946,480	8,000,000	7,948,777	0	3,837	0	0	4.000	4.083	MS.....	81,778	160,000	06/10/2011	03/29/2021
82929R	AC	0		F		.1FE	9,918,300	141.624	14,162,400	10,000,000	9,929,451	0	1,511	0	0	7.375	7.443	JD.....	61,458	737,500	06/07/2002	12/01/2031
833636	AC	7		F		.2FE	4,987,300	109.806	5,490,300	5,000,000	4,993,688	0	1,250	0	0	6.125	6.159	AO.....	64,653	306,250	03/30/2006	04/15/2016
83363R	AA	5		R	2	.2FE	5,816,250	102.849	5,981,955	5,816,250	5,816,250	0	0	0	0	6.223	6.223	JD.....	16,086	361,945	12/17/2003	12/15/2026
				..			0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
83368R	AA	0		F		.1FE	2,999,670	84.764	2,542,920	3,000,000	2,999,689	0	19	0	0	5.200	5.201	AO.....	31,633	78,000	04/12/2011	04/15/2021
83545*	AB	4		F		2	1,000,000	101.445	1,014,450	1,000,000	1,000,000	0	0	0	0	5.730	5.730	JJ.....	26,899	57,300	01/12/2010	01/12/2020
853250	AA	6		F		.1FE	93,142	105.324	78,993	75,000	90,693	0	(412)	0	0	8.000	6.140	MN.....	517	6,000	11/30/2004	05/30/2031
87261G	AC	9		F		.2FE	998,760	101.282	1,012,820	1,000,000	999,939	0	274	0	0	6.125	6.154	MS.....	17,184	61,250	03/13/2007	03/20/2012
873152	AC	6		R		.1FE	85,303	116.049	87,037	75,000	80,062	0	(870)	0	0	7.250	5.658	JD.....	453	5,438	11/30/2004	12/01/2016
87927V	AQ	1		F		.2FE	4,547,150	92.730	4,636,500	5,000,000	4,783,278	0	49,434	0	0	5.250	6.574	AO.....	65,625	262,500	07/11/2006	10/01/2015
87938W	AP	8		F		.2FE	998,745	95.543	955,430	1,000,000	998,830	0	85	0	0	5.462	5.478	FA.....	20,483	27,310	02/08/2011	02/16/2021
879403	AS	2		F		.1FE	2,975,527	107.701	3,231,030	3,000,000	2,990,646	0	2,719	0	0	5.500	5.612	JJ.....	70,583	165,000	08/23/2005	01/27/2015
87969N	AC	9		F		.1FE	4,469,490	105.548	4,749,660	4,500,000	4,471,132	0	1,642	0	0	4.800	4.883	AO.....	47,400	108,000	04/08/2011	10/12/2021
880334	AA	5		F	2	.2FE	107,809	102.786	110,261	107,273	107,419	0	(.44)	0	0	6.124	6.028	MN.....	839	6,759	01/10/2005	11/15/2014
89152U	AD	4		F		.1FE	4,062,840	111.942	4,477,680	4,000,000	4,055,013	0	(5,287)	0	0	4.450	4.255	JD.....	3,461	178,000	06/28/2010	06/24/2020
89675*	AN	7		F	2		3,000,000	109.473	3,284,190	3,000,000	3,000,000	0	0	0	0	6.070	6.070	AO.....	30,856	182,100	04/30/2010	04/30/2020
90261X	GD	8		F		.1FE	2,009,780	100.414	2,008,280	2,000,000	2,008,665	0	(799)	0	0	4.875	4.813	FA.....	39,813	97,500	07/29/2010	08/04/2020
91020Q	AB	3		R		.2FE	76,029	110.834	83,126	75,000	75,463	0	(94)	0	0	5.450	5.287	AO.....	863	4,088	11/30/2004	04/15/2016
91311Q	AE	5		R		.2FE	10,567,824	106.786	11,532,888	10,800,000	10,664,679	0	15,172	0	0	5.375	5.591	FA.....	241,875	580,500	11/30/2004	02/01/2019
92857W	AE	0		R		.1FE	69,395	111.503	83,627	75,000	71,807	0	397	0	0	4.625	5.407	JJ.....	1,599	3,469	11/30/2004	07/15/2018
928670	AD	4		F		.1FE	4,066,480	103.651	4,146,040	4,000,000	4,058,750	0	(6,325)	0	0	4.000	3.796	FA.....	61,778	120,000	06/30/2011	08/12/2020
947075	AD	9		F		.2FE	1,989,240	111.153	2,223,060	2,000,000	1,992,545	0	962	0	0	6.000	6.073	MS.....	35,333	120,000	03/19/2008	03/15/2018
950840	AA	6		F		.2FE	2,000,000	106.316	2,126,320	2,000,000	2,000,000	0	0	0	0	6.998	6.998	AO.....	31,491	139,960	04/03/2008	04/10/2013
96008Y	AB	1		R		.1FE	73,274	105.681	79,261	75,000	74,407	0	186	0	0	5.125	5.426	MN.....	491	3,844	11/30/2004	11/15/2014
964152	AA	0		F		.2FE	1,994,300	104.815	2,096,300	2,000,000	1,996,588	0	535	0	0	6.375	6.414	MS.....	35,771	127,500	03/14/2007	03/20/2017
980888	AF	8		F		.1FE	3,994,290	110.300	4,412,000	4,000,000	3,994,621	0	331	0	0	4.550	4.568	AO.....	39,939	91,000	04/06/2011	04/12/2021
98372P	AF	5		R		.2FE	1,988,640	105.980	2,119,600	2,000,000	1,996,368	0	1,217	0	0	5.250	5.323	MS.....	30,917	105,000	08/18/2004	09/15/2014
98372P	AG	3		F		.2FE	1,581,975	105.111	1,576,665	1,500,000	1,563,489	0	(3,219)	0	0	6.375	5.901	MN.....	12,219	95,625	03/03/2005	11/15/2014
D3917#	AH	1		F		5Z	0	113.703	198,469	174,551	147	0	(405)	0	0	7.767	1,165,765	JJ.....	6,364	8,142	12/15/2010	03/31/2015
D7625#	AB	8		F		3	2,000,000	109.719	2,194,380	2,000,000	2,000,000	0	0	0	0	6.020	6.020	JD.....	3,344	120,400	01/04/2007	12/21/2016
F5309#	AC	1		F		2	2,000,000	105.442	2,108,844	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS.....	26,763	103,600	09/28/2010	09/28/2020

E10.18

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.19

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
G0754#	AD	9		F		2	3,000,000	99.185	2,975,550	3,000,000	3,000,000	0	0	0	0	5.640	5.640	MS.....	48,880	84,600	03/17/2011	03/17/2021
G1108#	AE	8		F		1	3,000,000	109.247	3,277,410	3,000,000	3,000,000	0	0	0	0	4.635	4.635	MS.....	46,350	0	09/01/2011	09/01/2021
G1253*	AD	7		F		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.940	6.940	FA.....	55,906	138,800	08/06/2009	08/06/2014
G2163#	AH	1		F		2	2,000,000	94.253	1,885,060	2,000,000	2,000,000	0	0	0	0	4.870	4.868	MS.....	28,408	73,050	12/16/2010	12/16/2020
G2978#	AJ	2		F		2	2,500,000	107.694	2,692,348	2,500,000	2,500,000	0	0	0	0	6.360	6.360	JD.....	7,067	159,000	06/25/2009	06/15/2014
G3157#	AB	0		F	2	2	1,000,000	100.963	1,009,630	1,000,000	1,000,000	0	0	0	0	4.600	4.600	JD.....	1,789	46,000	12/17/2010	12/17/2022
G3651@	AA	5		F		6*	433,797	14.344	433,797	3,024,308	433,797	(13,786)	13,786	0	0	0.000	42.864	MJSD.	0	0	12/02/2011	12/02/2016
G3652@	AA	4		F		6*	1,566,203	100.000	1,566,203	1,566,203	1,566,203	0	0	0	0	8.553	8.553	MJSD.	10,791	0	12/02/2011	12/02/2016
G4622#	AB	5		F		1	4,000,000	115.510	4,620,416	4,000,000	4,000,000	0	0	0	0	5.230	5.230	JJ.....	95,883	186,537	08/25/2010	07/16/2025
G4939@	AA	7		F	2	2	4,536,731	108.825	4,974,857	4,571,429	4,556,122	0	2,725	0	0	5.990	6.139	JD.....	6,846	273,829	10/06/2006	12/22/2015
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
G4939@	AB	5		F		2	2,000,000	109.306	2,186,120	2,000,000	2,000,000	0	0	0	0	6.120	6.120	JD.....	3,060	122,400	12/22/2005	12/22/2015
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
G6177#	AA	1		F		2	1,571,429	106.056	1,666,594	1,571,429	1,571,429	0	0	0	0	5.940	5.940	MN.....	9,853	93,343	05/23/2007	05/23/2017
G7866#	AD	9		F		2	1,000,000	102.699	1,026,990	1,000,000	1,000,000	0	0	0	0	5.150	5.150	MS.....	15,736	51,500	03/11/2010	03/11/2017
G9020*	AA	8		F		3	2,000,000	100.801	2,016,020	2,000,000	2,000,000	0	0	0	0	5.770	5.770	JJ.....	49,686	115,400	01/26/2006	01/26/2013
G9224*	AE	4		F		2	1,000,000	97.320	973,200	1,000,000	1,000,000	0	0	0	0	5.250	5.250	MS.....	16,625	52,500	09/07/2010	09/07/2020
G9284#	AY	3		F		2	3,000,000	99.169	2,975,070	3,000,000	3,000,000	0	0	0	0	5.740	5.740	JJ.....	73,185	0	07/28/2011	07/28/2021
K3752#	AE	8		F		2	2,000,000	111.074	2,221,484	2,000,000	2,000,000	0	0	0	0	6.000	6.000	JD.....	667	120,000	06/29/2010	06/29/2020
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N1492@	AC	0		F		2	1,000,000	109.739	1,097,388	1,000,000	1,000,000	0	0	0	0	5.860	5.860	JJ.....	25,882	58,600	07/22/2010	07/22/2022
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
N3386#	AG	4		F		2	1,000,000	93.933	939,330	1,000,000	1,000,000	0	0	0	0	4.880	4.880	FA.....	18,164	0	08/17/2011	08/17/2023
N8783#	AD	9		F		2	1,000,000	106.246	1,062,460	1,000,000	1,000,000	0	0	0	0	5.800	5.800	AO.....	13,533	29,000	04/07/2011	04/07/2016
N8783#	AE	7		F		2	2,000,000	107.855	2,157,100	2,000,000	2,000,000	0	0	0	0	6.500	6.500	AO.....	30,333	65,000	04/07/2011	04/07/2018
N9146#	AC	1		F		2	3,000,000	106.801	3,204,042	3,000,000	3,000,000	0	0	0	0	5.530	5.530	AO.....	32,719	82,950	04/20/2011	04/20/2023
P4948@	AE	8		F		3	2,251,734	96.476	2,172,390	2,251,734	2,312,375	0	30,234	0	0	6.000	6.865	MJSD.	6,005	124,971	05/27/2010	05/27/2015
P7077@	AF	1		F	2	2Z	3,000,000	121.658	3,649,737	3,000,000	3,000,000	0	0	0	0	7.000	7.062	MJSD.	583	210,000	11/30/2010	11/30/2033
Q0455#	AF	5		F		2	2,000,000	110.263	2,205,262	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MN.....	15,052	117,800	05/15/2007	05/15/2017
Q0832*	AB	2		F		1	2,000,000	97.969	1,959,380	2,000,000	2,000,000	0	0	0	0	4.470	4.470	MS.....	26,323	0	09/15/2011	09/15/2021
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q1403*	AD	5		F		2	4,000,000	103.256	4,130,240	4,000,000	4,000,000	0	0	0	0	6.710	6.710	JJ.....	134,200	268,400	07/01/2008	07/01/2018
Q1629#	AB	3		F		2	1,000,000	97.922	979,220	1,000,000	1,000,000	0	0	0	0	5.340	5.340	JJ.....	24,772	12,460	04/20/2011	07/14/2023
Q1798#	AB	8		F		2	4,000,000	94.293	3,771,720	4,000,000	4,000,000	0	0	0	0	4.350	4.350	JD.....	7,733	174,000	12/15/2010	12/15/2020
Q2759#	AL	1		F	2Z	2Z	2,500,000	103.439	2,585,970	2,500,000	2,500,000	0	0	0	0	5.450	5.450	JD.....	8,326	136,250	06/09/2005	06/09/2013
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q2759#	AP	2		F		2Z	2,500,000	109.552	2,738,790	2,500,000	2,500,000	0	0	0	0	5.720	5.720	JD.....	8,739	143,000	06/09/2005	06/09/2017
							0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
Q3079#	AA	6		F		2	2,000,000	101.298	2,025,960	2,000,000	2,000,000	0	0	0	0	5.230	5.230	AO.....	18,305	52,300	04/28/2011	04/28/2020
Q3629#	AD	5		F		1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MS.....	34,358	117,800	09/16/2009	09/16/2016
Q3946*	AC	7		F	2Z	2Z	1,000,000	112.882	1,128,823	1,000,000	1,000,000	0	0	0	0	6.200	6.200	MS.....	16,706	62,000	09/24/2009	09/24/2019
Q5516*	AB	4		F		2	1,000,000	108.913	1,089,128	1,000,000	1,000,000	0	0	0	0	5.220	5.220	JJ.....	23,200	52,200	07/21/2010	07/21/2017

