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QUARTERLY STATEMENT

As of March 31, 2012

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

Larry Joel Adams	Senior Vice President & Chief Agency Officer	Thomas Abdo Barefield	Executive Vice President & Chief Marketing Officer
Lee Edward Bartels	Senior Vice President	Howard Charles Becker	Executive Vice President & Chief Administrative Officer
Richard Jerome Bodner #	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 & Chief Product Officer	Michael Francis Haverkamp	Senior Vice President
Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary	David Dale Herr, Jr.	Senior Vice President
Stephen Ray Murphy	Senior Vice President	George Barclay Pearson, Jr.	Senior Vice President
Arthur James Roberts	Senior Vice President & CFO	James Clive Smith	Senior Vice President
Barbara Ann Turner	President & COO, ONESCO	Paul Joseph Twilling	Senior Vice President

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Howard Charles Becker	Jack Elliott Brown	Joseph Alex Campanella
Christopher Allen Carlson	Thomas Gerald Cody	Ronald John Dolan	Victoria Buyniski Gluckman
John Weber Hayden	Gary Thomas Huffman	James Francis Orr	John Russell Phillips
John Michael Schlotman			

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

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

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

Subscribed and sworn to before me

This ______ day of May, 2012

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

b. If no: 1. State the amendment number ______

2. Date filed ______

3. Number of pages attached ______

Roxanna S Henry, Notary Public

May 11, 2014

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,938,685,987		3,938,685,987	4,092,479,134
2. Stocks:				
2.1 Preferred stocks	257,023		257,023	235,284
2.2 Common stocks	522,026,984		522,026,984	530,505,508
3. Mortgage loans on real estate:				
3.1 First liens	884,502,976		884,502,976	887,273,641
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	296,501		296,501	296,500
4.3 Properties held for sale (less $..........0 encumbrances)	3,207,372		3,207,372	3,225,331
5. Cash ($.....141,692,544), cash equivalents ($..........0) and short-term investments ($.....349,396,398)	491,088,942		491,088,942	345,361,180
6. Contract loans (including $..........0 premium notes)	249,707,605		249,707,605	247,954,877
7. Derivatives	21,690,916		21,690,916	13,446,313
8. Other invested assets			0	
9. Receivables for securities	626,733		626,733	6,746,263
10. Securities lending reinvested collateral assets	142,883,789		142,883,789	175,060,753
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,254,974,828	0	6,254,974,828	6,302,584,784
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	56,464,454		56,464,454	53,175,251
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,686,775		6,686,775	7,433,533
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	28,280,744		28,280,744	27,813,814
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,340,888		21,340,888	8,601,779
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	1,672		1,672	7,975
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	23,276,150		23,276,150	14,733,309
18.2 Net deferred tax asset	116,943,699	55,726,469	61,217,230	68,790,196
19. Guaranty funds receivable or on deposit	1,796,263		1,796,263	1,845,125
20. Electronic data processing equipment and software	3,464,897		3,464,897	3,200,317
21. Furniture and equipment, including health care delivery assets ($..........0)	2,607,893	2,607,893	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	37,410,373		37,410,373	45,991,791
24. Health care ($..........0) and other amounts receivable	14,731,593	14,731,593	0	
25. Aggregate write-ins for other than invested assets	106,869,954	24,174,244	82,695,710	75,252,948
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,674,850,183	97,240,199	6,577,609,984	6,609,430,822
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	12,969,325,038		12,969,325,038	11,519,577,343
28. Total (Lines 26 and 27)	19,644,175,221	97,240,199	19,546,935,022	18,129,008,165

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Annuity rider charges receivable	65,575,613		65,575,613	59,758,957
2502. Keyman insurance	10,423,438		10,423,438	9,324,303
2503. Fund revenue receivable	5,912,105		5,912,105	5,382,912
2598. Summary of remaining write-ins for Line 25 from overflow page	24,958,798	24,174,244	784,554	786,776
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	106,869,954	24,174,244	82,695,710	75,252,948