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
			CUSIP Identification	Description	Code	F o r e i g n				Bond CHAR	NAIC Design- ation												Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
Q5516* AC 2	SNR NTS SRS B.....	.....	..	.....	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
	LEIGHTON FINANCE (USA) PTY LTD GURANTD.....	.....	F	.....	.....2	.....	.....1,000,000	112.012	1,120,117	1,000,000	1,000,000	0	0	0	0	5.780	5.780	JJ.....	25,689	57,800	07/21/2010	07/21/2020	
	SNR NTS SRS C.....	.....	..	.....	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
Q6077# AA 1	MIGHTY RIVER POWER LIMITED.....	.....	F	.....	.....2	.....	.....5,000,000	96.125	4,806,250	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD.....	13,576	212,500	12/08/2010	12/08/2020	
Q6270# AE 8	MURRAY GOULBURN CO-OP LTD SERIES C.....	.....	F	.....	.....2	.....	.....2,000,000	105.645	2,112,900	2,000,000	2,000,000	0	0	0	0	5.810	5.810	AO.....	20,658	116,200	10/27/2009	10/27/2019	
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A.....	.....	F	.....	.....2Z	.....	.....3,000,000	105.064	3,151,923	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ.....	74,480	0	07/13/2011	07/13/2023	
Q9103# AC 9	TOLL FINANCE PTY LTD.....	.....	F	.....	.....2	.....	.....1,000,000	98.264	982,640	1,000,000	1,000,000	0	0	0	0	4.340	4.340	JD.....	2,893	43,400	12/07/2010	12/07/2020	
Q9749# AF 2	WES TRAC PTY LTD SERIES A.....	.....	F	.....	.....2Z	.....	.....1,000,000	103.892	1,038,922	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD.....	3,460	25,950	06/07/2011	06/07/2023	
Q9749# AG 0	WES TRAC PTY LTD SERIES A.....	.....	F	.....	.....2Z	.....	.....2,000,000	103.917	2,078,334	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JJ.....	50,170	0	07/07/2011	07/07/2023	
W2469* AC 9	ELEKTA AB SERIES B.....	.....	F	.....	.....2FE	.....	.....1,000,000	103.715	1,037,148	1,000,000	1,000,000	0	0	0	0	5.110	5.110	MN.....	8,091	25,550	05/04/2011	05/04/2021	
X4761* AB 1	LANDSBANKI ISLANDS HF.....	.....	F	.....	.....6*	.....	.....325,000	6.500	325,000	5,000,000	325,000	0	0	0	0	5.740	101.470	MS.....	0	0	03/30/2006	12/31/2011	
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C - PIK.....	.....	F	.....	.....2	.....	.....609,491	55.219	585,119	1,059,637	585,119	(24,660)	24,374	12,088	0	7.000	17.247	AO.....	0	0	10/06/2011	10/06/2016	
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM.....	.....	F	.....	.....6	.....	.....405,304	55.219	394,171	713,834	394,171	(11,265)	11,135	8,206	0	0.000	11.614	AO.....	0	0	10/06/2011	10/06/2016	
	CONVERTIBLE C.....	.....	..	.....	.....	.....	.....0	0.000	0	0	0	0	0	0	0	0.000	0.000	.....	.....0	0	.....	.....	
Y3915# AA 5	INDIAN RAIL FINANCE CORP.....	.....	F	.....	.....2	.....	.....1,000,000	109.201	1,092,010	1,000,000	1,000,000	0	0	0	0	5.940	5.940	MS.....	15,510	59,400	03/27/2007	03/27/2017	
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED.....	.....	F	.....	.....2	.....	.....3,000,000	106.223	3,186,690	3,000,000	3,000,000	0	0	0	0	6.120	6.119	FA.....	76,500	183,600	07/02/2007	02/01/2018	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							1,424,084,983	XXX.....	1,557,115,415	1,420,954,032	1,417,017,454	(95,741)	(810,375)	3,397,347	0	...XXX.....	XXX.....	XXX.....	20,423,330	81,670,469	...XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3.....	.....	..	.....	.....2	1FM	1,197,802	98.485	1,231,965	1,250,917	1,236,983	0	3,724	0	0	4.500	5.133	MON...	4,691	56,291	12/17/2004	05/25/2015	
000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1.....	.....	..	.....	.....2	1FM	406,940	100.227	405,078	404,161	405,023	0	(740)	0	0	4.500	4.279	MON...	1,516	19,866	10/14/2009	07/25/2018	
02640C AF 2	AMERICAN GENERAL MORTG LOAN TR 2009-1 A6.....	.....	..	.....	.....2	1FM	3,430,000	99.475	3,481,625	3,500,000	3,449,085	0	12,729	0	0	5.750	6.277	MON...	16,771	201,250	06/24/2010	11/25/2014	
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....	.....	..	.....	.....2	1FM	828,800	99.412	828,800	1,000,000	828,800	0	0	0	0	5.590	8.607	MON...	4,658	55,900	12/08/2004	04/25/2027	
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9 AF5.....	.....	..	.....	.....2	1FM	1,900,000	80.162	1,523,078	1,900,000	1,900,000	0	0	0	0	5.091	5.110	MON...	8,061	99,366	10/21/2005	07/25/2020	
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....	.....	..	.....	.....2	1FM	1,825,968	97.789	1,809,343	1,850,252	1,827,534	0	1,566	0	0	5.010	5.279	MON...	7,725	54,074	05/12/2011	10/25/2022	
05949A EC 0	BANK OF AMERICA MORTGAGE SEC 2004-4 1A2.....	.....	..	.....	.....2	1FM	9,901,563	104.065	10,406,500	10,000,000	9,935,710	0	5,039	0	0	5.500	5.638	MON...	45,833	550,000	09/28/2004	09/25/2021	
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A.....	.....	..	.....	.....2	1FM	400,421	100.939	407,749	403,955	401,994	0	757	0	0	5.000	5.271	MON...	1,683	20,198	11/18/2009	07/26/2013	
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A1.....	.....	..	.....	.....2	1FM	999,587	101.047	1,005,026	994,614	995,844	0	(1,871)	0	0	5.500	5.316	MON...	4,559	54,704	12/08/2009	01/26/2017	
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1.....	.....	..	.....	.....2	1FM	1,286,793	99.766	1,291,048	1,294,072	1,288,391	0	1,598	0	0	4.000	4.214	MON...	4,314	38,822	02/24/2011	10/26/2013	
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4.....	.....	..	.....	.....2	1FM	723,308	99.908	748,852	749,542	728,761	0	2,792	0	0	3.888	4.410	MON...	2,429	30,627	12/04/2009	03/01/2019	
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R 4A1.....	.....	..	.....	.....2	1FM	1,008,068	107.672	1,073,334	996,853	1,001,029	0	(2,388)	0	0	6.500	6.031	MON...	5,400	64,888	11/05/2009	10/27/2015	
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3.....	.....	..	.....	.....2	3FM	2,863,546	101.853	3,055,590	3,000,000	2,869,994	0	4,815	0	0	5.500	5.956	MON...	13,750	165,017	01/05/2005	01/25/2035	
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1.....	.....	..	.....	.....2	1FM	3,688,200	105.662	4,351,180	4,118,018	3,760,977	0	31,315	0	0	6.500	7.882	MON...	22,306	267,683	08/13/2008	09/25/2034	
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13.....	.....	..	.....	.....2	3FM	978,750	81.802	818,020	1,000,000	978,750	0	0	0	0	5.500	5.727	MON...	4,583	55,039	02/24/2005	02/25/2035	
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1A2.....	.....	..	.....	.....2	3FM	4,946,289	105.044	5,252,200	5,000,000	4,957,185	0	(583)	0	0	5.500	5.630	MON...	22,917	275,139	01/04/2005	02/25/2024	
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8.....	.....	..	.....	.....2	3FM	4,353,160	83.851	4,108,699	4,900,000	4,353,949	0	12,576	78,105	0	5.500	6.594	MON...	22,458	269,742	03/07/2006	10/25/2035	
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17.....	.....	..	.....	.....2	1FM	1,595,948	87.337	1,484,804	1,700,086	1,622,089	0	25,890	0	0	5.500	7.403	MON...	7,792	93,549	10/28/2010	12/25/2017	
12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8.....	.....	..	.....	.....2	1FM	5,356,990	96.420	5,422,570	5,623,906	5,546,057	0	8,294	0	0	5.000	5.653	MON...	23,433	281,275	01/02/2004	11/25/2016	
12669E ZG 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-34 A6.....	.....	..	.....	.....2	1FM	570,525	100.567	575,017	571,775	569,889	0	(222)	0	0	5.250	5.254	MON...	2,502	30,023	08/27/2009	09/25/2012	
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7.....	.....	..	.....	.....2	1FM	486,609	98.620	494,735	501,658	496,767	0	788	0	0	5.000	5.446	MON...	2,090	25,148	12/03/2004	09/25/2016	
12669G AJ 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1.....	.....	..	.....	.....2	1FM	647,300	99.084	646,625	652,602	649,056	0	768	0	0	5.500	5.755	MON...	2,991	35,963	04/23/2010	11/25/2013	
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8.....		..		2	2FM	1,788,380	88.353	1,584,842	1,793,761	1,788,653	0	(661)	3,341	0	5.500	5.541	MON...	8,221	98,697	07/21/2005	05/25/2035	
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2.....		..		2	1FM																	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.21	CUSIP Identification	Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
	152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5.....			2	1FM	500,000	96.781	483,905	500,000	500,000	0	0	0	0	5.310	5.343	MON...	443	26,550	03/22/2005	07/25/2033
	152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5.....			2	1FM	679,688	98.701	670,859	679,688	674,365	0	(5,323)	0	0	4.590	5.486	MON...	520	35,777	10/05/2005	12/25/2012
	161546 BV 1	CHASE FUNDING MORTGAGE LOAN 2003-4 1A6.....			2	1FM	444,190	100.457	458,844	456,756	450,433	0	3,692	0	0	4.429	5.463	MON...	1,686	20,230	06/03/2010	12/25/2013
	16162W FW 0	CHASE MORTGAGE FINANCE CORP 2003-S12 1A1.....			2	1FM	552,427	101.475	555,025	546,957	548,586	0	(1,837)	0	0	4.750	4.405	MON...	2,165	25,980	11/25/2009	11/25/2018
	16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4.....			2	1FM	2,316,998	90.623	2,499,682	2,758,330	2,412,272	0	(57,204)	0	0	5.500	7.755	MON...	12,642	151,708	08/28/2008	07/25/2027
	172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....			2	1FM	4,130,476	93.732	4,055,092	4,326,262	4,130,476	0	0	0	0	5.625	6.801	MON...	20,279	283,159	02/08/2006	09/25/2035
	172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....			2	1FM	537,098	100.083	548,164	547,710	540,442	0	2,149	0	0	5.000	5.577	MON...	2,282	27,385	06/14/2010	01/25/2021
	172973 C7 2	CITICORP MORTGAGE SECURITIES 2004-6 1A8.....			2	1FM	261,755	99.699	260,967	261,755	261,755	0	0	0	0	5.500	5.500	MON...	1,200	14,397	11/12/2004	02/25/2012
	17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....			2	1FM	1,810,000	98.254	1,965,080	2,000,000	1,874,971	0	51,674	0	0	5.939	8.832	MON...	9,898	118,780	06/02/2010	07/25/2016
	17310A AG 1	CITICORP MTGE SECURITIES INC 2006-2 1A7.....			2	1FM	1,244,286	99.818	1,233,541	1,235,790	1,235,665	0	(8,621)	0	0	5.750	4.740	MON...	5,922	53,293	03/22/2011	08/25/2012
	17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....			2	1FM	1,691,301	99.239	1,686,865	1,699,800	1,691,481	0	180	0	0	6.000	6.098	MON...	8,499	67,944	04/15/2011	09/25/2037
	21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5.....			2	4FM	261,203	101.470	265,332	261,489	261,489	0	0	0	0	8.100	8.214	MON...	1,765	23,047	05/23/1995	10/15/2011
	22541N 5Z 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1.....			2	1FM	765,877	101.441	765,440	754,567	758,049	0	(4,563)	0	0	5.000	4.477	MON...	3,144	37,728	10/28/2009	03/25/2018
	22541N LU 1	CS FIRST BOSTON MTG SEC CORP 2002-26 1B2.....			2	1FM	2,881,921	82.005	2,355,546	2,872,442	2,882,410	0	13,607	10,105	0	6.250	6.174	MON...	14,961	179,528	10/09/2002	09/25/2032
	22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4.....			2	1FM	5,888,408	97.822	5,837,228	5,967,193	5,915,318	0	192	0	0	5.500	5.686	MON...	27,350	328,196	01/03/2006	04/25/2033
	225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23.....			2	1FM	2,948,717	93.561	2,806,830	3,000,000	2,948,717	0	0	0	0	5.500	5.760	MON...	13,750	165,000	03/04/2005	01/25/2035
	2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1.....			2	1FM	1,537,818	100.483	1,511,247	1,503,983	1,526,380	0	(10,380)	0	0	5.250	4.476	MON...	6,580	78,959	11/10/2010	09/25/2019
	2254W0 PE 9	CS FIRST BOSTON MRTGE SEC 2005-11 8A1.....			2	1FM	822,367	99.808	813,795	815,360	816,682	0	(5,686)	0	0	5.250	4.217	MON...	3,567	32,112	03/23/2011	11/25/2012
	22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 28A1.....			2	1FM	1,826,532	99.043	1,863,801	1,881,810	1,829,057	0	1,418	0	0	4.770	5.057	MON...	7,481	93,333	02/11/2010	08/01/2037
	32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3.....			2	1FM	2,893,594	96.484	2,894,520	3,000,000	2,944,093	0	(6,055)	0	0	5.250	5.694	MON...	13,125	157,500	01/10/2005	04/25/2019
	32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7.....			2	1FM	3,401,112	102.871	3,534,099	3,435,467	3,415,964	0	1,549	0	0	5.500	5.652	MON...	15,746	188,951	11/15/2004	09/25/2018
	32051D Z3 9	FIRST HORIZON ASSET SEC INC 2004-3 1A2.....			2	1FM	4,777,344	98.892	4,944,600	5,000,000	4,906,764	0	323	0	0	5.250	5.846	MON...	21,875	262,500	10/01/2004	01/25/2018
	32051G CN 3	FIRST HORIZON MTG PASS-THRU TR 2004-7 1A2.....			2	1FM	724,614	99.754	731,056	732,858	728,966	0	1,267	0	0	5.500	5.679	MON...	3,359	40,307	11/29/2004	07/25/2015
	32051G KU 8	FIRST HORIZON MTG PASS-THRU TR 2005-2 1A2.....			2	1FM	419,673	97.705	413,661	423,378	421,452	0	568	0	0	5.500	5.794	MON...	1,940	23,286	11/17/2009	09/25/2012
	36157R D9 3	GE CAPITAL MTG 1999-HE M.....			2	1FM	1,103,722	99.580	1,291,218	1,296,664	1,126,592	0	18,460	0	0	6.705	9.217	MON...	7,245	86,941	04/16/2010	02/25/2029
	36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A3.....			2	1FM	2,933,320	105.421	3,162,630	3,000,000	2,955,613	0	1,652	0	0	5.500	5.761	MON...	13,750	165,000	01/03/2005	12/25/2034
	362341 4B 2	GSR MORTGAGE LOAN TRUST 2006-AR1 2A2.....			2	1FM	1,235,822	94.485	1,206,896	1,277,341	1,257,912	0	11,586	0	0	2.765	4.242	MON...	2,943	35,629	08/12/2010	11/25/2013
	362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1.....			2	1FM	936,691	99.063	921,006	929,718	932,965	0	(3,726)	0	0	5.000	4.450	MON...	3,874	34,864	03/08/2011	05/25/2014
	40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1.....			2	1FM	901,424	95.962	950,564	990,562	921,563	0	8,556	0	0	5.500	7.643	MON...	4,540	54,481	06/15/2010	08/25/2022
	437185 AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2 A3.....			2	1FM	1,399,572	100.250	1,533,411	1,529,587	1,476,820	0	43,043	0	0	5.790	10.369	MON...	7,380	88,563	07/26/2010	05/25/2013
	43718W AB 8	RESIDENTIAL FUNDING MRTGE SECU 2007-HI1 A2.....			2	1FM	1,881,027	100.000	1,919,415	1,919,415	1,909,033	0	11,893	0	0	5.640	6.843	MON...	9,021	108,255	07/01/2010	03/25/2012
	45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....			2	1FM	1,776,136	97.454	1,760,626	1,806,623	1,776,396	0	260	0	0	4.995	5.214	MON...	7,520	61,287	04/14/2011	02/25/2034
	45660N QC 2	RESIDENTIAL ASSET SEC TRUST 2003-A5 A4.....			2	1FM	1,055,738	102.883	1,234,269	1,199,682	1,154,230	0	28,858	0	0	4.750	8.124	MON...	4,749	56,985	10/01/2008	04/25/2014
	45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....			2	1FM	6,905,937	107.012	7,490,840	7,000,000	6,932,496	0	5,499	0	0	5.500	5.654	MON...	32,083	385,000	05/06/2003	05/25/2033
	46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2.....			2	1FM	573,285	99.476	580,439	583,496	580,218	0	3,507	0	0	5.810	6.823	MON...	2,825	33,901	07/12/2010	04/25/2012
	52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2.....			2	1FM	1,877,112	92.014	1,840,280	2,000,000	1,877,112	0	0	0	0	5.500	6.237	MON...	9,167	110,000	01/09/2007	11/25/2029
	52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4.....			2	2FM	4,373,005	93.932	4,292,216	4,569,493	4,373,005	0	0	0	0	5.500	6.184	MON...	20,944	251,322	11/07/2005	09/25/2035
	55265K 2C 2	MASTR ASSET SEC TRUST 2003-11 6A15.....			2	1FM	9,635,938	102.823	10,282,300	10,000,000	9,887,056	0	29,809	0	0	5.250	5.751	MON...	43,750	524,988	12/05/2003	02/25/2016
	55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1.....			2	1FM	569,914	104.448	592,728	567,486	567,875	0	(415)	0	0	5.000	4.890	MON...	2,365	28,374	07/22/2009	11/25/2018
	55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1.....			2	1FM	156,698	101.187	160,768	158,882	157,359	0	(24)	0	0	4.750	5.024	MON...	629	7,547	07/29/2009	04/25/2018
	57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3.....			2	1FM	1,417,500	99.969	1,749,458	1,750,000	1,475,962	0	28,355	0	0	5.750	8.344	MON...	8,385	100,625	10/24/2008	05/25/2027
	73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF5.....			2	1FM	250,000	90.700	226,750	250,000	250,000	0	0	0	0	5.433	5.464	MON...	1,132	13,583	03/28/2005	05/25/2026

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F				Rate				Unrealized	Current	Current	Total	Rate	Effective	When	Admitted	Amount	Acquired	Maturity
CUSIP Identification			Code	o	Bond	NAIC	Actual Cost	Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Year's (Amortization)/ Accretion	Year's Other Than Temporary Impairment Recognized	Foreign Exchange Change in B./A.C.V.	of	Rate of	Paid	Amount Due and Accrued	Received During Year		
73316P	DP	2			2	1FM	1,999,984	95.977	1,919,540	2,000,000	1,998,484	0	542	0	0	5.158	5.186	MON...	1,719	103,157	06/09/2005	07/25/2026
73316P	HP	8			2	2FM	1,900,000	85.949	1,633,031	1,900,000	1,900,000	0	0	0	0	5.965	5.979	MON...	9,445	113,326	11/18/2005	07/25/2016
74160M	BP	6			2	1FM	5,282,457	103.552	5,722,225	5,525,944	5,400,674	0	29,025	0	0	5.000	5.593	MON...	23,025	276,297	01/03/2006	08/25/2033
74927D	AL	0			2	1FM	2,135,545	98.283	2,098,872	2,135,545	2,135,545	0	0	0	0	5.825	5.751	MON...	10,366	124,396	04/20/2010	01/26/2015
74930E	AM	1			2	1FM	1,232,705	99.786	1,220,149	1,222,770	1,226,224	0	(6,481)	0	0	4.000	3.316	MON...	4,076	40,759	02/15/2011	08/27/2013
74958D	AH	1			2	1FM	927,471	98.700	962,960	975,643	938,371	0	4,531	0	0	5.500	6.608	MON...	4,472	53,660	05/20/2010	10/25/2021
760985	7E	5			2	2FM	4,337,918	71.621	3,578,095	4,995,874	4,337,918	0	0	0	0	5.654	8.321	MON...	23,540	284,344	07/20/2004	12/25/2028
760985	L6	6			2	1FM	3,973,576	80.285	3,190,240	3,973,644	3,964,800	0	(1,852)	0	0	5.900	5.927	MON...	19,537	234,445	12/17/2003	09/25/2029
760985	UX	7			2	1FM	355,606	100.978	377,548	373,891	369,267	0	155	0	0	4.500	5.232	MON...	1,402	16,825	12/06/2004	07/25/2015
76110G	ZD	6			2	1FM	8,118,213	99.777	8,138,787	8,156,977	8,103,595	0	(1,037)	0	0	7.000	7.131	MON...	47,582	549,901	12/01/2011	05/25/2031
76110H	J7	5			2	1FM	1,878,000	78.929	1,578,580	2,000,000	1,878,000	0	0	0	0	5.500	6.154	MON...	9,167	110,000	01/11/2005	12/25/2034
76110H	KS	7			2	1FM	4,938,091	103.600	5,180,000	5,000,000	4,941,132	0	1,765	0	0	5.750	5.910	MON...	23,958	287,500	12/11/2003	10/25/2033
76110H	Q7	7			2	1FM	240,975	95.443	238,608	250,000	241,014	0	185	3,222	0	5.500	5.866	MON...	1,146	13,750	03/08/2005	02/25/2035
76110H	RW	1			2	1FM	7,670,000	104.432	8,354,560	8,000,000	7,760,824	0	12,477	0	0	5.500	5.909	MON...	36,667	440,000	04/29/2004	03/25/2028
76110H	TW	9			2	1FM	973,438	104.334	1,043,340	1,000,000	979,108	0	1,113	0	0	6.000	6.280	MON...	5,000	60,000	06/09/2004	05/01/2034
76111X	HD	8			2	1FM	3,226,018	103.835	3,537,675	3,407,016	3,361,673	0	12,354	0	0	5.250	6.063	MON...	14,906	178,868	08/19/2004	04/25/2015
76111X	QK	2			2	1FM	2,970,000	98.802	2,964,060	3,000,000	2,984,179	0	2,152	0	0	5.500	5.657	MON...	13,750	165,000	01/03/2005	07/25/2015
76112B	EN	6			2	1FM	6,999,973	104.254	7,297,780	7,000,000	6,991,119	0	2,519	0	0	5.651	5.682	MON...	32,964	395,938	11/05/2004	05/25/2027
76112B	SP	6			2	1FM	85,132	100.799	88,668	87,965	87,073	0	366	0	0	5.250	6.337	MON...	385	4,612	05/29/2009	05/25/2013
805564	PA	3			2	1FM	4,231,649	98.727	4,177,780	4,231,649	4,147,524	0	(84,125)	0	0	5.203	5.576	MON...	18,349	236,875	09/04/2003	07/25/2030
86359A	X7	3			2	1FM	4,517,188	90.321	4,516,050	5,000,000	4,794,366	0	115,103	0	0	5.250	6.498	MON...	21,875	262,500	05/11/2004	04/25/2020
86359B	3A	7			2	1FM	747,157	99.139	781,766	788,556	756,420	0	6,050	0	0	5.500	6.692	MON...	3,614	43,371	06/21/2010	01/25/2020
86359B	5G	2			2	1FM	2,292,273	98.543	2,267,377	2,300,901	2,292,720	0	447	0	0	4.790	4.866	MON...	9,184	82,660	03/17/2011	08/25/2014
86359B	E3	1			2	1FM	7,000,000	87.860	6,150,200	7,000,000	7,000,000	0	0	0	0	5.360	5.384	MON...	31,267	375,200	09/24/2004	12/25/2021
86359B	J8	5			2	1FM	970,899	80.490	804,900	1,000,000	976,995	0	5,277	0	0	5.250	5.788	MON...	4,375	52,500	12/01/2004	04/25/2018
86359D	GT	8			2	1FM	1,835,508	103.932	1,970,013	1,895,483	1,861,905	0	3,014	0	0	5.250	5.653	MON...	8,293	99,513	07/21/2005	11/25/2034
86359D	JT	5			2	1FM	4,205,928	98.853	4,296,746	4,346,602	4,206,684	0	9,043	75,689	0	5.750	6.542	MON...	20,827	249,930	11/10/2005	10/25/2023
90263B	HE	1			2	1FM	2,041,682	56.243	1,228,132	2,183,617	2,041,682	0	0	54,683	0	7.750	9.242	MON...	14,103	169,199	01/19/2000	06/15/2020
92922F	QH	4			2	1FM	573,896	101.784	582,223	572,019	570,464	0	(1,283)	0	0	5.500	5.282	MON...	2,622	31,460	07/15/2009	08/25/2012
92922F	VE	5			2	1FM	481,720	100.311	481,713	480,219	480,162	0	(64)	0	0	6.000	5.895	MON...	2,401	28,813	08/20/2009	01/25/2017
94980K	AG	7			2	1FM	8,879,578	103.705	9,838,869	9,487,362	9,309,533	0	68,670	0	0	5.500	6.441	MON...	43,484	521,785	05/26/2004	03/25/2017
94980Y	AG	7			2	1FM	48,266	99.861	47,751	47,817	47,727	0	(258)	0	0	4.500	3.942	MON...	179	2,152	11/05/2009	04/25/2012
94981A	AA	1			2	1FM	367,351	101.837	373,516	366,778	366,547	0	(298)	0	0	4.750	4.683	MON...	1,452	17,422	07/24/2009	11/25/2018
94981B	AA	9			2	1FM	189,571	90.606	197,998	218,526	193,275	0	(5,270)	0	0	2.692	3.954	MON...	490	6,086	08/25/2009	07/25/2034
94982C	AF	5			2	1FM	698,602	98.114	699,415	712,859	708,028	0	9,426	0	0	2.642	4.296	MON...	1,569	17,848	01/21/2011	07/25/2012
94982J	AA	1			2	1FM	2,531,198	99.609	2,480,986	2,490,724	2,516,534	0	(14,664)	0	0	5.250	3.891	MON...	10,897	65,382	06/09/2011	03/25/2014
94982W	AZ	7			2	1FM	4,270,028	103.774	4,639,676	4,470,943	4,270,028	0	0	0	0	5.250	6.205	MON...	19,560	234,722	11/07/2005	09/25/2035
94982W	BB	9			2	1FM	4,397,682	93.047	4,308,692	4,630,662	4,502,695	0	18,036	0	0	5.500	6.206	MON...	21,224	254,683	02/23/2006	09/25/2035
94984F	AV	1			2	3FM	4,792,000	91.427	4,571,350	5,000,000	4,832,361	0	39,329	0	0	6.000	7.130	MON...	25,000	300,005	09/27/2006	09/25/2022
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						248,787,508	XXX	251,052,404	257,926,702	251,343,308	0	498,303	225,145	0	XXX	XXX	XXX	1,171,619	13,986,132	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
05955R	AA	2			2	1FM	1,021,266	107.329	1,038,356	967,451	1,019,722	0	(1,326)	0	0	5.204	4.761	MON...	4,196	50,346	10/27/2010	01/25/2042