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....4,566,265,148 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	4,566,265,148	4,529,366,373
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	87,624,618	88,209,279
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	548,008,573	595,613,512
4.	Contract claims:		
	4.1 Life	13,140,122	14,792,795
	4.2 Accident and health	1,022,967	937,883
5.	Policyholders' dividends $.....1,345,816 and coupons $..........0 due and unpaid	1,345,816	1,249,616
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	43,965,076	45,398,381
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	1,340,286	908,724
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	56,908,947	56,910,873
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,014,782, accident and health $.....547,470 and deposit-type contract funds $..........0	4,562,252	6,139,923
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	9,374,850	9,360,805
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(197,780,223) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(197,780,223)	(179,406,770)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,192,243	2,520,285
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	5,170,141	5,176,674
17.	Amounts withheld or retained by company as agent or trustee	99,075,486	98,898,914
18.	Amounts held for agents' account, including $.....2,473,967 agents' credit balances	3,612,284	3,743,759
19.	Remittances and items not allocated	97,191,837	13,381,898
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		40,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	18,496,942	22,034,427
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers	112,153,703	32,432,423
	24.04 Payable to parent, subsidiaries and affiliates	5,575,691	128,832,103
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	28,165,511	13,648,754
	24.09 Payable for securities	8,609,341	
	24.10 Payable for securities lending	142,883,789	175,060,753
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	1,717,091	1,703,464
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,660,622,491	5,706,914,848
27.	From Separate Accounts statement	12,969,325,038	11,519,577,343
28.	Total liabilities (Lines 26 and 27)	18,629,947,529	17,226,492,191
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	24,414,958
32.	Surplus notes	109,183,538	109,164,465
33.	Gross paid in and contributed surplus	183,297,154	183,297,154
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	614,506,802	575,639,397
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	906,987,494	892,515,974
38.	Totals of Lines 29, 30 and 37	916,987,494	902,515,974
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	19,546,935,023	18,129,008,165

DETAILS OF WRITE-INS

2501.	Unclaimed funds	1,717,091	1,703,464
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,717,091	1,703,464
3101.	Additional deferred tax asset		24,414,958
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	24,414,958
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	686,791,065	528,086,303	1,948,437,379
2. Considerations for supplementary contracts with life contingencies	103,505		
3. Net investment income	82,789,652	81,149,838	339,547,834
4. Amortization of Interest Maintenance Reserve (IMR)	1,528,907	1,218,740	6,033,377
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	1,104,899	1,261,324	5,351,601
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	39,596,365	36,681,789	148,790,146
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	45,495,086	40,137,101	166,188,786
9. Totals (Lines 1 to 8.3)	857,409,479	688,535,095	2,614,349,123
10. Death benefits	12,607,310	15,408,113	55,224,073
11. Matured endowments (excluding guaranteed annual pure endowments)	289,452	189,044	885,797
12. Annuity benefits	98,622,270	86,210,190	358,275,309
13. Disability benefits and benefits under accident and health contracts	2,198,389	2,242,987	8,989,211
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	227,867,933	231,933,056	946,423,823
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	42,014,872	10,147,968	32,705,982
18. Payments on supplementary contracts with life contingencies	128,383	136,115	562,987
19. Increase in aggregate reserves for life and accident and health contracts	(7,345,685)	10,663,309	4,693,872
20. Totals (Lines 10 to 19)	376,382,924	356,930,782	1,407,761,054
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	56,254,562	44,034,238	177,050,516
22. Commissions and expense allowances on reinsurance assumed	1,966,047	1,480,769	4,509,310
23. General insurance expenses	21,544,304	18,434,058	75,341,619
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,165,435	3,071,640	8,694,848
25. Increase in loading on deferred and uncollected premiums	367,052	560,246	1,987,267
26. Net transfers to or (from) Separate Accounts net of reinsurance	331,925,340	221,530,593	802,751,321
27. Aggregate write-ins for deductions	1,307,890	4,067,307	12,556,328
28. Totals (Lines 20 to 27)	792,913,554	650,109,633	2,490,652,263
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	64,495,925	38,425,462	123,696,860
30. Dividends to policyholders	8,753,470	9,764,566	45,536,188
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	55,742,455	28,660,896	78,160,672
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,224,301	8,547,786	2,097,219
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	51,518,154	20,113,110	76,063,453
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(822,221) (excluding taxes of $.....822,221 transferred to the IMR)	(25,889,205)	(6,401,009)	(2,688,556)
35. Net income (Line 33 plus Line 34)	25,628,949	13,712,101	73,374,897
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	902,515,977	860,700,902	860,700,902
37. Net income (Line 35)	25,628,949	13,712,101	73,374,897
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(6,475,713)	(14,886,311)	179,089,985
39. Change in net unrealized foreign exchange capital gain (loss)	1,177,597	(584,074)	(118,443)
40. Change in net deferred income tax	603,004	6,965,436	28,218,826
41. Change in nonadmitted assets	(6,101,467)	(6,361,808)	(44,123,323)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	3,537,485	8,692,721	(1,110,489)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			811,597
47. Other changes in surplus in Separate Accounts Statement		44,729	(722,939)
48. Change in surplus notes	19,073	9,050	3,734,343
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders		(13,000,000)	(108,000,000)
53. Aggregate write-ins for gains and losses in surplus	(3,917,407)	(1,184,228)	(89,339,379)
54. Net change in capital and surplus (Lines 37 through 53)	14,471,521	(6,592,384)	41,815,075
55. Capital and surplus as of statement date (Lines 36 + 54)	916,987,498	854,108,518	902,515,977

DETAILS OF WRITE-INS

08.301.	Policy charges	29,236,851	25,492,712	116,569,169
08.302.	Fee income	9,936,821	9,235,179	38,358,062
08.303.	Rider fees	5,816,859	4,595,336	10,468,545
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	504,555	813,874	793,010
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	45,495,086	40,137,101	166,188,786
2701.	Reserve adjustment on reinsurance assumed	1,126	2,856,499	8,358,595
2702.	Health surrender benefits	1,306,764	1,210,808	4,197,733
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,307,890	4,067,307	12,556,328
5301.	Additional deferred tax asset		(1,964,779)	1,670,570
5302.	Prior period adjustment	(3,917,407)	780,551	2,148,138
5303.	Voluntary Reserve			(93,158,087)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(3,917,407)	(1,184,228)	(89,339,379)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	687,238,908	528,554,899	1,943,897,696
2.	Net investment income	79,399,598	75,609,951	342,347,542
3.	Miscellaneous income	86,196,350	73,184,878	320,330,533
4.	Total (Lines 1 through 3)	852,834,856	677,349,728	2,606,575,771
5.	Benefit and loss related payments	356,098,336	329,573,250	1,363,726,730
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	350,298,793	222,366,410	779,834,313
7.	Commissions, expenses paid and aggregate write-ins for deductions	86,067,417	74,069,420	278,555,712
8.	Dividends paid to policyholders	10,090,575	9,175,315	40,731,596
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	12,767,142	(5,589,853)	(40,561,038)
10.	Total (Lines 5 through 9)	815,322,263	629,594,542	2,422,287,313
11.	Net cash from operations (Line 4 minus Line 10)	37,512,593	47,755,186	184,288,458
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	183,971,968	116,006,729	721,971,588
	12.2 Stocks	187,000	47	2,534
	12.3 Mortgage loans	14,402,105	14,526,898	81,754,126
	12.4 Real estate			131,600
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(2,607)
	12.7 Miscellaneous proceeds	46,905,835	3,027,228	91,614,888
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	245,466,908	133,560,902	895,472,129
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	28,541,245	67,060,607	510,493,047
	13.2 Stocks	187,000	5,000,037	39,116,143
	13.3 Mortgage loans	11,630,000	2,930,000	90,359,000
	13.4 Real estate			153,000
	13.5 Other invested assets			
	13.6 Miscellaneous applications	8,244,603		9,080,547
	13.7 Total investments acquired (Lines 13.1 to 13.6)	48,602,848	74,990,644	649,201,737
14.	Net increase (decrease) in contract loans and premium notes	1,752,728	5,278,114	8,727,263
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	195,111,332	53,292,144	237,543,129
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		9,050	
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(45,652,673)	(133,390,522)	(265,756,130)
	16.5 Dividends to stockholders	40,000,000	13,000,000	68,000,000
	16.6 Other cash provided (applied)	(1,243,490)	28,413,531	(78,166,843)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(86,896,163)	(117,967,941)	(411,922,973)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	145,727,762	(16,920,611)	9,908,614
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	345,361,180	335,452,566	335,452,566
	19.2 End of period (Line 18 plus Line 19.1)	491,088,942	318,531,955	345,361,180