E10.22

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates													
						3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22														
CUSIP Identification	Description					Code	gn	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity													
30261X	AA	6	FREMF MORTGAGE TRUST 2010-K9 B.....	.....	..	.....	2	1AM	.....	2,894,063	.....	90.542	.....	2,716,260	.....	3,000,000	.....	2,898,211	.....	0	.....	4,148	.....	0	.....	0	.....	5.164	.....	5.675	MON.....	.....	12,909	.....	104,935	04/07/2011	08/25/2020	
30262B	AL	9	FREMF MORTGAGE TRUST 2011-K11 B.....	.....	..	.....	2	1AM	.....	1,782,346	.....	98.831	.....	1,976,620	.....	2,000,000	.....	1,794,909	.....	0	.....	12,563	.....	0	.....	0	.....	4.569	.....	6.081	MON.....	.....	7,615	.....	67,791	03/21/2011	12/25/2020	
46625M	RC	5	JP MORGAN CHASE COMMERCIAL MOR 2002-C3 B.....	.....	..	.....	2	1FM	.....	1,043,281	.....	102.781	.....	1,027,810	.....	1,000,000	.....	1,018,593	.....	0	.....	(20,880)	.....	0	.....	0	.....	5.146	.....	3.003	MON.....	.....	4,288	.....	51,460	10/15/2010	12/12/2012	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									6,740,956		XXX		6,759,046		6,967,451		6,731,435		0		(5,495)		0		0		XXX		XXX		29,008		274,532		XXX		XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																																						
00441R	AH	0	ACE RV AND MARINE TRUST 2001-RV1 D.....	.....	..	.....	2	3AM	.....	1,687,682	.....	98.190	.....	1,654,034	.....	1,684,524	.....	1,685,785	.....	0	.....	(1,867)	.....	0	.....	0	.....	7.580	.....	7.565	MON.....	.....	3,902	.....	127,687	12/07/2010	02/20/2013	
00442Q	AG	3	ACE SECURITIES CORP 2003-MH1 B1.....	.....	..	.....	2	3AM	.....	998,740	.....	104.221	.....	985,464	.....	945,552	.....	980,127	.....	0	.....	(16,776)	.....	0	.....	0	.....	6.500	.....	4.567	MON.....	.....	5,122	.....	61,461	10/12/2010	03/15/2016	
009325	AD	3	ACBN 2003-1A D.....	.....	..	.....	2	3AM	.....	1,487,999	.....	98.500	.....	1,606,224	.....	1,630,684	.....	1,565,778	.....	0	.....	35,727	.....	0	.....	0	.....	6.455	.....	11.471	MS.....	.....	29,531	.....	105,261	07/23/2009	04/20/2013	
03064A	AC	8	AMERICREDIT AUTOMOBILE REC 2009-1 A3.....	.....	..	.....	2	1AM	.....	377,564	.....	100.728	.....	377,364	.....	374,637	.....	374,986	.....	0	.....	(834)	.....	0	.....	0	.....	3.040	.....	2.711	MON.....	.....	506	.....	11,389	10/08/2009	07/15/2012	
03064N	AF	3	AMERICREDIT AUTOMOBILE REC 2011-2 C.....	.....	..	.....	2	1AM	.....	2,499,863	.....	102.711	.....	2,567,775	.....	2,500,000	.....	2,499,889	.....	0	.....	26	.....	0	.....	0	.....	3.190	.....	3.213	MON.....	.....	5,095	.....	52,059	04/06/2011	12/08/2014	
05606T	AA	1	BXG RECEIVABLES NOTE TRUST 2010-A A.....	.....	E	.....	2	1AM	.....	1,958,137	.....	101.152	.....	1,982,212	.....	1,959,637	.....	1,957,540	.....	0	.....	(551)	.....	0	.....	0	.....	5.100	.....	5.116	MON.....	.....	8,051	.....	91,891	12/14/2010	10/02/2018	
123168	AA	4	BUSH TRUCK LEASING LLC 2011-AA A.....	.....	..	.....	2	1AM	.....	1,413,229	.....	99.742	.....	1,412,918	.....	1,416,573	.....	1,413,013	.....	0	.....	(217)	.....	0	.....	0	.....	5.000	.....	5.000	MON.....	.....	5,902	.....	53,318	03/04/2011	10/01/2016	
1248P8	AD	1	CREDIT-BASED ASSET SER & SECUR 2006-MH1 AF4.....	.....	..	.....	2	1AM	.....	1,345,200	.....	104.815	.....	1,336,466	.....	1,275,071	.....	1,342,070	.....	0	.....	(3,130)	.....	0	.....	0	.....	6.240	.....	5.213	MON.....	.....	6,630	.....	26,521	08/26/2011	11/25/2019	
1248P8	AH	2	CREDIT-BASED ASSET SER & SECUR 2006-MH1 M1.....	.....	..	.....	2	1AM	.....	2,020,000	.....	97.666	.....	1,953,320	.....	2,000,000	.....	2,015,025	.....	0	.....	(1,548)	.....	0	.....	0	.....	6.250	.....	6.080	MON.....	.....	10,417	.....	124,830	06/01/2010	09/25/2024	
12519B	AA	2	CHRYSLER FINANCIAL AUTO SECUR 2008-B B.....	.....	..	.....	2	1AM	.....	2,087,734	.....	101.466	.....	2,029,320	.....	2,000,000	.....	2,023,629	.....	0	.....	(40,720)	.....	0	.....	0	.....	6.540	.....	4.393	MON.....	.....	8,357	.....	130,800	06/09/2010	11/08/2012	
12557Y	AE	7	CIT EQUIPMENT COLLATERAL 2010-VT1A C.....	.....	..	.....	2	1AM	.....	1,999,803	.....	103.185	.....	2,063,700	.....	2,000,000	.....	1,999,910	.....	0	.....	61	.....	0	.....	0	.....	4.860	.....	4.913	MON.....	.....	4,320	.....	97,200	03/03/2010	03/15/2014	
125634	AA	3	CLI FUNDING LLC 2011-1A NOTE.....	.....	..	.....	2	1AM	.....	1,399,322	.....	96.569	.....	1,351,311	.....	1,399,322	.....	1,399,322	.....	0	.....	0	.....	0	.....	0	.....	4.500	.....	4.542	MON.....	.....	2,274	.....	48,278	03/15/2011	03/18/2026	
12612B	AE	0	CNH EQUIPMENT TRUST 2010-A B.....	.....	..	.....	2	1AM	.....	999,791	.....	102.920	.....	1,029,200	.....	1,000,000	.....	999,851	.....	0	.....	36	.....	0	.....	0	.....	4.040	.....	4.079	MON.....	.....	1,796	.....	40,400	03/19/2010	04/15/2016	
12615S	AM	2	CNH WHOLESALE MASTER NOTE TRST 2009-1A B.....	.....	..	.....	2	1AM	.....	2,178,125	.....	103.970	.....	2,079,400	.....	2,000,000	.....	2,052,209	.....	0	.....	(86,212)	.....	0	.....	0	.....	8.778	.....	4.316	MON.....	.....	8,291	.....	177,022	07/07/2010	09/15/2012	
126186	AA	3	CPS AUTO TRUST 2011-A A.....	.....	..	.....	2	1AM	.....	1,417,582	.....	99.952	.....	1,417,097	.....	1,417,777	.....	1,417,624	.....	0	.....	42	.....	0	.....	0	.....	2.820	.....	2.843	MON.....	.....	1,666	.....	25,433	04/21/2011	11/15/2015	
12620T	AD	3	CNH EQUIPMENT TRUST 2009-B A4.....	.....	..	.....	2	1AM	.....	1,157,392	.....	103.037	.....	1,136,938	.....	1,103,427	.....	1,119,919	.....	0	.....	(13,838)	.....	0	.....	0	.....	5.170	.....	3.540	MON.....	.....	2,535	.....	57,047	08/31/2009	10/15/2013	
14041N	BX	8	CAPITAL ONE MULTI-ASSET 2005-B1 B1.....	.....	..	.....	2	1AM	.....	842,500	.....	108.403	.....	1,084,030	.....	1,000,000	.....	904,089	.....	0	.....	25,782	.....	0	.....	0	.....	4.900	.....	8.551	MON.....	.....	2,178	.....	49,000	06/10/2009	02/15/2015	
17290D	AD	6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4.....	.....	..	.....	2	1AM	.....	1,999,782	.....	101.193	.....	2,023,860	.....	2,000,000	.....	1,999,930	.....	0	.....	73	.....	0	.....	0	.....	3.150	.....	3.174	MON.....	.....	2,800	.....	63,000	10/01/2009	03/15/2013	
17308B	AL	2	CITIBANK OMNI MASTER TRUST 2009-A13 A13.....	.....	..	.....	2	1AM	.....	2,048,125	.....	109.347	.....	2,186,940	.....	2,000,000	.....	2,028,163	.....	0	.....	(9,897)	.....	0	.....	0	.....	5.350	.....	4.770	FA.....	.....	40,422	.....	107,000	12/03/2009	08/15/2014	
20846Q	HE	1	CONSECO FINANCE SECURITIZATION 2001-2 M1.....	.....	..	.....	2	6AM	.....	1,173,647	.....	19.391	.....	1,173,647	.....	6,052,536	.....	1,173,647	.....	920,754	.....	0	.....	0	.....	0	.....	7.690	.....	0.000	MON.....	.....	38,787	.....	148,570	06/13/2001	02/05/2004	
			MH.....	.....	..	.....			.....	0	.....	0.000	.....	0	.....	0	.....	0	.....	0	.....	0	.....	0	.....	0	.....	0.000	.....	0.000		.....	0	.....	0			
22540A	AJ	7	ASSOCIATES MANUF HOUSING 1997-1 B1.....	.....	..	.....	2	1AM	.....	3,893,919	.....	107.589	.....	4,638,813	.....	4,311,605	.....	4,167,435	.....	0	.....	21,079	.....	0	.....	0	.....	7.600	.....	8.927	MON.....	.....	14,564	.....	327,682	04/03/2000	08/15/2018	
22540A	CP	1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.....	.....	..	.....	2	1AM	.....	2,518,080	.....	100.702	.....	2,771,319	.....	2,752,000	.....	2,641,158	.....	0	.....	8,779	.....	0	.....	0	.....	7.025	.....	8.065	MON.....	.....	8,592	.....	193,328	03/03/2000	02/15/2024	
23336E	AC	0	DT AUTO OWNER TRUST 2011-1A C.....	.....	..	.....	2	1AM	.....	2,499,703	.....	100.147	.....	2,503,675	.....	2,500,000	.....	2,499,820	.....	0	.....	117	.....	0	.....	0	.....	3.050	.....	3.075	MON.....	.....	3,389	.....	63,542	02/02/2011	10/15/2013	
254683	AH	8	DISCOVER CARD MASTER TRUST 2008-A4 A4.....	.....	..	.....	2	1AM	.....	2,033,281	.....	106.373	.....	2,127,460	.....	2,000,000	.....	2,012,910	.....	0	.....	(8,326)	.....	0	.....	0	.....	5.650	.....	5.245	MON.....	.....	5,022	.....	113,000	06/10/2009	06/15/2013	
30277M	AA	2	FUEL TRUST 2011-1.....	.....	..	.....		2AM	.....	1,000,000	.....	99.894	.....	998,940	.....	1,000,000	.....	1,000,000	.....	0	.....	0	.....	0	.....	0	.....	4.207	.....	4.207	AO.....	.....	8,881	.....	21,035	04/12/2011	04/15/2016	
31331F	AL	5	FED EXPRESS CORP A-2.....	.....	..	.....	2	2AM	.....	1,000,000	.....	116.176	.....	1,161,755	.....	1,000,000	.....	1,000,000	.....	0	.....	0	.....	0	.....	0	.....	8.060	.....	8.062	JJ.....	.....	39,404	.....	80,600	08/21/1995	01/05/2016	
34528Q	AT	1	FORD CREDIT FLOORPLAN MSTR TR 2010-3 C.....	.....	..	.....	2	1AM	.....	1,995,938	.....	106.525	.....	2,130,500	.....	2,000,000	.....	1,997,287	.....	0	.....	782	.....	0	.....	0	.....	4.990	.....	5.090	MON.....	.....	4,436	.....	99,800	03/24/2010	02/15/2015	
34529G	AG	0	FORD CREDIT AUTO OWNER TRUST 2009-D A4.....	.....	..	.....	2	1AM	.....	1,999,671	.....	101.434	.....	2,028,680	.....	2,000,000	.....	1,999,891	.....	0	.....	94	.....	0	.....	0	.....	2.980	.....	3.004	MON.....	.....	2,649	.....	59,600	09/02/2009	06/15/2013	
36161F	AE	5	GE EQUIPMENT MIDTICKET LLC 2009-1 B.....	.....	..	.....	2	1AM	.....	2,072,273	.....	102.776	.....	2,055,520	.....	2,000,000	.....	2,032,557	.....	0	.....	(19,966)	.....	0	.....	0	.....	5.670	.....	4.616	MON.....	.....	5,040	.....	113,400	12/15/2009	07/15/2013	
36187X	AD	8	GMAC MTGE SERVICER ADV FDNG 2011-1A A.....	.....	..	.....	2	1AM	.....	2,499,972	.....																											

E10.23

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.24	CUSIP Identification	Description	Code	n	CHAR	NAIC Design- ation	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	42805R AW 9	HERTZ VEHICLE FINANCING LLC 2009-2A B1.....	.....	..	.....2	1AM	2,499,472	101.350	2,533,750	2,500,000	2,499,709	0	155	0	0	4.940	4.998	MON...	2,058	123,500	06/10/2010	03/25/2014
	44921A AD 3	HYUNDAI AUTO RECEIVABLES TRUST 2009-A A4.....	.....	..	.....2	1AM	2,999,491	102.288	3,068,640	3,000,000	2,999,806	0	146	0	0	3.150	3.176	MON...	4,200	94,500	09/02/2009	02/15/2014
	46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A.....	.....	..	.....2	1AM	1,380,443	100.307	1,393,390	1,389,125	1,380,734	0	291	0	0	3.820	3.921	MON...	2,358	30,954	06/01/2011	01/15/2032
	477874 AD 3	JOHN DEERE OWNER TRUST 2009-A A4.....	.....	..	.....2	1AM	999,375	101.747	1,017,470	1,000,000	999,838	0	189	0	0	3.960	4.013	MON...	1,760	39,600	06/23/2009	05/15/2013
	49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2.....	.....	..	.....2	1AM	1,333,950	98.262	1,376,132	1,400,472	1,360,059	0	19,096	0	0	0.654	3.260	MJSD.	127	5,457	07/27/2010	10/27/2013
	52176Y AA 2	LEAF II RECEIVABLES FUNDING LL 2010-4 A.....	.....	..	.....2	1AM	764,572	100.396	781,500	778,418	770,243	0	5,498	0	0	1.700	2.432	MON...	404	13,233	12/03/2010	08/20/2018
	52176Y AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B.....	.....	..	.....2	1AM	2,431,501	98.480	2,462,000	2,500,000	2,439,144	0	7,201	0	0	4.000	4.443	MON...	3,056	100,000	12/03/2010	01/20/2019
	52177A AA 3	LEAF II RECEIVABLES FNDG LLC 2010-3 A.....	.....	..	.....2	1AM	939,412	99.915	941,149	941,950	941,078	0	1,256	0	0	3.450	3.749	MON...	993	32,497	08/12/2010	08/20/2012
	52177A AB 1	LEAF II RECEIVABLES FNDG LLC 2010-3 B.....	.....	..	.....2	1AM	1,237,500	99.360	1,242,000	1,250,000	1,240,939	0	3,439	0	0	4.900	5.676	MON...	1,872	25,521	07/27/2011	03/20/2013
	55264T CN 9	MBNA CREDIT CARD MASTER NT TR 2004-B1 B1.....	.....	..	.....2	1AM	3,429,731	106.015	4,023,269	3,795,000	3,611,608	0	74,509	0	0	4.450	6.913	MON...	7,506	168,878	06/02/2009	03/15/2014
	55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4.....	.....	..	.....2	1AM	2,999,435	105.500	3,165,000	3,000,000	2,999,703	0	133	0	0	3.510	3.541	MON...	4,680	105,300	12/02/2009	07/15/2015
	57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A.....	.....	..	.....2	1AM	787,653	102.590	808,064	787,664	787,656	0	2	0	0	4.809	4.858	MON...	1,157	37,879	10/16/2009	02/20/2016
	59549N AD 5	MID-STATE TRUST 6 A4.....	.....	..	.....2	1AM	806,579	101.612	862,717	849,031	814,871	0	5,605	0	0	7.790	8.973	JAJO.	16,535	66,140	06/09/2010	07/01/2020
	59549W AA 1	MID STATE TRUST SERIES 11 A1.....	.....	..	.....2	1AM	1,538,830	96.260	1,563,354	1,624,095	1,549,444	0	6,360	0	0	4.864	5.858	MON...	3,511	78,996	04/22/2010	08/15/2022
	59560U AA 9	MID-STATE TRUST 2004-1 A.....	.....	..	.....2	1AM	1,384,614	103.185	1,396,209	1,353,112	1,383,362	0	(1,253)	0	0	6.005	5.670	MON...	6,771	54,170	04/19/2011	12/15/2026
	59560W AC 1	MID-STATE TRUST 2010-1 M.....	.....	..	.....2	1FM	1,882,697	99.377	1,873,562	1,885,308	1,882,594	0	(92)	0	0	5.250	5.299	MON...	8,248	98,979	11/12/2010	09/15/2028
	63937W AE 5	NAVISTAR FINANCIAL CORP 2010-A C.....	.....	..	.....2	2AM	1,984,269	104.075	2,081,500	2,000,000	1,991,349	0	4,277	0	0	6.160	6.514	MON...	4,449	122,516	06/04/2010	11/18/2013
	68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....	.....	..	.....2	1AM	1,638,000	102.850	1,645,600	1,600,000	1,635,418	0	(2,582)	0	0	5.410	5.016	MON...	7,213	72,133	02/11/2011	01/15/2024
	69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2.....	.....	..	.....2	1AM	1,999,912	112.457	2,249,136	2,000,000	1,999,948	0	36	0	0	4.969	5.000	FMAN.	16,563	58,248	03/25/2011	05/01/2036
	74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A.....	.....	..	.....2	1AM	1,217,482	102.655	1,250,025	1,217,696	1,217,685	0	7	0	0	5.670	5.738	MON...	3,069	69,043	12/02/2009	09/15/2013
	78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2.....	.....	..	.....2	1AM	999,992	103.299	1,032,990	1,000,000	999,997	0	5	0	0	4.370	4.410	MON...	1,942	27,798	04/14/2011	07/15/2017
	78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A.....	.....	..	.....2	1AM	1,359,070	100.426	1,364,870	1,359,080	1,358,552	0	(393)	0	0	3.650	3.641	MON...	4,134	49,607	08/23/2010	01/20/2021
	80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C.....	.....	..	.....2	1AM	1,499,841	100.021	1,500,315	1,500,000	1,499,870	0	29	0	0	3.110	3.134	MON...	2,073	28,638	04/28/2011	10/15/2014
	82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1.....	.....	..	.....2	1AM	729,309	102.067	744,522	729,445	729,347	0	22	0	0	4.480	4.526	MON...	999	32,679	03/12/2010	11/20/2018
	82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.....	.....	..	.....2	1AM	536,551	92.775	497,833	536,603	536,564	0	13	0	0	3.510	3.538	MON...	576	18,835	10/14/2010	06/20/2017
	82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A.....	.....	..	.....2	1AM	903,843	94.147	851,031	903,939	903,868	0	20	0	0	3.840	3.873	MON...	1,061	34,711	07/16/2010	07/20/2019
	82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A.....	.....	..	.....2	1AM	943,921	99.622	940,447	944,016	943,939	0	19	0	0	3.350	3.377	MON...	966	23,279	03/16/2011	03/20/2017
	826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A.....	.....	..	.....2	5AM	930,590	98.633	931,118	931,118	929,943	0	(61)	0	0	7.420	7.513	MON...	5,757	69,089	04/30/1998	04/01/2030
	82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A.....	.....	..	.....2	1AM	2,447,179	104.094	2,548,797	2,448,553	2,446,622	0	(546)	0	0	6.000	6.004	MON...	12,243	136,303	12/23/2010	05/16/2022
	82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B.....	.....	..	.....2	2AM	611,834	109.386	669,594	612,138	611,620	0	(209)	0	0	8.475	8.507	MON...	4,323	48,132	12/23/2010	05/16/2022
	844741 AG 3	SOUTHWEST AIR 93-B.....	.....	..	.....2	2AM	260,536	102.406	311,567	304,247	299,823	0	2,064	0	0	6.260	8.330	MS....	5,132	19,046	05/25/1994	09/24/2012
	844741 AS 7	SOUTHWEST AIR 95 A4.....	.....	..	.....2	2AM	5,000,000	112.709	5,635,450	5,000,000	5,000,000	0	0	0	0	7.640	7.642	JJ.....	191,000	382,000	10/04/1995	01/01/2018
	872162 AD 4	TAL ADVANTAGE LLC 2010-2A A.....	.....	..	.....2	1AM	883,333	106.442	940,238	883,333	883,333	0	0	0	0	4.300	4.339	MON...	1,266	38,511	10/13/2010	10/20/2025
	872162 AF 9	TAL ADVANTAGE LLC 2011-1A A.....	.....	..	.....2	1AM	2,270,833	101.082	2,295,404	2,270,833	2,270,833	0	0	0	0	4.600	4.644	MON...	2,902	96,624	01/14/2011	01/20/2026
	883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A.....	.....	..	.....2	1AM	1,900,000	99.000	1,881,000	1,900,000	1,900,000	0	0	0	0	4.700	4.746	MON...	4,217	43,658	06/17/2011	06/15/2026
	88641T AA 4	TIDEWATER AUTO REC TRUST 2010-A A.....	.....	..	.....2	1AM	377,769	101.614	383,893	377,796	377,788	0	9	0	0	5.920	5.997	MON...	994	22,365	02/05/2010	01/15/2013
	89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A.....	.....	..	.....2	1AM	1,919,441	100.241	1,924,067	1,919,441	1,919,441	0	0	0	0	5.194	5.251	MON...	4,154	99,696	10/18/2010	01/16/2031
	89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2.....	.....	..	.....2	1AM	2,000,000	105.834	2,116,680	2,000,000	2,000,000	0	0	0	0	6.024	6.100	MON...	5,355	53,212	06/29/2011	07/15/2041
	92718B AA 3	DT AUTO OWNER TRUST 2009-1 A1.....	.....	..	.....2	1AM	509,550	100.480	512,034	509,588	509,583	0	13	0	0	2.980	3.002	MON...	675	15,186	12/10/2009	07/15/2012
	08055E AD 8	BELO PLC EVST-2 19A.....	.....	F	.....	....1F	5,000,000	95.800	4,790,000	5,000,000	5,000,000	0	0	0	0	6.750	6.750	FA.....	116,250	337,500	02/27/2007	02/27/2012
	3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....	.....				.....127,909,753	XXX.....	132,049,140	133,827,400	128,417,648	920,754	15,920	0	0	...XXX.....	XXX.....	XXX.....	767,779	6,209,870	XXX.....	XXX.....

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38999999. Total - Industrial & Miscellaneous (Unaffiliated).....								1,807,523,200	...XXX.....	1,946,976,005	1,819,675,585	1,803,509,845	825,013	(301,647)	3,622,492	0	...XXX.....	...XXX.....	XXX...	22,391,736	102,141,003	...XXX.....	XXX.....
Hybrid Securities - Issuer Obligations																							
25153R	AA	0	DEUTSCHE BANK CAPITAL FUNDING TRUST.....	.....	..	.....1	2FE	996,890	76.022	760,220	1,000,000	998,537	0	313	0	0	5.628	5.669	JJ.....	25,326	56,280	01/31/2006	01/19/2016
05565A	AA	1	BNP PARIBAS 144A.....	.....	F	1	2FE	4,654,069	68.494	3,356,206	4,900,000	4,791,955	0	27,115	0	0	5.186	5.894	JD.....	1,412	254,114	03/09/2006	06/29/2015
456837	AC	7	ING GROEP NV FLOATING PERPETUAL DEBT.....	.....	F	1	3FE	4,038,600	78.015	3,120,600	4,000,000	4,018,108	0	(4,004)	0	0	5.775	5.645	JD.....	14,758	231,000	01/25/2006	12/08/2015
65557A	AB	3	NORDEA BANK AB 144A.....	.....	F	1	2FE	4,713,408	87.966	4,310,334	4,900,000	4,820,514	0	21,179	0	0	5.424	5.973	AO.....	52,417	265,776	03/23/2006	04/20/2015
42999999.	Hybrid Securities - Issuer Obligations.....			.....				.....14,402,967	...XXX.....	11,547,360	14,800,000	14,629,114	0	44,603	0	0	...XXX.....	...XXX.....	XXX...	93,913	807,170	XXX.....	XXX.....
48999999.	Total - Hybrid Securities.....			.....				.....14,402,967	...XXX.....	11,547,360	14,800,000	14,629,114	0	44,603	0	0	...XXX.....	...XXX.....	XXX...	93,913	807,170	XXX.....	XXX.....
Totals																							
77999999.	Total - Issuer Obligations.....			.....				.....1,539,994,260	...XXX.....	1,680,150,152	1,537,304,094	1,533,401,851	(95,741)	(778,270)	3,397,347	0	...XXX.....	...XXX.....	XXX...	21,699,110	86,283,967	...XXX.....	XXX.....
78999999.	Total - Residential Mortgage-Backed Securities.....			.....				.....298,275,206	...XXX.....	306,780,725	308,591,500	301,465,395	0	567,579	225,145	0	...XXX.....	...XXX.....	XXX...	1,411,910	16,869,642	XXX.....	XXX.....
79999999.	Total - Commercial Mortgage-Backed Securities.....			.....				.....27,865,414	...XXX.....	28,622,882	24,920,504	27,810,699	0	(29,845)	0	0	...XXX.....	...XXX.....	XXX...	135,331	1,484,045	XXX.....	XXX.....
80999999.	Total - Other Loan-Backed and Structured Securities.....			.....				.....127,909,753	...XXX.....	132,049,140	133,827,400	128,417,648	920,754	15,920	0	0	...XXX.....	...XXX.....	XXX...	767,779	6,209,870	XXX.....	XXX.....
83999999.	Grand Total - Bonds.....			.....				.....1,994,044,633	...XXX.....	2,147,602,899	2,004,643,498	1,991,095,593	825,013	(224,616)	3,622,492	0	...XXX.....	...XXX.....	XXX...	24,014,130	110,847,524	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
36186R 20 9	ALLY FINANCIAL INC 144A			8.000	1,000.00	1,000.000	5,735	716.844	5,735	8,000	0	560	0	(1,826)	0	0	(1,826)	0	P5LFE...	11/04/2009
84999999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,735	XXX	5,735	8,000	0	560	0	(1,826)	0	0	(1,826)	0	XXX	XXX
89999999.	Total - Preferred Stocks						5,735	XXX	5,735	8,000	0	560	0	(1,826)	0	0	(1,826)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description			Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
				3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
71709*	11	3	PH HOLDING LLC CLASS A.....	.....	....	.....62,540.310	0	0.000	0	0	0	0	0	0	0	0	U.....	12/31/2009	
747301	10	9	QUAD GRAPHICS INC.....	.....	....	.....111.000	1,592	14.340	1,592	5,328	0	67	0	(2,988)	0	(2,988)	0	L.....	07/08/2010
000000	00	0	MJ MAILLIS SA INDUSTRIAL.....	.....	F..	1,636,140.000	188,712	0.115	188,712	0	0	0	0	188,712	0	188,712	0	U.....	10/06/2011
000000	00	0	QUINN MANUFACTURING GROUP HOLD.....	.....	F..	19,407.000	0	0.000	0	0	0	0	0	0	0	0	0	U.....	12/02/2011
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						190,304	XXX.....	190,304	5,328	0	67	0	185,724	0	185,724	0	...XXX.....	...XXX.....
9799999.	Total - Common Stock.....						190,304	XXX.....	190,304	5,328	0	67	0	185,724	0	185,724	0	...XXX.....	...XXX.....
9899998.	Total - Preferred Stock from Section 1.....						5,735	XXX.....	5,735	8,000	0	560	0	(1,826)	0	(1,826)	0	...XXX.....	...XXX.....
9899999.	Total - Preferred and Common Stock.....						196,039	XXX.....	196,039	13,328	0	627	0	183,898	0	183,898	0	...XXX.....	...XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total \$ value (included in Column 8) of all such issues \$.....188,712.

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
Bonds - U.S. Government								
313373 KN 1	FEDERAL HOME LOAN BANK 4.375% 04/28/26.....		06/22/2011	Bank of America.....		3,105,480	3,000,000	20,052
0599999.	Total - Bonds - U.S. Government.....					3,105,480	3,000,000	20,052
Bonds - U.S. States, Territories and Possessions								
372546 AN 1	GEORGE WASHINGTON UNIVERSITY 4.452% 09/15/21.....		03/24/2011	Barclays Capital Inc.....		1,000,000	1,000,000	0
373539 MA 0	GEORGIA ST HSG & FIN AUTH REV 2006 SERIES A 4.900% 12/01/31.....		08/31/2011	George Baum.....		1,003,710	1,000,000	12,931
373539 QP 3	GEORGIA ST HSG & FIN AUTH REV 2007 SERIES A 4.850% 12/01/37.....		08/10/2011	U B S.....		985,000	1,000,000	9,969
56052E 2H 0	MAINE ST HSG AUTH MTG PUR 2011 SERIES C-2 4.875% 11/15/41.....		08/18/2011	Bank of America.....		1,665,000	1,665,000	0
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES I TAXABLE 6.500% 03/01/43.....		08/16/2011	Raymond James & Associates.....		2,010,000	2,000,000	60,667
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 5.500% 07/01/26.....		07/21/2011	Citi.....		3,007,500	3,000,000	5,958
594610 7A 9	MICHIGAN STATE 4.650% 04/15/22.....		04/14/2011	J P Morgan & Co.....		2,495,075	2,500,000	0
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E 4.450% 07/01/31.....		08/26/2011	RBC Capital Markets.....		2,000,000	2,000,000	0
646080 MV 0	NEW JERSEY ST HIGHER ED ASSIST 2011-1 5.375% 12/01/24.....		06/08/2011	Bank of America.....		1,487,895	1,500,000	0
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF) 4.750% 07/15/22.....		01/26/2011	Stifel Nicolaus.....		1,500,000	1,500,000	7,521
92812Q NU 7	VIRGINIA ST HSG AUTH DEV AUTH 2006 SERIES 4.900% 01/01/33.....		08/09/2011	Citi.....		1,997,500	2,000,000	11,161
93978P KP 1	WASHINGTON ST HSG FIN COMMN SERIES 2011A 4.750% 07/01/29.....		08/12/2011	Citi.....		1,634,175	1,620,000	214
93978X EM 8	WASHINGTON ST HSG FIN COMMN 2011 SERIES B 4.600% 10/01/33.....		08/24/2011	George Baum.....		3,000,000	3,000,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					23,785,855	23,785,000	108,421
Bonds - U.S. Special Revenue and Special Assessment								
38376G 2H 2	GNMA 2011-92 C 4.143% 04/16/52.....		07/20/2011	Jeffries & Co.....		1,961,875	2,000,000	6,442
38376G U2 4	GNMA 2011-77 D 4.294% 10/16/45.....		06/09/2011	Credit Suisse First Boston.....		1,977,109	2,000,000	6,919
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					3,938,984	4,000,000	13,361
Bonds - Industrial and Miscellaneous								
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C 3.190% 10/12/16.....		04/06/2011	Deutsche Bank Securities.....		2,499,863	2,500,000	0
031162 BG 4	AMGEN INC 4.100% 06/15/21.....		06/28/2011	Mitsubishi UFJ Securities.....		2,002,140	2,000,000	228
037411 AW 5	APACHE CORP 5.100% 09/01/40.....		08/25/2011	Key Banc Capital Markets.....		841,160	800,000	20,287
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21.....		06/30/2011	RBC Capital Markets.....		1,003,580	1,000,000	3,344
040555 CM 4	ARIZONA PUBLIC SERV CO 5.050% 09/01/41.....		08/22/2011	J P Morgan & Co.....		3,002,420	3,000,000	0
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4 5.010% 06/25/35.....		05/12/2011	Broadpoint.....		1,825,968	1,850,252	4,120
057224 AZ 0	BAKER HUGHES INC 5.125% 09/15/40.....		08/30/2011	Morgan Stanley & Co.....		1,071,080	1,000,000	23,774
05956T AA 7	BANC OF AMERICA FUNDING CORP 2011-R1 A1 4.000% 05/26/36.....		02/24/2011	Bank of America.....		1,286,793	1,294,072	0
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A 5.000% 09/25/18.....		03/04/2011	BB&T Capital Markets.....		1,413,229	1,416,573	1,967
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1 AF4 6.240% 10/25/36.....		08/26/2011	Nomura Securities.....		1,345,200	1,275,071	6,630
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE 4.500% 03/18/26.....		03/15/2011	Wells Fargo Securities.....		1,399,322	1,399,322	0
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18.....		04/21/2011	U B S.....		1,417,582	1,417,777	0
17310A AG 1	CITICORP MTGE SECURITIES INC 2006-2 1A7 5.750% 04/25/36.....		03/22/2011	KGS - Alpha Capital.....		1,244,286	1,235,790	4,737
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37.....		04/15/2011	RBS Securities Corp.....		1,691,301	1,699,800	5,383
2254W0 PE 9	CS FIRST BOSTON MRTGE SEC 2005-11 8A1 5.250% 12/25/35.....		03/23/2011	Performance Trust.....		822,367	815,360	3,210
22845# AC 3	CROWN PINE PARENT LP TIMBER LP 5.980% 12/14/17.....		10/26/2011	Tax Free Exchange.....		4,027,897	4,000,000	0
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K 4.690% 08/01/18.....		08/01/2011	J P Morgan & Co.....		2,000,000	2,000,000	0
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C 3.050% 08/15/15.....		02/02/2011	U B S.....		2,499,703	2,500,000	0
235851 AM 4	DANAHER CORP 3.900% 06/23/21.....		06/20/2011	Bank of America.....		999,750	1,000,000	0
24702R AQ 4	DELL INC 4.625% 04/01/21.....		03/28/2011	Deutsche Bank Securities.....		2,488,525	2,500,000	0
249030 AC 1	DENTSPLY INTERNATIONAL 4.125% 08/15/21.....		08/16/2011	Morgan Stanley & Co.....		996,530	1,000,000	0
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D 4.310% 09/01/23.....		09/01/2011	Citi Global Markets Inc.....		4,000,000	4,000,000	0
25179M AL 7	DEVON ENERGY CORPORATIO 5.600% 07/15/41.....		08/24/2011	US Bancorp.....		2,107,500	2,000,000	14,622
25470D AE 9	DISCOVERY COMMUNICATION 4.375% 06/15/21.....		06/13/2011	Credit Suisse.....		1,993,920	2,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
263534 CE 7	E I DU PONT DE NEMOURS 4.250% 04/01/21.....		03/24/2011	Mitsubishi UFJ Securities.....		3,990,920	4,000,000	1,889
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
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B 5.164% 09/25/45.....		04/07/2011	Wells Fargo Securities.....		2,894,063	3,000,000	4,733
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B 4.569% 12/25/48.....		03/21/2011	Deutsche Bank Securities.....		1,782,346	2,000,000	7,615
30277M AA 2	FUEL TRUST 2011-1 4.207% 04/15/16.....		04/12/2011	Bank of America.....		1,000,000	1,000,000	0
36187X AD 8	GMAC MTGE SERVICER ADV FDNG 2011-1A A 3.720% 03/15/23.....		03/11/2011	Barclays Capital Inc.....		2,499,972	2,500,000	0
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1 5.000% 07/25/35.....		03/08/2011	KGS - Alpha Capital.....		936,691	929,718	1,291
369550 AR 9	GENERAL DYNAMICS 3.875% 07/15/21.....		07/05/2011	Bank of America.....		998,350	1,000,000	0
39153V AZ 7	GREAT AMERICA LEASING REC 2011-1 C 3.380% 02/15/18.....		02/16/2011	Wells Fargo Securities.....		999,928	1,000,000	0
42218S AC 2	HEALTH CARE SVCS CORP 1 4.700% 01/15/21.....		06/29/2011	Kaufman Brothers.....		2,068,300	2,000,000	46,478
42809H AD 9	HESS CORP 5.600% 02/15/41.....		08/29/2011	Deutsche Bank Securities.....		1,026,310	1,000,000	2,489
428236 BM 4	HEWLETT-PACKARD CO 4.300% 06/01/21.....		06/16/2011	Various.....		4,320,695	4,250,000	8,152
443510 AF 9	HUBBELL INC 3.625% 11/15/22.....		06/28/2011	Stifel Nicolaus.....		971,940	1,000,000	4,632
452308 AM 1	ILLINOIS TOOLWORKS 144A 4.875% 09/15/41.....		08/25/2011	Various.....		3,489,390	3,500,000	0
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.995% 08/25/34.....		04/14/2011	Pursuit Partners.....		1,776,136	1,806,623	4,691
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48.....		06/01/2011	Broadpoint.....		1,380,443	1,389,125	3,095
487836 BD 9	KELLOGG CO 4.000% 12/15/20.....		07/01/2011	Credit Suisse.....		997,100	1,000,000	2,444
52177A AB 1	LEAF II RECEIVABLES FNDG LLC 2010-3 B 4.900% 02/20/22.....		07/27/2011	Guggenheim Capital.....		1,237,500	1,250,000	1,872
548661 CT 2	LOWES COMPANIES INC 3.750% 04/15/21.....		07/21/2011	Credit Suisse.....		1,000,280	1,000,000	10,521
577778 BS 1	MACYS RETAIL HLDGS INC 5.750% 07/15/14.....		12/09/2011	Jeffries & Co.....		381,500	350,000	8,330
579780 AH 0	MCCORMICK & CO 3.900% 07/15/21.....		07/05/2011	Wells Fargo Securities.....		996,460	1,000,000	0
58155Q AD 5	MCKESSON CORP 4.750% 03/01/21.....		03/24/2011	Various.....		3,556,185	3,500,000	7,785
585055 AV 8	MEDTRONIC INC 4.125% 03/15/21.....		03/24/2011	Bank of America.....		3,989,600	4,000,000	6,417
59531# AB 6	MID-AMERICAN APARTMENTS SERIES B 5.400% 07/29/21.....		07/29/2011	Key Banc Capital Markets.....		2,000,000	2,000,000	0
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37.....		04/19/2011	Credit Suisse First Boston.....		1,384,614	1,353,112	5,417
629568 AW 6	NABORS INDUSTRIES INC 1 4.625% 09/15/21.....		08/16/2011	Citibank.....		1,993,080	2,000,000	0
62963# AJ 0	NRP OPERATING LLC SERIE 5.030% 12/01/26.....		04/20/2011	Citi.....		5,000,000	5,000,000	0
63946B AE 0	NBC UNIVERSAL MEDIA LLC 4.375% 04/01/21.....		08/25/2011	Tax Free Exchange.....		2,040,873	2,000,000	1,458
665501 AJ 1	NORTHERN NATURAL GAS CO 144A 4.250% 06/01/21.....		06/27/2011	BB&T Capital Markets.....		2,056,440	2,000,000	16,528
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4 5.410% 06/15/36.....		02/11/2011	Jeffries & Co.....		1,638,000	1,600,000	3,607
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2 4.969% 05/01/36.....		03/25/2011	Barclays Capital Inc.....		1,999,912	2,000,000	0
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A 6.650% 06/15/34.....		08/26/2011	Jeffries & Co.....		1,070,930	1,000,000	27,708
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12.....		09/15/2011	No Broker.....		0	237,473	0
71709* AA 3	PH HOLDING LLC 7.000% 12/31/12.....		12/31/2011	Interest Capitalization.....		19,704	19,704	0
74340X AB 7	PROLOGIS TRUST 5.500% 03/01/13.....		06/08/2011	Tax Free Exchange.....		125,756	125,000	0
74340X AL 5	PROLOGIS TRUST FORMERLY SECURITY CAPITAL IND 7.625% 07/01/17.....		06/08/2011	Tax Free Exchange.....		2,996,833	3,000,000	0
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4 4.000% 06/27/32.....		02/15/2011	RBS Securities Corp.....		1,232,705	1,222,770	3,668
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7 7.000% 05/25/31.....		12/01/2011	Interest Capitalization.....		549,714	549,714	0
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2 4.370% 04/17/28.....		04/14/2011	Bank of America.....		999,992	1,000,000	0
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C 3.110% 05/16/16.....		04/28/2011	Deutsche Bank Securities.....		1,499,841	1,500,000	0
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A 3.350% 06/20/18.....		03/16/2011	Deutsche Bank Securities.....		943,921	944,016	0
845743 BN 2	SOUTHWESTERN PUBLIC SER 4.500% 08/15/41.....		08/24/2011	US Bancorp.....		1,001,750	1,000,000	2,375
86359B 5G 2	STRUCTURED ASSET SECURITIES 2005-4XS 3A4 4.790% 03/25/35.....		03/17/2011	Amherst Securities.....		2,292,273	2,300,901	6,429
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26.....		01/14/2011	Wells Fargo Securities.....		2,270,833	2,270,833	0
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A 4.700% 06/15/26.....		06/17/2011	Wells Fargo Securities.....		1,900,000	1,900,000	0
883556 AX 0	THERMO FISHER SCIENTIFIC INC 4.500% 03/01/21.....		06/29/2011	Various.....		3,606,965	3,500,000	45,375
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2 6.024% 07/15/41.....		06/29/2011	Credit Suisse First Boston.....		2,000,000	2,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
918204 AV 0	VF CORP 3.500% 09/01/21.....	.....	08/17/2011	Bank of America.....	.....	.....499,705	500,000	0
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5 2.642% 01/25/35.....	.....	01/21/2011	Stone & Youngberg LLC.....	.....	.....698,602	712,859	1,358
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1 5.250% 08/25/35.....	.....	06/09/2011	Barclays Capital Inc.....	.....	.....2,531,198	2,490,724	4,722
064149 C8 8	BANK OF NOVA SCOTIA 4.375% 01/13/21.....	A.....	06/09/2011	Mitsubishi UFJ Securities.....	.....	.....1,030,540	1,000,000	18,351
09784Y A* 9	BONAVISTA ENERGY CORPORATION 4.250% 10/25/21.....	A.....	10/25/2011	Citi Global Markets Inc.....	.....	.....1,000,000	1,000,000	0
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B 4.370% 11/02/20.....	A.....	10/04/2011	Tax Free Exchange.....	.....	.....1,500,000	1,500,000	0
22576C C* 0	CRESCENT POINT ENERGY CORP SERIES H 5.130% 04/14/21.....	A.....	04/14/2011	RBC Capital Markets.....	.....	.....3,000,000	3,000,000	0
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G 5.900% 04/28/21.....	A.....	04/28/2011	HSBC Securities.....	.....	.....4,000,000	4,000,000	0
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED SER A 4.420% 02/15/21.....	F.....	02/15/2011	Commonwealth Bank.....	.....	.....4,000,000	4,000,000	0
05530H A@ 9	BBA AVIATION PLC SERIES 5.810% 05/18/21.....	F.....	05/18/2011	HSBC Securities.....	.....	.....2,000,000	2,000,000	0
05607M AA 5	BAA FUNDING LTD 144A 4.875% 07/15/21.....	F.....	06/22/2011	RBS Securities Corp.....	.....	.....2,975,700	3,000,000	0
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A 4.500% 04/28/21.....	F.....	04/21/2011	Citigroup.....	.....	.....3,915,700	4,000,000	0
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625% 02/15/20.....	F.....	07/06/2011	RBS Securities Corp.....	.....	.....2,066,840	2,000,000	37,514
21238A AJ 6	CONTROLADORA COMERCIAL 7.000% 06/30/18.....	F.....	01/11/2011	Tax Free Exchange.....	.....	.....2,500,000	3,095,000	0
21685W BT 3	RABOBANK NEDERLAND 4.500% 01/11/21.....	F.....	03/03/2011	Morgan Stanley & Co.....	.....	.....2,990,160	3,000,000	21,375
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A 4.750% 07/13/21.....	F.....	07/06/2011	Barclays Capital Inc.....	.....	.....975,910	1,000,000	0
59146Q A# 0	METCASH TRADING LIMITED SERIES C 4.990% 09/11/23.....	F.....	09/09/2011	J P Morgan & Co.....	.....	.....2,000,000	2,000,000	0
73931@ AE 9	POWERCOR AUSTRALIA LLC SERIES C 4.470% 06/03/20.....	F.....	06/02/2011	Commonwealth Bank of Australia.....	.....	.....5,000,000	5,000,000	0
80105N AG 0	SANOFI-AVENTIS 4.000% 03/29/21.....	F.....	06/10/2011	Bank of America.....	.....	.....7,944,940	8,000,000	16,889
83368R AA 0	SOCIETE GENERALE 144A 5.200% 04/15/21.....	F.....	04/12/2011	Various.....	.....	.....2,999,670	3,000,000	0
87938W AP 8	TELEFONICA EMISIONES SA 5.462% 02/16/21.....	F.....	02/08/2011	Citi.....	.....	.....998,745	1,000,000	0
87969N AC 9	TELSTRA CORP LTD 144A 4.800% 10/12/21.....	F.....	04/08/2011	Various.....	.....	.....4,469,490	4,500,000	200
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000% 08/12/20.....	F.....	06/30/2011	Citi.....	.....	.....1,986,220	2,000,000	32,000
980888 AF 8	WOOLWORTHS LIMITED 144A 4.550% 04/12/21.....	F.....	04/06/2011	Citigroup.....	.....	.....3,994,290	4,000,000	0
G0754# AD 9	BABCOCK INTL GROUP PLC 5.640% 03/17/21.....	F.....	03/17/2011	Bank of America Merrill Lynch.....	.....	.....3,000,000	3,000,000	0
G1108# AE 8	THE BRITISH LAND COMPANY PLC 4.635% 09/01/21.....	F.....	09/01/2011	RBS Securities Corp.....	.....	.....3,000,000	3,000,000	0
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK 0.000% 12/02/16.....	F.....	12/02/2011	Taxable Exchange.....	.....	.....433,797	3,024,308	0
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD 8.553% 12/02/16.....	F.....	12/02/2011	Taxable Exchange.....	.....	.....1,566,203	1,566,203	0
G9284# AY 3	VITOL FINANCE LTD SERIE 5.740% 07/28/21.....	F.....	07/28/2011	J P Morgan & Co.....	.....	.....3,000,000	3,000,000	0
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	0
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A 5.800% 04/07/16.....	F.....	04/07/2011	Barclays Capital Inc.....	.....	.....1,000,000	1,000,000	0
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B 6.500% 04/07/18.....	F.....	04/07/2011	Barclays Capital Inc.....	.....	.....2,000,000	2,000,000	0
N9146# AC 1	VAN OORD FINANCE BV SERIES G 5.530% 04/20/23.....	F.....	04/20/2011	Van Oord N.V.....	.....	.....3,000,000	3,000,000	0
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURED NOTES SE 4.470% 09/15/21.....	F.....	09/15/2011	Commonwealth Bank of Australia.....	.....	.....2,000,000	2,000,000	0
Q1629# AB 3	BRISBANE AIRPORT CORP PTY LTD SERIES B 5.340% 07/14/23.....	F.....	04/20/2011	Commonwealth Bank of Australia.....	.....	.....1,000,000	1,000,000	0
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A 5.230% 04/28/20.....	F.....	04/28/2011	HSBC Securities.....	.....	.....2,000,000	2,000,000	0
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A 5.320% 07/13/23.....	F.....	07/13/2011	Commonwealth Bank of Australia.....	.....	.....3,000,000	3,000,000	0
Q9749# AF 2	WES TRAC PTY LTD SERIES 5.190% 06/07/23.....	F.....	06/07/2011	Bank of America Merrill Lynch.....	.....	.....1,000,000	1,000,000	0
Q9749# AG 0	WES TRAC PTY LTD SERIES 5.190% 07/07/23.....	F.....	07/07/2011	Bank of America Merrill Lynch.....	.....	.....2,000,000	2,000,000	0
W2469* AC 9	ELEKTA AB SERIES B 5.110% 05/04/21.....	F.....	05/04/2011	Bank of America Merrill Lynch.....	.....	.....1,000,000	1,000,000	0
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C - PIK 7.000% 10/06/16.....	F.....	10/06/2011	Tax Free Exchange.....	.....	.....597,493	1,059,637	0
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIBLE C 0.000% 10/06/16.....	F.....	10/06/2011	Tax Free Exchange.....	.....	.....402,507	713,834	0
3899999.	Total - Bonds - Industrial and Miscellaneous.....	.....	.....	.....	.....	.....225,064,251	228,865,571	493,693
8399997.	Total - Bonds - Part 3.....	.....	.....	.....	.....	.....255,894,570	259,650,571	635,527
8399998.	Total - Bonds - Summary Item from Part 5.....	.....	.....	.....	.....	.....19,182,557	19,214,567	16,203
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....275,077,127	278,865,138	651,730

E13.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
Common Stocks - Industrial and Miscellaneous								
000000 00 0	MJ MAILLIS SA INDUSTRIA.....	F.....	10/06/2011	No Broker.....	1,636,140.000	0	XXX.....	0
000000 00 0	QUINN MANUFACTURING GRO.....	F.....	12/02/2011	No Broker.....	19,407.000	0	XXX.....	0
90999999.	Total - Common Stocks - Industrial and Miscellaneous.....					0	XXX.....	0
97999997.	Total - Common Stocks - Part 3.....					0	XXX.....	0
97999999.	Total - Common Stocks.....					0	XXX.....	0
98999999.	Total - Preferred and Common Stocks.....					0	XXX.....	0
99999999.	Total - Bonds, Preferred and Common Stocks.....					275,077,127	XXX.....	651,730

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																					
36202B	RB	3		12/01/2011.	Paydown.....		339	339	339	339	0	0	0	0	0	339	0	0	0	11	04/20/2020.
36202B	U9	4		12/01/2011.	Paydown.....		82	82	82	82	0	0	0	0	0	82	0	0	0	5	11/20/2020.
36202B	UP	8		12/01/2011.	Paydown.....		348	348	347	346	0	1	0	1	0	348	0	0	0	12	10/20/2020.
36202B	VT	9		12/01/2011.	Paydown.....		192	192	195	193	0	(1)	0	(1)	0	192	0	0	0	10	12/20/2020.
36235*	AB	7		12/15/2011.	Redemption 100.0000.....		165,799	165,799	165,799	165,799	0	0	0	0	0	165,799	0	0	0	4,587	06/15/2030.
					TRUST-GSA US GOVT LEASE 4.730% 06/15/30.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
831641	EM	3		11/10/2011.	Redemption 100.0000.....		31,987	31,987	31,987	31,987	0	0	0	0	0	31,987	0	0	0	843	08/10/2018.
					5.944% 08/10/18.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0599999.	Total - Bonds - U.S. Government.....						198,747	198,747	198,749	198,746	0	0	0	0	0	198,747	0	0	0	5,468	XXX.....
Bonds - All Other Government																					
91086Q	AF	5		01/14/2011.	Maturity.....		75,000	75,000	87,375	75,082	0	(82)	0	(82)	0	75,000	0	0	0	3,141	01/14/2011.
1099999.	Total - Bonds - All Other Government.....						75,000	75,000	87,375	75,082	0	(82)	0	(82)	0	75,000	0	0	0	3,141	XXX.....
Bonds - U.S. Special Revenue and Special Assessment																					
076523	AA	7		11/01/2011.	Redemption 100.0000.....		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	4,100	05/01/2026.
					LESSEE - APPALACHIAN PO 7.810% 05/01/26.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31340Y	4Z	9		12/01/2011.	Paydown.....		12,887	12,887	13,483	13,006	0	(118)	0	(118)	0	12,887	0	0	0	575	02/15/2017.
31358G	HJ	9		07/01/2011.	Paydown.....		42,268	42,268	42,385	42,071	0	197	0	197	0	42,268	0	0	0	1,139	10/25/2011.
31358P	HV	2		12/01/2011.	Paydown.....		13,559	13,559	13,589	13,523	0	36	0	36	0	13,559	0	0	0	527	07/25/2022.
31358Q	EU	5		12/01/2011.	Paydown.....		97,403	97,403	94,389	96,089	0	1,314	0	1,314	0	97,403	0	0	0	3,826	09/25/2022.
31392D	2B	7		12/01/2011.	Paydown.....		3,705,929	3,705,929	3,562,370	3,627,724	0	78,205	0	78,205	0	3,705,929	0	0	0	105,828	06/25/2032.
31392R	WT	4		12/01/2011.	Paydown.....		1,782,486	1,782,486	1,608,290	1,707,666	0	74,820	0	74,820	0	1,782,486	0	0	0	44,856	12/15/2031.
31392W	D9	8		06/02/2011.	Barclays Capital Inc.....		17,571,049	15,653,986	14,853,986	15,123,313	0	29,722	0	29,722	0	15,153,036	0	2,418,014	2,418,014	373,152	09/15/2032.
31392W	DL	1		06/02/2011.	Wells Fargo Securities.....		13,009,647	11,924,346	11,140,012	11,632,442	0	(6,062)	0	(6,062)	0	11,626,380	0	1,383,267	1,383,267	338,850	05/15/2032.
31392W	DL	1		06/01/2011.	Paydown.....		2,039,512	2,039,512	1,905,361	1,989,585	0	49,927	0	49,927	0	2,039,512	0	0	0	26,899	05/15/2032.
31393A	5P	8		12/01/2011.	Paydown.....		2,358,038	2,358,038	2,315,667	2,333,984	0	24,054	0	24,054	0	2,358,038	0	0	0	97,377	02/25/2032.
31405W	QT	5		12/01/2011.	Paydown.....		12,868	12,868	12,944	12,938	0	(71)	0	(71)	0	12,868	0	0	0	352	01/01/2020.
38373M	2F	6		12/01/2011.	Paydown.....		0	0	495,455	493,001	0	(493,001)	0	(493,001)	0	0	0	0	0	50,733	04/16/2050.
38373M	3S	7		12/01/2011.	Paydown.....		0	0	43,313	43,025	0	(43,025)	0	(43,025)	0	0	0	0	0	3,527	10/16/2048.
38373M	7D	6		12/01/2011.	Paydown.....		0	0	138,009	137,390	0	(137,390)	0	(137,390)	0	0	0	0	0	18,892	05/16/2049.
38373M	J2	7		12/01/2011.	Paydown.....		1,314,419	1,314,419	1,340,810	1,340,249	0	(25,830)	0	(25,830)	0	1,314,419	0	0	0	26,702	01/16/2048.
38373M	PK	0		05/01/2011.	Paydown.....		1,993,867	1,993,867	2,036,237	2,034,257	0	(40,389)	0	(40,389)	0	1,993,867	0	0	0	26,792	08/16/2030.
38373V	PY	0		12/01/2011.	Paydown.....		2,054,823	2,054,823	2,037,669	2,042,142	0	12,681	0	12,681	0	2,054,823	0	0	0	60,623	02/16/2029.
38374B	JT	1		05/01/2011.	Paydown.....		406,393	406,393	417,061	416,624	0	(10,231)	0	(10,231)	0	406,393	0	0	0	4,512	10/16/2027.
38374G	5F	5		12/01/2011.	Paydown.....		1,430,594	1,430,594	1,443,168	1,441,737	0	(11,143)	0	(11,143)	0	1,430,594	0	0	0	26,249	12/16/2019.
38376G	AN	0		12/01/2011.	Paydown.....		266,057	266,057	266,390	266,363	0	(306)	0	(306)	0	266,057	0	0	0	4,949	03/16/2035.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						48,181,799	45,179,435	43,850,588	44,877,129	0	(496,610)	0	(496,610)	0	44,380,519	0	3,801,281	3,801,281	1,220,460	XXX.....
Bonds - Industrial and Miscellaneous																					
000780	HW	9		12/01/2011.	Paydown.....		1,135,811	1,135,811	1,087,583	1,119,778	0	16,033	0	16,033	0	1,135,811	0	0	0	21,205	05/25/2015.
					4.500% 06/25/33.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
000780	LC	8		12/01/2011.	Paydown.....		269,318	269,318	271,170	270,386	0	(1,068)	0	(1,068)	0	269,318	0	0	0	6,220	07/25/2018.
					4.500% 08/25/18.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
00228*	AA	0		12/15/2011.	Redemption 100.0000.....		140,528	140,528	147,554	145,649	0	(212)	0	(212)	0	145,437	0	(4,909)	(4,909)	5,799	08/15/2021.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00441R AH 0	7.450% 08/15/21.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	ACE RV AND MARINE TRUST 2001-RV1 D.....	...	12/20/2011.	Paydown.....		1,635,290	1,635,290	1,638,356	1,638,327	0	(3,037)	0	(3,037)	0	1,635,290	0	0	0	82,904	02/20/2012.
00442Q AG 3	7.580% 09/20/21.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	ACE SECURITIES CORP 2003-MH1 B1.....	...	12/01/2011.	Paydown.....		279,938	279,938	295,684	295,140	0	(15,203)	0	(15,203)	0	279,938	0	0	0	9,695	03/15/2016.
008548 AE 9	6.500% 08/15/30.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	AGUA CALIENTE BAND OF CAHUILLA INDIANS 144A 6.080% 10/01/16.....	...	10/01/2011.	Redemption 100.0000.....		103,000	103,000	103,000	103,000	0	0	0	0	0	103,000	0	0	0	6,262	10/01/2016.
00855L AC 3	6.350% 10/01/15.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	AGUA CALIENTE BAND OF CAHUILLA 144A.....	...	10/01/2011.	Redemption 100.0000.....		113,000	113,000	113,000	113,000	0	0	0	0	0	113,000	0	0	0	7,176	10/01/2015.
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22.....	...	09/20/2011.	Paydown.....		634,944	634,944	579,386	595,760	0	39,184	0	39,184	0	634,944	0	0	0	24,632	04/20/2013.
013817 AH 4	ALCOA INC 5.375% 01/15/13.....	...	06/28/2011.	Call 107.4910.....		102,116	95,000	99,119	96,083	0	(252)	0	(252)	0	95,832	0	6,285	6,285	4,865	01/15/2013.
018581 A@ 7	ALLIANCE DATA SYSTEMS CORP SERIES B.....	...	05/16/2011.	Maturity.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	122,800	05/16/2011.
	6.140% 05/16/11.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
03061L AB 9	AMERICREDIT AUTOMOBILE REC 2010-A A2.....	...	11/10/2011.	Barclays Capital Inc.....		443,609	443,176	443,169	443,172	0	3	0	3	0	443,175	0	433	433	6,111	02/06/2012.
	1.460% 11/06/13.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
03061L AB 9	AMERICREDIT AUTOMOBILE REC 2010-A A2.....	...	11/06/2011.	Paydown.....		2,089,648	2,089,648	2,089,616	2,089,632	0	17	0	17	0	2,089,648	0	0	0	14,996	02/06/2012.
	1.460% 11/06/13.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
03063K AD 5	AMERICREDIT PRIME AUTOMOBILE 2009-1 A4.....	...	11/10/2011.	Morgan Stanley & Co.....		1,529,883	1,500,000	1,499,614	1,499,757	0	115	0	115	0	1,499,872	0	30,011	30,011	39,996	03/15/2013.
	2.900% 12/15/14.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
03064A AC 8	AMERICREDIT AUTOMOBILE REC 2009-1 A3.....	...	12/15/2011.	Paydown.....		575,363	575,363	579,858	577,180	0	(1,817)	0	(1,817)	0	575,363	0	0	0	11,521	07/15/2012.
	3.040% 10/15/13.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
035229 CT 8	ANHEUSER-BUSCH COS INC 5.350% 05/15/23.....	...	09/26/2011.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	231,090	05/15/2023.
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A.....	...	12/01/2011.	Redemption 100.0000.....		383,831	383,831	383,831	383,831	0	0	0	0	0	383,831	0	0	0	11,781	05/01/2016.
	5.744% 05/01/16.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
049164 AK 2	ATLAS AIR INC 7.336% 01/02/18.....	...	12/07/2011.	Redemption 100.0000.....		275,585	275,585	277,562	276,808	0	(55)	0	(55)	0	276,753	0	(1,168)	(1,168)	9,537	01/02/2018.
049164 BE 5	ATLAS AIR INC 2000-1 PASS THROUGH CERT.....	...	12/02/2011.	Redemption 100.0000.....		274,103	274,103	274,103	274,103	0	0	0	0	0	274,103	0	0	0	12,243	07/01/2021.
	8.707% 07/02/21.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
05377R AJ 3	AESOP FUNDING II LLC 2010-4A B.....	...	12/14/2011.	RBS Securities Corp.....		2,013,438	2,000,000	1,999,691	1,999,702	0	90	0	90	0	1,999,792	0	13,646	13,646	80,177	04/20/2014.
	4.020% 04/20/15.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
05529H AB 9	BCAP LLC TRUST 2006-RR1 5.000% 11/25/36.....	...	11/01/2011.	Paydown.....		1,650,000	1,650,000	1,625,250	1,635,771	0	14,229	0	14,229	0	1,650,000	0	0	0	53,010	01/25/2012.
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A.....	E.	12/02/2011.	Paydown.....		540,363	540,363	539,950	539,937	0	426	0	426	0	540,363	0	0	0	11,052	10/02/2018.
	5.100% 03/02/26.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A.....	...	12/01/2011.	Paydown.....		782,104	782,104	775,260	776,840	0	5,264	0	5,264	0	782,104	0	0	0	17,424	07/26/2013.
	5.000% 06/26/21.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A1 5.500% 02/26/20.....	...	12/01/2011.	Paydown.....		413,547	413,547	415,615	414,837	0	(1,290)	0	(1,290)	0	413,547	0	0	0	8,839	01/26/2017.
	5.204% 01/25/42.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A.....	...	12/01/2011.	Paydown.....		17,437	17,437	18,407	18,403	0	(966)	0	(966)	0	17,437	0	0	0	496	01/25/2042.
	5.204% 01/25/42.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4.....	...	12/01/2011.	Paydown.....		217,766	217,766	210,145	210,918	0	6,849	0	6,849	0	217,766	0	0	0	4,391	03/01/2019.
	3.888% 10/25/25.....	...				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
099738 AA 4	BORGER ENERGY ASSOCIATE 7.260% 12/31/22.....	...	12/31/2011.	Redemption 100.0000.....		227,342	227,342	227,342	227,342	0	0	0	0	0	227,342	0	0	0	12,379	06/30/2022.
101137 AG 2	BOSTON SCIENTIFIC 6.400% 06/15/16.....	...	06/03/2011.	Bank of America.....		5,647,650	5,000,000	5,078,400	5,051,307	0	(3,489)	0	(3,489)	0	5,047,819	0	599,831	599,831	153,778	06/15/2016.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....	...	06/01/2011.	Redemption 100.0000.....		22,813	22,813	22,813	22,813	0	0	0	0	0	22,813	0	0	0	781	06/01/2033.

E14.1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.2	12557T AC 2	CIT EQUIPMENT COLLATERAL 2009-VT1 A3.....		12/15/2011.	Paydown.....		2,406,944	2,406,944	2,441,638	2,421,268	0	(14,324)	0	(14,324)	0	2,406,944	0	0	0	35,487	12/15/2011.
		3.070% 08/15/16.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12620T AD 3	CNH EQUIPMENT TRUST 2009-B A4.....		12/15/2011.	Paydown.....		896,573	896,573	940,421	921,217	0	(24,644)	0	(24,644)	0	896,573	0	0	0	32,282	10/15/2013.
		5.170% 10/15/14.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12626P AG 8	CRH AMERICA INC 6.000% 09/30/16.....		06/03/2011.	Morgan Stanley & Co.....		5,561,850	5,000,000	4,813,850	4,865,263	0	8,507	0	8,507	0	4,873,770	0	688,080	688,080	206,667	09/30/2016.
	12642M AQ 3	CREDIT SUISSE MORT CAPITAL.....		12/01/2011.	Paydown.....		543,468	543,468	549,582	547,047	0	(3,579)	0	(3,579)	0	543,468	0	0	0	12,669	10/27/2015.
		CER 2009-12R 4A1 6.500% 05/27/37.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12642M EJ 5	CREDIT SUISSE MORT CAPITAL.....		04/01/2011.	Paydown.....		364,882	364,882	365,338	364,882	0	0	0	0	0	364,882	0	0	0	3,801	12/27/2010.
		CER 2009-12R 43A1 4.300% 05/27/36.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12667F VF 9	COUNTRYWIDE ALTERNATIVE.....		12/01/2011.	Paydown.....		241,263	241,263	216,081	218,510	0	22,753	0	22,753	0	241,263	0	0	0	9,857	09/25/2034.
		LOAN 2004-J10 4CB1 6.500% 10/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17.....		12/01/2011.	Paydown.....		565,836	565,836	531,176	531,260	0	34,576	0	34,576	0	565,836	0	0	0	15,406	12/25/2017.
		5.500% 10/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8.....		12/01/2011.	Paydown.....		4,223,698	4,223,698	4,023,237	4,159,002	0	64,696	0	64,696	0	4,223,698	0	0	0	117,294	11/25/2016.
		5.000% 10/25/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12669E ZG 4	COUNTRYWIDE ALTERNATIVE LOAN 2003-34 A6.....		12/01/2011.	Paydown.....		1,224,896	1,224,896	1,222,216	1,221,329	0	3,566	0	3,566	0	1,224,896	0	0	0	30,090	09/25/2012.
		5.250% 09/25/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7.....		12/01/2011.	Paydown.....		235,979	235,979	228,900	233,308	0	2,672	0	2,672	0	235,979	0	0	0	5,873	09/25/2016.
		5.000% 07/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1.....		12/01/2011.	Paydown.....		643,907	643,907	638,676	639,651	0	4,257	0	4,257	0	643,907	0	0	0	19,397	11/25/2013.
		5.500% 09/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8.....		12/01/2011.	Paydown.....		116,191	116,191	116,428	116,120	0	72	0	72	0	116,191	0	0	0	3,275	05/25/2035.
		5.500% 06/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	14041N BX 8	CAPITAL ONE MULTI-ASSET 2005-B1 B1.....		11/10/2011.	Deutsche Bank Securities.....		1,087,070	1,000,000	1,090,000	1,086,692	0	(17,611)	0	(17,611)	0	1,069,081	0	17,989	17,989	45,053	02/15/2015.
		4.900% 12/15/17.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5.....		12/25/2011.	Paydown.....		254,073	254,073	254,073	254,073	0	0	0	0	0	254,073	0	0	0	7,277	12/25/2012.
		4.590% 11/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	161546 FW 1	CHASE FUNDING MORTGAGE LOAN 2003-4 1A6.....		12/01/2011.	Paydown.....		298,718	298,718	290,500	292,168	0	6,550	0	6,550	0	298,718	0	0	0	5,940	12/25/2013.
		4.429% 10/25/14.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	161571 BD 5	CHASE ISSUANCE TRUST 2006-B1 B1.....		02/12/2011.	Paydown.....		1,000,000	1,000,000	946,563	994,811	0	5,189	0	5,189	0	1,000,000	0	0	0	707	03/09/2011.
		0.411% 04/15/13.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	16162W BV 0	CHASE MORTGAGE FINANCE CORP 2003-S12 1A1....		12/01/2011.	Paydown.....		264,979	264,979	267,629	266,658	0	(1,679)	0	(1,679)	0	264,979	0	0	0	6,104	11/25/2018.
		4.750% 12/25/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	16165T AJ 2	CHASEFLEX TRUST 2005-1 5.500% 02/25/35.....		12/01/2011.	Paydown.....		298,024	298,024	250,340	266,815	0	31,209	0	31,209	0	298,024	0	0	0	9,543	07/25/2027.
	171204 AD 2	CHRYSLER FINANCIAL LEASE TRUST 2010-A A2.....		03/15/2011.	Paydown.....		983,453	983,453	983,449	983,452	0	1	0	1	0	983,453	0	0	0	2,757	03/15/2011.
		1.780% 06/15/11.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	17285R AA 8	CITADEL FINANCE LTD 144 6.250% 12/15/11.....		12/15/2011.	Maturity.....		3,000,000	3,000,000	2,988,180	2,997,458	0	2,542	0	2,542	0	3,000,000	0	0	0	187,500	12/15/2011.
	172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....		12/01/2011.	Paydown.....		573,738	573,738	547,773	547,773	0	25,965	0	25,965	0	573,738	0	0	0	23,506	09/25/2035.
		5.625% 09/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....		12/01/2011.	Paydown.....		505,169	505,169	495,381	496,484	0	8,685	0	8,685	0	505,169	0	0	0	10,575	01/25/2021.
		5.000% 02/25/21.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	172973 C7 2	CITICORP MORTGAGE SECURITIES 2004-6 1A8.....		12/01/2011.	Paydown.....		1,685,675	1,685,675	1,685,675	1,685,675	0	0	0	0	0	1,685,675	0	0	0	38,498	02/25/2012.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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	Stated Contractual Maturity Date
E14.3	5.500% 09/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	CONSECO FINANCE SECURITIZATION 2001-2 M																			
	7.690% 02/01/33.....		12/01/2011.	Paydown.....		91,316	91,316	91,316	91,316	0	0	0	0	0	91,316	0	0	0	0	02/01/2033.
	20846Q HE 1																			
	20854P AB 5		04/11/2011.	Call 106.3140.....		1,594,710	1,500,000	1,515,495	1,502,551	0	(582)	0	(582)	0	1,501,969	0	92,741	92,741	72,188	03/01/2012.
	209115 A* 5		12/30/2011.	Redemption 100.0000.....		15,124	15,124	15,124	15,124	0	0	0	0	0	15,124	0	0	0	995	06/30/2022.
	21075W BF 1		12/01/2011.	Paydown.....		9,029	9,029	9,019	9,029	0	0	0	0	0	9,029	0	0	0	308	10/15/2011.
	8.100% 08/15/25.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	22540A AJ 7		12/15/2011.	Paydown.....		688,395	688,395	621,706	662,011	0	26,384	0	26,384	0	688,395	0	0	0	32,876	08/15/2018.
	7.600% 06/15/28.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	22540A J7 4		01/01/2011.	Paydown.....		134,615	134,615	139,200	139,025	0	(4,411)	0	(4,411)	0	134,615	0	0	0	730	02/15/2034.
	6.505% 02/15/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	22541N 5Z 8		12/01/2011.	Paydown.....		748,599	748,599	759,819	756,581	0	(7,981)	0	(7,981)	0	748,599	0	0	0	16,187	03/25/2018.
	5.000% 05/25/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	22541N LU 1		12/01/2011.	Paydown.....		500,692	500,692	509,669	501,819	0	(1,127)	0	(1,127)	0	500,692	0	0	0	17,476	09/25/2032.
	6.250% 10/25/32.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	22541Q VG 4		12/01/2011.	Paydown.....		1,532,233	1,532,233	1,512,003	1,518,863	0	13,370	0	13,370	0	1,532,233	0	0	0	50,320	04/25/2033.
	5.500% 10/25/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	2254W0 KD 6		12/01/2011.	Paydown.....		1,042,981	1,042,981	1,066,445	1,065,711	0	(22,730)	0	(22,730)	0	1,042,981	0	0	0	27,303	09/25/2019.
	5.250% 10/25/19.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	226829 AA 7		12/30/2011.	Redemption 100.0000.....		41,251	41,251	41,251	41,251	0	0	0	0	0	41,251	0	0	0	1,486	03/30/2025.
	22845@ AC 5		10/26/2011.	Tax Free Exchange.....		4,027,897	4,000,000	4,000,000	4,000,000	0	27,897	0	27,897	0	4,027,897	0	0	0	131,000	12/14/2017.
	6.550% 12/14/17.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	22943Y UB 3		12/01/2011.	Paydown.....		841,759	841,759	817,032	817,527	0	24,232	0	24,232	0	841,759	0	0	0	18,284	08/01/2037.
	CERT 2009-3R 28A1 4.770% 08/27/37.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	248019 AG 6		10/31/2011.	BB&T Capital Markets.....		2,496,875	2,500,000	2,410,009	2,459,622	0	8,309	0	8,309	0	2,467,931	0	28,944	28,944	139,514	10/01/2014.
	257867 AR 2		06/20/2011.	Redemption 103.5000.....		3,173,310	3,066,000	3,061,095	3,063,492	0	236	0	236	0	3,063,727	0	109,583	109,583	98,368	05/15/2015.
	26924X AC 9		04/07/2011.	Paydown.....		361,741	361,741	362,589	361,741	0	0	0	0	0	361,741	0	0	0	2,551	08/07/2010.
	3.620% 10/08/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	30256Y AA 1		07/10/2011.	Redemption 100.0000.....		16,800	16,800	16,800	16,800	0	0	0	0	0	16,800	0	0	0	753	07/10/2018.
	7.590% 07/10/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	31953* AL 6		11/15/2011.	Redemption 100.0000.....		87,601	87,601	87,601	87,601	0	0	0	0	0	87,601	0	0	0	3,947	10/15/2027.
	5.960% 10/15/27.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	31953* AM 4		11/15/2011.	Redemption 100.0000.....		8,804	8,804	8,804	8,804	0	0	0	0	0	8,804	0	0	0	397	10/15/2027.
	5.960% 10/15/27.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	31953* AN 2		11/15/2011.	Redemption 100.0000.....		55,710	55,710	55,710	55,710	0	0	0	0	0	55,710	0	0	0	2,510	10/15/2027.
	5.960% 10/15/27.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	31953* AP 7		11/15/2011.	Redemption 100.0000.....		22,562	22,562	22,562	22,562	0	0	0	0	0	22,562	0	0	0	1,017	10/15/2027.
	5.960% 10/15/27.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	31953* AQ 5		11/15/2011.	Redemption 100.0000.....		29,928	29,928	29,928	29,928	0	0	0	0	0	29,928	0	0	0	1,349	10/15/2027.
	5.960% 10/15/27.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	32051D X5 6		12/01/2011.	Paydown.....		564,533	564,533	558,888	561,074	0	3,459	0	3,459	0	564,533	0	0	0	27,728	09/25/2018.
	5.500% 05/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	32051G CN 3		12/01/2011.	Paydown.....		267,142	267,142	264,136	265,261	0	1,881	0	1,881	0	267,142	0	0	0	10,948	07/25/2015.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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	Stated Contractual Maturity Date
444859 AU 6	HUMANA INC SENIOR NOTES 6.300% 08/01/18.....		05/31/2011.	Various.....		4,094,169	3,650,000	3,820,357	3,764,560	0	(5,215)	0	(5,215)	0	3,759,346	0	334,823	334,823	192,903	08/01/2018.
446148 AC 2	HUNTINGTON AUTO TRUST 2009-1A A3.....		11/10/2011.	Citi.....		227,262	226,333	233,167	229,142	0	(2,496)	0	(2,496)	0	226,646	0	616	616	7,456	01/15/2012.
	3.940% 06/17/13.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
446148 AC 2	HUNTINGTON AUTO TRUST 2009-1A A3.....		11/15/2011.	Paydown.....		1,724,144	1,724,144	1,776,205	1,745,538	0	(21,395)	0	(21,395)	0	1,724,144	0	0	0	33,567	01/15/2012.
	3.940% 06/17/13.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
45660N QC 2	RESIDENTIAL ASSET SEC TRUST 2003-A5 A4.....		12/01/2011.	Paydown.....		1,146,272	1,146,272	1,008,737	1,075,270	0	71,002	0	71,002	0	1,146,272	0	0	0	30,090	04/25/2014.
	4.750% 06/25/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
45957@ AD 8	THE INTERNATIONAL GROUP INC.....		11/01/2011.	Redemption 100.0000.....		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	15,720	11/01/2011.
	GUAR GEN PTS & WORLDWID 5.240% 11/01/11.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
46628C AC 2	JP MORGAN ALTRNTVE LOAN TRUST 2006-S2 A2.....		12/01/2011.	Paydown.....		896,811	896,811	881,117	886,383	0	10,428	0	10,428	0	896,811	0	0	0	25,154	04/25/2012.
	5.810% 05/25/36.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47580* BD 0	JELD-WEN INC SR NT SER 11.160% 09/30/12.....		10/03/2011.	Call 100.0000.....		3,260,895	3,260,895	3,260,895	3,260,895	0	0	0	0	0	3,260,895	0	0	0	870,574	09/30/2012.
47580* BD 0	JELD-WEN INC SR NT SER 11.160% 09/30/12.....		05/25/2011.	Redemption 100.0000.....		72,039	72,039	72,039	72,039	0	0	0	0	0	72,039	0	0	0	41,388	09/30/2012.
47745# AD 9	J.F. SHEA CO. SERIES A SENIOR NOTE.....		05/10/2011.	Redemption 100.0000.....		967,015	967,015	967,015	967,015	0	0	0	0	0	967,015	0	0	0	31,460	09/30/2015.
	7.500% 09/30/15.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47745# AH 0	J.F. SHEA CO. SERIES A-1 B SENIOR NOTE.....		05/10/2011.	Redemption 100.0000.....		57,690	57,690	57,690	57,690	0	0	0	0	0	57,690	0	0	0	1,911	09/30/2015.
	7.500% 09/30/15.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47745# AM 9	J.F. SHEA CO. SERIES A-1 B SENIOR NOTE.....		05/10/2011.	Redemption 79.6333.....		37,921	47,619	47,619	47,619	0	0	0	0	0	47,619	0	(9,698)	(9,698)	0	09/30/2018.
	15.000% 09/30/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
47745# AR 8	J.F. SHEA CO. SERIES B 15.000% 09/30/15.....		05/10/2011.	Redemption 79.6333.....		30,337	38,095	38,095	38,095	0	0	0	0	0	38,095	0	(7,759)	(7,759)	0	09/30/2015.
47745# AV 9	J.F. SHEA CO. SERIES B 15.000% 09/30/15.....		05/10/2011.	Redemption 79.6333.....		7,061	8,867	8,867	8,867	0	0	0	0	0	8,867	0	(1,806)	(1,806)	0	09/30/2015.
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21.....		09/30/2011.	Redemption 100.0000.....		5,650	5,650	5,650	5,650	0	0	0	0	0	5,650	0	0	0	319	03/29/2021.
487836 BB 3	KELLOGG CO 4.450% 05/30/16.....		12/13/2011.	Bank of America.....		1,108,350	1,000,000	983,640	986,864	0	2,084	0	2,084	0	988,949	0	119,401	119,401	46,478	05/30/2016.
49327H AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2.....		12/27/2011.	Paydown.....		1,067,620	1,067,620	1,016,908	1,022,255	0	45,366	0	45,366	0	1,067,620	0	0	0	2,548	10/27/2013.
	0.654% 06/27/25.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
493553 BJ 9	KEYSTONE HOME OWNER TRUST.....		01/01/2011.	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(7,749)	06/25/2012.
	1998 P2 CLASS A5 7.900% 11/25/24.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
494492 AA 9	KINCAID GENERATION LLC 7.330% 06/15/20.....		12/15/2011.	Redemption 100.0000.....		306,771	306,771	307,532	307,166	0	(33)	0	(33)	0	307,133	0	(362)	(362)	16,865	06/15/2020.
501044 BM 2	KROGER CO 6.800% 12/15/18.....		12/14/2011.	Wells Fargo Securities.....		6,120,300	5,000,000	5,654,700	5,441,030	0	(44,011)	0	(44,011)	0	5,397,019	0	723,281	723,281	343,778	12/15/2018.
52176Y AA 2	LEAF II RECEIVABLES FUNDING LL 2010-4 A.....		12/20/2011.	Paydown.....		1,547,941	1,547,941	1,520,408	1,520,751	0	27,190	0	27,190	0	1,547,941	0	0	0	13,336	08/20/2018.
	1.700% 08/20/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
52177A AA 3	LEAF II RECEIVABLES FNDG LLC 2010-3 A.....		12/20/2011.	Paydown.....		1,420,275	1,420,275	1,416,448	1,417,067	0	3,208	0	3,208	0	1,420,275	0	0	0	25,363	08/20/2012.
	3.450% 06/20/16.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
52465# AD 7	LEGG MASON CAPITAL CORP.....		12/05/2011.	Redemption 100.0000.....		152,319	152,319	152,319	152,319	0	0	0	0	0	152,319	0	0	0	6,012	12/05/2020.
	HUNTINGTON NATL BANK-LE 7.240% 12/05/20.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
524660 AT 4	LEGGET & PLATT INC 4.400% 07/01/18.....		12/14/2011.	Morgan Stanley & Co.....		75,776	75,000	69,580	71,557	0	373	0	373	0	71,930	0	3,845	3,845	4,840	07/01/2018.
52520M AG 8	LEHMAN MTG TRUST 2005-1 5.500% 09/25/35.....		12/01/2011.	Paydown.....		372,650	372,650	356,626	356,626	0	16,024	0	16,024	0	372,650	0	0	0	9,789	09/25/2035.
534187 AM 1	LINCOLN NATIONAL CORP SENIOR NOTES.....		12/15/2011.	Maturity.....		75,000	75,000	80,696	75,889	0	(889)	0	(889)	0	75,000	0	0	0	4,650	12/15/2011.
	6.200% 12/15/11.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1.....		12/01/2011.	Paydown.....		351,539	351,539	352,857	352,037	0	(498)	0	(498)	0	351,539	0	0	0	7,302	11/25/2018.
	5.000% 12/25/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1.....		12/01/2011.	Paydown.....		75,252	75,252	74,217	74,542	0	710	0	710	0	75,252	0	0	0	1,610	04/25/2018.
	4.750% 05/25/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			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	Stated Contractual Maturity Date
E14.6	57164X	AA	7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A.....	12/20/2011.	Paydown.....	279,999	279,999	279,995	279,995	0	3	0	3	0	279,999	0	0	0	6,930	02/20/2016.
				4.809% 07/20/31.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	589400	AA	8	MERCURY GENERAL CORP SENIOR NOTES.....	08/15/2011.	Maturity.....	75,000	75,000	83,674	75,935	0	(935)	0	(935)	0	75,000	0	0	0	5,438	08/15/2011.
				7.250% 08/15/11.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	59549N	AD	5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....	10/01/2011.	Paydown.....	78,906	78,906	74,961	75,211	0	3,696	0	3,696	0	78,906	0	0	0	3,848	07/01/2020.
	59549W	AA	1	MID STATE TRUST SERIES 11 A1.....	12/15/2011.	Paydown.....	82,682	82,682	78,342	78,558	0	4,124	0	4,124	0	82,682	0	0	0	2,137	08/15/2022.
				4.864% 07/15/38.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	59560W	AC	1	MID-STATE TRUST 2010-1 5.250% 12/15/45.....	12/01/2011.	Paydown.....	111,520	111,520	111,366	111,365	0	155	0	155	0	111,520	0	0	0	3,213	09/15/2028.
	60040#	AA	0	MILLENNIUM PIPELINE LLC.....	12/30/2011.	Redemption 100.0000.....	53,370	53,370	53,370	53,370	0	0	0	0	0	53,370	0	0	0	2,133	06/30/2027.
				SENIOR SECURED NOTES 5.330% 06/30/27.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	62875U	AH	8	NBC UNIVERSAL 144A 4.375% 04/01/21.....	08/25/2011.	Tax Free Exchange.....	2,007,331	2,000,000	2,007,880	2,007,729	0	(398)	0	(398)	0	2,007,331	0	0	0	78,021	04/01/2021.
	629568	AQ	9	NABORS INDUSTRIES INC 6.150% 02/15/18.....	06/02/2011.	Wells Fargo Securities.....	4,492,360	4,000,000	4,028,027	4,023,055	0	(1,138)	0	(1,138)	0	4,021,918	0	470,442	470,442	199,533	02/15/2018.
	637432	CU	7	NATIONAL RURAL UTILITIES COOP.....	10/24/2011.	Call 103.1164.....	25,779	25,000	28,615	25,667	0	(406)	0	(406)	0	25,261	0	518	518	1,902	03/01/2012.
				7.250% 03/01/12.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	66416T	AF	2	NORTHEAST GENERATION CO.....	10/15/2011.	Redemption 100.0000.....	231,563	231,563	231,563	231,563	0	0	0	0	0	231,563	0	0	0	15,304	10/15/2026.
				SENIOR SECURED SERIES B 8.812% 10/15/26.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	674135	CM	8	OAKWOOD MTG INVESTORS INC 1997-C A6.....	08/01/2011.	Paydown.....	192,287	192,287	192,137	191,990	0	297	0	297	0	192,287	0	0	0	4,887	11/15/2027.
				7.350% 11/15/27.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	674135	EC	8	OAKWOOD MTG INVESTORS INC 1998-D M2 MH.....	06/30/2011.	Security Withdraw.....	0	599,083	0	0	0	0	0	0	0	0	0	0	0	8,311	01/01/2012.
				8.322% 01/15/29.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	679574	AH	6	OLD DOMINION ELEC FIRST MORTGAGE.....	12/01/2011.	Redemption 100.0000.....	247,698	247,698	251,695	251,082	0	(275)	0	(275)	0	250,808	0	(3,109)	(3,109)	14,059	12/01/2028.
				5.676% 12/01/28.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	680665	AD	8	OLIN CORP SENIOR NOTES 9.125% 12/15/11.....	12/15/2011.	Maturity.....	75,000	75,000	92,119	77,695	0	(2,695)	0	(2,695)	0	75,000	0	0	0	6,844	12/15/2011.
	693659	AC	8	ARIZONA PUBLIC SERVICE 8.000% 12/30/15.....	12/30/2011.	Redemption 100.0000.....	8,000	8,000	8,849	8,382	0	(98)	0	(98)	0	8,284	0	(284)	(284)	520	12/30/2015.
	694308	GN	1	PACIFIC GAS & ELEC 8.250% 10/15/18.....	06/02/2011.	Bank of America.....	2,278,098	1,750,000	1,735,853	1,738,014	0	480	0	480	0	1,738,494	0	539,603	539,603	93,042	10/15/2018.
	694308	GT	8	PACIFIC GAS & ELEC 3.500% 10/01/20.....	11/09/2011.	Bank of America.....	1,046,990	1,000,000	972,640	972,936	0	2,066	0	2,066	0	975,002	0	71,988	71,988	40,833	10/01/2020.
	713448	BR	8	PEPSICO INC 3.125% 11/01/20.....	11/01/2011.	Wells Fargo Securities.....	1,042,500	1,000,000	991,670	991,799	0	608	0	608	0	992,407	0	50,093	50,093	31,944	11/01/2020.
	71709*	AA	3	PH HOLDING LLC 7.000% 12/31/12.....	09/15/2011.	Redemption 100.0000.....	389,246	389,246	364,007	364,007	0	0	0	0	0	364,007	0	25,240	25,240	37,960	12/31/2012.
	717265	AK	8	FREEMPORT MCMORAN CORP SENIOR NOTES.....	06/01/2011.	Maturity.....	75,000	75,000	91,223	76,190	0	(1,190)	0	(1,190)	0	75,000	0	0	0	3,281	06/01/2011.
				8.750% 06/01/11.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	718507	AR	7	CONOCOPHILLIPS 9.375% 02/15/11.....	02/15/2011.	Maturity.....	75,000	75,000	93,782	75,421	0	(421)	0	(421)	0	75,000	0	0	0	3,516	02/15/2011.
	73932#	AA	4	POWER MINN 9090 LLC SERIES.....	10/15/2011.	Redemption 100.0000.....	17,314	17,314	17,314	17,314	0	0	0	0	0	17,314	0	0	0	1,241	07/15/2027.
				A SENIOR SECURED NOTE 7.170% 07/15/27.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	74037A	AA	7	PREFERRED CPO LTD 144A CLASS A.....	07/26/2011.	Paydown.....	3,556,412	3,556,412	3,548,694	3,552,242	0	4,169	0	4,169	0	3,556,412	0	0	0	252,696	07/26/2025.
				8.226% 07/26/30.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	74112K	AC	9	PRESTIGE AUTO REC TRUST 2007-1A A3.....	09/15/2011.	Paydown.....	1,348,883	1,348,883	1,387,452	1,375,303	0	(26,420)	0	(26,420)	0	1,348,883	0	0	0	44,876	02/15/2013.
				5.580% 08/15/14.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	74112R	AA	8	PRESTIGE AUTO REC TRUST 2009-1A A.....	12/15/2011.	Paydown.....	922,793	922,793	922,632	922,780	0	13	0	13	0	922,793	0	0	0	25,884	09/15/2013.
				5.670% 04/15/17.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	74160M	BP	6	PRIME MORTGAGE TRUST 2003-2 1A10.....	12/01/2011.	Paydown.....	1,846,771	1,846,771	1,765,397	1,795,206	0	51,565	0	51,565	0	1,846,771	0	0	0	53,389	08/25/2033.
				5.000% 10/25/33.....			0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	743410	AE	2	PROLOGIS TRUST 5.500% 03/01/13.....	06/08/2011.	Tax Free Exchange.....	125,756	125,000	128,351	125,935	0	(179)	0	(179)	0	125,756	0	0	0	3,438	03/01/2013.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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	Stated Contractual Maturity Date
744448 CD 1	PUBLIC SERVICE CO COLO 3.200% 11/15/20.....		11/01/2011.	RBS Securities Corp.....		261,038	250,000	248,983	248,994	0	74	0	74	0	249,067	0	11,970	11,970	7,733	11/15/2020.
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20.....		09/01/2011.	Redemption 100.0000.....		357,310	357,310	357,310	357,310	0	0	0	0	0	357,310	0	0	0	28,585	09/01/2020.
74927D AL 0	RBSP RESECURITIZATION TRUST 2010-4 6A1.....		12/01/2011.	Paydown.....		200,051	200,051	200,051	200,051	0	0	0	0	0	200,051	0	0	0	6,228	01/26/2015.
	5.825% 02/26/36.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
74958D AH 1	RESIDENTIAL FUNDING MTG SEC.....		12/01/2011.	Paydown.....		479,110	479,110	455,454	458,582	0	20,528	0	20,528	0	479,110	0	0	0	10,922	10/25/2021.
	I 2006-S10 2A1 5.500% 10/25/21.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
75952A AF 4	RELIANT ENERGY MID-ATLANTIC.....		07/02/2011.	Redemption 100.0000.....		171,449	171,449	172,904	172,142	0	(85)	0	(85)	0	172,056	0	(608)	(608)	15,837	07/02/2017.
	PW SERIES B PASS THRU C 9.237% 07/02/17.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
75953G AC 7	CENTERPOINT ENERGY RELIANT.....		02/15/2011.	Maturity.....		75,000	75,000	86,632	75,262	0	(262)	0	(262)	0	75,000	0	0	0	2,906	02/15/2011.
	ENERGY RESOURCES 7.750% 02/15/11.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 AI5.....		12/01/2011.	Paydown.....		4,126	4,126	3,582	3,582	0	543	0	543	0	4,126	0	0	0	235	12/25/2028.
	5.654% 07/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3.....		12/01/2011.	Paydown.....		236,178	236,178	224,627	233,158	0	3,019	0	3,019	0	236,178	0	0	0	5,262	07/25/2015.
	4.500% 05/25/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76111X HD 8	RESIDENTIAL FUNDING MTG SEC.....		12/01/2011.	Paydown.....		1,509,393	1,509,393	1,429,206	1,483,832	0	25,561	0	25,561	0	1,509,393	0	0	0	62,428	04/25/2015.
	I 2004-S4 1A6 5.250% 04/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
76112B SP 6	RESIDENTIAL ASSET MTG.....		12/01/2011.	Paydown.....		256,266	256,266	248,013	252,601	0	3,666	0	3,666	0	256,266	0	0	0	5,295	05/25/2013.
	PRODUCTS 2005-SP1 2A2 5.250% 09/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78443J AB 5	SLM STUDENT LOAN TRUST 2006-C A2.....		11/01/2011.	Credit Suisse First Boston.....		1,109,350	1,117,250	1,100,491	1,105,405	0	9,531	0	9,531	0	1,114,936	0	(5,586)	(5,586)	3,473	12/15/2011.
	0.596% 09/15/20.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78443J AB 5	SLM STUDENT LOAN TRUST 2006-C A2.....		09/15/2011.	Paydown.....		635,800	635,800	626,263	629,060	0	6,741	0	6,741	0	635,800	0	0	0	1,120	12/15/2011.
	0.596% 09/15/20.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78445Q AA 9	SLM STUDENT LOAN TRUST 2010-C A1.....		11/01/2011.	U B S.....		3,197,835	3,183,906	3,183,906	3,183,906	0	0	0	0	0	3,183,906	0	13,930	13,930	53,297	02/15/2013.
	1.928% 12/15/17.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78445Q AA 9	SLM STUDENT LOAN TRUST 2010-C A1.....		10/15/2011.	Paydown.....		1,086,202	1,086,202	1,086,202	1,086,202	0	0	0	0	0	1,086,202	0	0	0	9,383	02/15/2013.
	1.928% 12/15/17.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A.....		12/01/2011.	Paydown.....		463,016	463,016	463,013	462,970	0	46	0	46	0	463,016	0	0	0	8,848	01/20/2021.
	3.650% 07/20/27.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
786514 BS 7	SAFeway INC 3.950% 08/15/20.....		11/09/2011.	Wells Fargo Securities.....		1,018,050	1,000,000	1,008,220	1,008,118	0	(599)	0	(599)	0	1,007,520	0	10,530	10,530	50,692	08/15/2020.
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		12/01/2011.	Paydown.....		91,590	91,590	91,590	91,590	0	0	0	0	0	91,590	0	0	0	3,532	07/25/2030.
	5.203% 12/25/33.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
814138 AK 9	PROLOGIS TRUST FORMERLY.....		06/08/2011.	Tax Free Exchange.....		2,996,833	3,000,000	2,993,160	2,996,656	0	178	0	178	0	2,996,833	0	0	0	114,375	07/01/2017.
	SECURITY CAPITAL IND 7.625% 07/01/17.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A.....		10/01/2011.	Redemption 100.0000.....		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	7,827	10/01/2013.
	5.798% 10/01/13.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651K AA 3	SIERRA RECEIVABLES FUNDING CO 2009-2 A.....		08/20/2011.	Paydown.....		775,267	775,267	775,188	775,231	0	35	0	35	0	775,267	0	0	0	15,659	07/20/2012.
	4.520% 08/20/26.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1.....		12/20/2011.	Paydown.....		431,628	431,628	431,548	431,557	0	71	0	71	0	431,628	0	0	0	9,621	11/20/2018.
	4.480% 07/20/26.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.....		12/20/2011.	Paydown.....		386,487	386,487	386,450	386,450	0	37	0	37	0	386,487	0	0	0	6,661	06/20/2017.
	3.510% 11/20/25.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A.....		12/20/2011.	Paydown.....		618,910	618,910	618,845	618,848	0	62	0	62	0	618,910	0	0	0	11,384	07/20/2019.
	3.840% 11/15/25.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.10	68210*	AC 7		10/12/2011.	Redemption	100.0000	31,901	31,901	31,901	31,901	0	0	0	0	0	31,901	0	0	0	1,192	07/12/2016.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	705012	AA 0		12/13/2011.	Morgan Stanley & Co.		2,012,520	2,000,000	1,989,560	1,990,533	0	1,535	0	1,535	0	1,992,068	0	20,452	20,452	86,444	05/17/2016.
	706448	BK 2		02/15/2011.	Redemption	100.0000	250,000	250,000	249,953	249,936	0	64	0	64	0	250,000	0	0	0	5,644	02/15/2011.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	71912N	AA 5		10/01/2011.	Redemption	100.0000	625,008	625,008	625,008	625,008	0	0	0	0	0	625,008	0	0	0	28,728	04/01/2013.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	82667X	AC 3		05/22/2011.	Redemption	100.0000	86,942	86,942	83,862	84,704	0	0	0	0	0	84,704	0	2,238	2,238	3,844	11/22/2014.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	83173C	AD 2		11/03/2011.	J P Morgan & Co.		2,011,719	2,000,000	1,999,879	1,999,900	0	38	0	38	0	1,999,937	0	11,782	11,782	37,440	04/14/2013.
	83363R	AA 5		12/15/2011.	Redemption	100.0000	29,375	29,375	29,375	29,375	0	0	0	0	0	29,375	0	0	0	1,371	12/15/2026.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	87406D	AC 2		01/04/2011.	Miller Tabak Roberts		6,750	75,000	6,750	6,750	0	0	0	0	0	6,750	0	0	0	0	04/15/2011.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	880334	AA 5		11/15/2011.	Redemption	100.0000	35,682	35,682	35,860	35,745	0	(12)	0	(12)	0	35,733	0	(51)	(51)	1,449	11/15/2014.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	G3651#	AJ 4		12/02/2011.	Taxable Exchange		2,000,000	4,000,000	2,000,000	4,000,000	0	0	2,000,000	(2,000,000)	0	2,000,000	0	0	0	255,717	04/03/2017.
	G4939@	AA 7		12/22/2011.	Redemption	100.0000	1,142,857	1,142,857	1,134,183	1,138,349	0	1,437	0	1,437	0	1,139,787	0	3,071	3,071	68,457	12/22/2015.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	G7153#	AS 8		03/25/2011.	Redemption	100.0000	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	805,510	02/07/2016.
	G9284#	AM 9		11/08/2011.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	183,900	11/08/2011.
	N8783#	AB 3		03/02/2011.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	167,000	03/02/2011.
	X5427#	AA 2		10/06/2011.	Tax Free Exchange		1,000,000	2,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	12/19/2012.
							0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3899999.	Total - Bonds - Industrial and Miscellaneous						237,197,576	237,234,329	230,327,459	232,629,365	0	871,002	2,000,000	(1,128,998)	0	231,500,369	0	5,697,205	5,697,205	10,429,190	XXX.....
8399997.	Total - Bonds - Part 4						285,653,122	282,687,511	274,464,171	277,780,322	0	374,310	2,000,000	(1,625,690)	0	276,154,635	0	9,498,486	9,498,486	11,658,259	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5						19,384,393	19,214,567	19,182,557	0	0	(5,520)	0	(5,520)	0	19,177,033	0	207,360	207,360	304,559	XXX.....
8399999.	Total - Bonds						305,037,515	301,902,078	293,646,728	277,780,322	0	368,790	2,000,000	(1,631,210)	0	295,331,668	0	9,705,846	9,705,846	11,962,818	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks						305,037,515	XXX.....	293,646,728	277,780,322	0	368,790	2,000,000	(1,631,210)	0	295,331,668	0	9,705,846	9,705,846	11,962,818	XXX.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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

Bonds - U.S. Special Revenue and Special Assessment

31392W	D9	8	FHLMC 2514 PZ 5.500% 10/15/32.....	05/01/2011	Interest Capitalization.....	06/02/2011	Barclays Capital Inc.....	362,041	362,041	406,378	362,041	0	0	0	0	0	0	44,337	44,337	3,637	0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....								362,041	362,041	406,378	0	0	0	0	0	0	44,337	44,337	3,637	0

Bonds - Industrial and Miscellaneous

E15	04542B	MS	8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....	05/12/2011	Broadpoint.....	12/01/2011	Paydown.....	130,311	128,601	130,311	0	1,710	0	1,710	0	0	0	0	2,317	290
				5.010% 06/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	05377R	AW	4	AESOP FUNDING II LLC 2011-5A B.....	08/19/2011	RBS Securities Corp.....	12/14/2011	RBS Securities Corp.....	2,000,000	1,999,240	2,006,250	0	61	0	61	0	0	6,949	6,949	29,631	0
				4.720% 02/20/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	05956T	AA	7	BANC OF AMERICA FUNDING CORP 2011-R1 A1.....	02/24/2011	Bank of America.....	12/01/2011	Paydown.....	592,573	589,240	592,573	0	3,333	0	3,333	0	0	0	0	10,880	0
				4.000% 05/26/36.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	123168	AA	4	BUSH TRUCK LEASING LLC 2011-AA A.....	03/04/2011	BB&T Capital Markets.....	12/01/2011	Paydown.....	583,427	582,051	583,427	0	1,377	0	1,377	0	0	0	0	11,344	810
				5.000% 09/25/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	125634	AA	3	CLI FUNDING LLC 2011-1A NOTE.....	03/15/2011	Wells Fargo Securities.....	12/19/2011	Paydown.....	100,678	100,678	100,678	0	0	0	0	0	0	0	0	1,968	0
				4.500% 03/18/26.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	126186	AA	3	CPS AUTO TRUST 2011-A A.....	04/21/2011	U B S.....	12/16/2011	Paydown.....	582,223	582,143	582,223	0	80	0	80	0	0	0	0	5,252	0
				2.820% 04/16/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	17310A	AG	1	CITICORP MTGE SECURITIES INC 2006-2 1A7.....	03/22/2011	KGS - Alpha Capital.....	12/01/2011	Paydown.....	1,249,181	1,257,770	1,249,181	0	(8,588)	0	(8,588)	0	0	0	0	30,520	4,789
				5.750% 04/25/36.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	17312D	AC	2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....	04/15/2011	RBS Securities Corp.....	12/01/2011	Paydown.....	338,599	336,906	338,599	0	1,693	0	1,693	0	0	0	0	7,818	1,072
				6.000% 09/25/37.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	2254W0	PE	9	CS FIRST BOSTON MRTGE SEC 2005-11 8A1.....	03/23/2011	Performance Trust.....	12/01/2011	Paydown.....	252,991	255,165	252,991	0	(2,174)	0	(2,174)	0	0	0	0	7,756	996
				5.250% 12/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	30277M	AB	0	FUEL TRUST 2011-2 3.984% 06/15/16.....	06/14/2011	Bank of America.....	12/14/2011	Bank of America.....	1,000,000	1,000,000	994,500	0	0	0	0	0	0	(5,500)	(5,500)	20,141	0
	362341	DK	2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1.....	03/08/2011	KGS - Alpha Capital.....	12/01/2011	Paydown.....	568,649	572,914	568,649	0	(4,265)	0	(4,265)	0	0	0	0	13,596	790
				5.000% 07/25/35.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	42805R	BJ	7	HERTZ VEHICLE FINANCING LLC 2011-1A B2.....	06/10/2011	Bank of America Merrill Lynch....	12/14/2011	Bank of America.....	1,500,000	1,499,819	1,524,844	0	20	0	20	0	0	25,005	25,005	37,820	0
				4.960% 03/25/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	45254T	PM	0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....	04/14/2011	Pursuit Partners.....	12/01/2011	Paydown.....	335,158	329,502	335,158	0	5,656	0	5,656	0	0	0	0	6,995	870
				4.995% 08/25/34.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	46616M	AA	8	HENDERSON RECEIVABLES LLC 2010-3A A.....	06/01/2011	Broadpoint.....	12/15/2011	Paydown.....	61,777	61,391	61,777	0	386	0	386	0	0	0	0	820	138
				3.820% 12/15/48.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	59560U	AA	9	MID-STATE TRUST 2004-1 A.....	04/19/2011	Credit Suisse First Boston.....	12/01/2011	Paydown.....	59,325	60,706	59,325	0	(1,381)	0	(1,381)	0	0	0	0	1,265	238
				6.005% 08/15/37.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	674599	CC	7	OCCIDENTAL PETE CORP 3.125% 02/15/22.....	08/16/2011	Citi.....	11/01/2011	Bank of America.....	2,000,000	1,977,760	2,054,720	0	375	0	375	0	0	76,585	76,585	13,194	174
	71709*	AA	3	PH HOLDING LLC 7.000% 12/31/12.....	03/30/2011	No Broker.....	09/15/2011	Redemption 100.0000.....	22,976	0	22,976	0	0	0	0	0	0	22,976	22,976	2,817	0
	71709*	AA	3	PH HOLDING LLC 7.000% 12/31/12.....	06/30/2011	Interest Capitalization.....	09/15/2011	Redemption 100.0000.....	1,093	1,093	1,093	0	0	0	0	0	0	0	0	119	0
	74930E	AM	1	RBSSP RESECURITIZATION TRUST 2010-12 3A4.....	02/15/2011	RBS Securities Corp.....	12/01/2011	Paydown.....	524,903	529,168	524,903	0	(4,265)	0	(4,265)	0	0	0	0	7,453	1,575
				4.000% 06/27/32.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	82651R	AA	8	SIERRA RECEIVABLES FUNDING CO 2011-1A A.....	03/16/2011	Deutsche Bank Securities.....	12/20/2011	Paydown.....	555,984	555,928	555,984	0	56	0	56	0	0	0	0	6,855	0
				3.350% 06/20/18.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	82651T	AB	2	SIERRA RECEIVABLES FUNDING CO 2011-2A B.....	08/24/2011	RBS Securities Corp.....	12/14/2011	Bank of America.....	1,645,630	1,645,623	1,642,865	0	189	0	189	0	0	(2,946)	(2,946)	21,176	0
				4.250% 05/20/28.....					0	0	0	0	0	0	0	0	0	0	0	0	0
	82651T	AB	2	SIERRA RECEIVABLES FUNDING CO 2011-2A B.....	08/24/2011	RBS Securities Corp.....	11/20/2011	Paydown.....	354,370	354,369	354,370	0	2	0	2	0	0	0	0	1,836	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86359B 5G 2	4.250% 05/20/28.....		...	...	...	...	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	STRUCTURED ASSET SECURITIES 2005-4XS 3A4....		...	03/17/2011	Amherst Securities.....	12/01/2011	Paydown.....	269,099	268,090	269,099	269,099	0	1,009	0	1,009	0	0	0	0	9,289	752
872162 AF 9	4.790% 03/25/35.....		...	...	...	...	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	TAL ADVANTAGE LLC 2011-1A A.....		...	01/14/2011	Wells Fargo Securities.....	12/21/2011	Paydown.....	229,167	229,167	229,167	229,167	0	0	0	0	0	0	0	0	5,305	0
883145 AJ 3	4.600% 01/20/26.....		...	...	...	...	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	TEXTAINER MARINE CONTAINERS 2011-1A A.....		...	06/17/2011	Wells Fargo Securities.....	12/15/2011	Paydown.....	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	1,308	0
883556 AZ 5	4.700% 06/15/26.....		...	...	...	...	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	THERMO FISHER SCIENTIFIC INC.....		...	08/16/2011	RBC Capital Markets.....	11/08/2011	Deutsche Bank Securities.....	1,000,000	1,010,000	1,034,200	1,009,796	0	(204)	0	(204)	0	0	24,404	24,404	8,800	300
918204 AV 0	3.600% 08/15/21.....		...	...	...	...	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	VF CORP 3.500% 09/01/21.....		...	08/17/2011	Bank of America.....	11/08/2011	Wells Fargo Securities.....	1,000,000	998,155	1,013,740	998,190	0	35	0	35	0	0	15,550	15,550	7,778	0
94982C AF 5	2.642% 01/25/35.....		...	...	...	...	...	787,141	771,398	787,141	787,141	0	15,743	0	15,743	0	0	0	0	11,103	1,499
	WELLS FARGO MB TRST 2004-DD 2A5.....		...	01/21/2011	Stone & Youngberg LLC.....	12/01/2011	Paydown.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0
94982J AA 1	2.642% 01/25/35.....		...	...	...	...	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	WELLS FARGO MTG BACKED SEC 2005-6 A1.....		...	06/09/2011	Barclays Capital Inc.....	12/01/2011	Paydown.....	1,007,271	1,023,639	1,007,271	1,007,271	0	(16,368)	0	(16,368)	0	0	0	0	15,766	1,910
38999999.	5.250% 08/25/35.....		...	...	...	...	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Total - Bonds - Industrial and Miscellaneous.....		...	...	...	...	...	18,852,526	18,820,516	18,978,015	18,814,992	0	(5,520)	0	(5,520)	0	0	163,023	163,023	300,922	16,203
83999998.	Total - Bonds.....		...	...	...	...	...	19,214,567	19,182,557	19,384,393	19,177,033	0	(5,520)	0	(5,520)	0	0	207,360	207,360	304,559	16,203
99999999.	Total - Bonds, Preferred and Common Stocks.....		...	...	...	...	...	19,182,557	19,384,393	19,177,033	19,177,033	0	(5,520)	0	(5,520)	0	0	207,360	207,360	304,559	16,203

Sch. D-Pt. 6-Sn. 1
NONE

Sch. D-Pt. 6-Sn. 2
NONE

Sch. DA-Pt. 1
NONE

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

Sch. DB-Pt. A-Sn. 2
NONE

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

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

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

Sch. DB-Pt. D
NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

Common Stocks - Money Market Mutual Funds

000000	00	0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO.....	.....	U.....	97,551,493	97,551,493	.....
7499999			Total - Common Stocks - Money Market Mutual Funds.....			97,551,493	97,551,493	XXX.....
7599999			Total - Common Stock.....			97,551,493	97,551,493	XXX.....
7699999			Total - Preferred and Common Stock.....			97,551,493	97,551,493	XXX.....
9999999			Totals.....			97,551,493	97,551,493	XXX.....

General Interrogatories:

1. The activity for the year: Fair Value \$.....97,551,493 Book/Adjusted Carrying Value \$.....97,551,493
2. Average balance for the year: Fair Value \$.....122,951,436 Book/Adjusted Carrying Value \$.....122,951,436
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....97,551,493 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
US Bank NA..... Cincinnati, OH.....	.....	.....0.000	0	0	(7,874,448)	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	0	0	(7,874,448)	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	0	0	(7,874,448)	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	0	0	(7,874,448)	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(4,812,719)	4. April.....	(5,012,643)	7. July.....	(7,178,931)	10. October.....	(3,228,390)
2. February.....	(10,227,795)	5. May.....	32,650,872	8. August.....	(6,407,260)	11. November.....	(5,178,271)
3. March.....	(5,585,924)	6. June.....	(26,905,360)	9. September.....	(10,901,909)	12. December.....	(7,874,448)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL	.....	.....	.....0	0	0	0
2.	Alaska.....AK	.....	.....	.....0	0	0	0
3.	Arizona.....AZ	.....	.....	.....0	0	0	0
4.	Arkansas.....AR	ST..	State regulatory requirement.....	200,818	311,094	0	0
5.	California.....CA	.....	.....	.....0	0	0	0
6.	Colorado.....CO	.....	.....	.....0	0	0	0
7.	Connecticut.....CT	.....	.....	.....0	0	0	0
8.	Delaware.....DE	.....	.....	.....0	0	0	0
9.	District of Columbia.....DC	.....	.....	.....0	0	0	0
10.	Florida.....FL	.....	.....	.....0	0	0	0
11.	Georgia.....GA	ST..	State regulatory requirement.....	60,246	93,328	0	0
12.	Hawaii.....HI	.....	.....	.....0	0	0	0
13.	Idaho.....ID	.....	.....	.....0	0	0	0
14.	Illinois.....IL	.....	.....	.....0	0	0	0
15.	Indiana.....IN	.....	.....	.....0	0	0	0
16.	Iowa.....IA	.....	.....	.....0	0	0	0
17.	Kansas.....KS	.....	.....	.....0	0	0	0
18.	Kentucky.....KY	.....	.....	.....0	0	0	0
19.	Louisiana.....LA	.....	.....	.....0	0	0	0
20.	Maine.....ME	.....	.....	.....0	0	0	0
21.	Maryland.....MD	.....	.....	.....0	0	0	0
22.	Massachusetts.....MA	ST..	State regulatory requirement.....	100,409	155,547	0	0
23.	Michigan.....MI	.....	.....	.....0	0	0	0
24.	Minnesota.....MN	.....	.....	.....0	0	0	0
25.	Mississippi.....MS	.....	.....	.....0	0	0	0
26.	Missouri.....MO	.....	.....	.....0	0	0	0
27.	Montana.....MT	.....	.....	.....0	0	0	0
28.	Nebraska.....NE	.....	.....	.....0	0	0	0
29.	Nevada.....NV	.....	.....	.....0	0	0	0
30.	New Hampshire.....NH	.....	.....	.....0	0	0	0
31.	New Jersey.....NJ	.....	.....	.....0	0	0	0
32.	New Mexico.....NM	ST..	State regulatory requirement.....	101,133	135,633	0	0
33.	New York.....NY	.....	.....	.....0	0	0	0
34.	North Carolina.....NC	ST..	State regulatory requirement.....	401,637	622,188	0	0
35.	North Dakota.....ND	.....	.....	.....0	0	0	0
36.	Ohio.....OH	ST..	State regulatory requirement.....	1,629,528	2,446,572	0	0
37.	Oklahoma.....OK	.....	.....	.....0	0	0	0
38.	Oregon.....OR	.....	.....	.....0	0	0	0
39.	Pennsylvania.....PA	.....	.....	.....0	0	0	0
40.	Rhode Island.....RI	.....	.....	.....0	0	0	0
41.	South Carolina.....SC	ST..	State regulatory requirement.....	175,716	272,207	0	0
42.	South Dakota.....SD	.....	.....	.....0	0	0	0
43.	Tennessee.....TN	.....	.....	.....0	0	0	0
44.	Texas.....TX	.....	.....	.....0	0	0	0
45.	Utah.....UT	.....	.....	.....0	0	0	0
46.	Vermont.....VT	.....	.....	.....0	0	0	0
47.	Virginia.....VA	ST..	State regulatory requirement.....	251,023	388,868	0	0
48.	Washington.....WA	.....	.....	.....0	0	0	0
49.	West Virginia.....WV	.....	.....	.....0	0	0	0
50.	Wisconsin.....WI	.....	.....	.....0	0	0	0
51.	Wyoming.....WY	.....	.....	.....0	0	0	0
52.	American Samoa.....AS	.....	.....	.....0	0	0	0
53.	Guam.....GU	.....	.....	.....0	0	0	0
54.	Puerto Rico.....PR	.....	.....	.....0	0	0	0
55.	US Virgin Islands.....VI	.....	.....	.....0	0	0	0
56.	Northern Mariana Islands.....MP	.....	.....	.....0	0	0	0
57.	Canada.....CN	.....	.....	.....0	0	0	0
58.	Aggregate Alien and Other.....OT	...XXX..	XXX.....	0	0	0	0
59.	Total.....	...XXX..	XXX.....	2,920,510	4,425,437	0	0

DETAILS OF WRITE-INS

5801.	.....	.....	.....	.....0	0	0	0
5802.	.....	.....	.....	.....0	0	0	0
5803.	.....	.....	.....	.....0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	...XXX..	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX..	XXX.....	0	0	0	0

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