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

20.0001				

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	62,702,828	57,215,506	251,534,057
3. Ordinary individual annuities	588,822,058	436,281,341	1,645,351,725
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	34,034,507	32,668,681	122,920,349
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	3,996,091	4,157,343	16,376,145
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	689,555,484	530,322,871	2,036,182,276
12. Deposit-type contracts			17,728,561
13. Total	689,555,484	530,322,871	2,053,910,837

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At March 31, 2012, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors

The Company's March 31, 2012 financial statements reflect a prior period adjustment relating to the recording of modified coinsurance (MODCO) reserves in the December 31, 2011 financial statements. Agreements relating to these reserves were amended in December 2011 and a portion of the reserves connected to the products covered by the amendment was recorded. This resulted in overstating surplus as of December 31, 2011 by $1,012,903. The events contributing to the adjustment impact surplus as follows:

Aggregate write-ins for deductions (P4, L27, C1)	$ 1,558,312
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	545,409
Decrease in surplus (P4, L53, C1)	$ (1,012,903)

The Company's March 31, 2012 financial statements reflect a prior period adjustment relating to the calculation and recording of the deferred tax asset (DTA) reversal factor. The DTA reversal factor that was used was applied inconsistently across the life insurance product lines. Upon applying a consistent factor it was determined that the net DTA as of December 31, 2011 was overstated by $2,904,504. The events contributing to the adjustment impact surplus as follows:

Net deferred tax asset (P2, L18.2,C3)	$ (2,904,504)
Decrease in surplus (P4, L53, C1)	$ (2,904,504)

3. - 4. No significant change

5. Investments

D. Loan-Backed Securities

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

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

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

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value
For the 3 month period ended September 30, 2009					
67087TCY5	$ 273,596	$ -	$ 273,596	$ -	$ -
674135DP0	4,931,531	4,855,879	75,653	4,855,878	2,039,450
674135EM6	867,146	828,060	431,142	436,004	720,961
675748CF2	186,430	-	186,430	-	-
68213KAF2	239,673	-	239,673	-	-
22540VXF4	832,926	660,137	165,506	667,420	144,402
76110HJ75	7,936,209	7,794,518	139,861	7,796,348	5,109,200
8635725B5	1,455,008	1,141,238	309,494	1,145,514	344,708
Total	$ 16,722,519	$ 15,279,832	$ 1,821,355	$ 14,901,164	$ 8,358,721
For the 3 month period ended December 31, 2009					
02660TBU6	$ 7,637,139	$ 7,601,656	$ 35,483	$ 7,601,656	$ 4,914,273
07383GAT3	1,469,458	865,190	604,268	865,190	608,617
073879ED6	4,970,879	4,933,122	37,757	4,933,122	3,261,754
12489WGE8	3,290,198	3,240,825	49,373	3,240,825	1,805,891
12667FY33	6,946,573	6,926,199	20,374	6,926,199	3,570,140
1729732R9	96,974	95,474	1,499	95,474	72,731
21075WBX2	1,028,503	973,648	54,854	973,648	784,634
225458AY4	2,960,468	2,948,717	11,751	2,948,717	2,256,867
45254TPL2	7,662,642	7,545,018	117,624	7,545,018	5,894,080
52520MAE3	2,885,449	2,843,398	42,052	2,843,398	1,611,270
67087TAE1	722,207	687,046	35,161	687,046	431,471
67087TDS7	2,964,616	2,240,261	724,355	2,240,261	939,801
674135EM6	7,331,749	7,124,067	207,682	7,124,067	579,683
68213KAD7	7,331,749	7,124,067	207,682	7,124,067	4,026,880
76110HJ75	7,794,518	7,718,388	76,130	7,718,388	4,919,840
76110WXR2	4,994,245	4,763,985	230,261	4,763,985	2,089,500
86359AK36	2,900,359	2,355,832	544,527	2,355,832	2,266,618
Total	$ 72,987,727	$ 69,986,893	$ 3,000,834	$ 69,986,893	$ 40,034,050

NOTES TO FINANCIAL STATEMENTS

For the 3 month period ended March 31, 2010

12489WGE8	$ 3,240,825	$ 3,161,000	$ 79,825	$ 3,161,000	$ 2,131,687
12667FY33	6,926,199	6,851,250	74,949	6,851,250	3,985,423
12668AMN2	93,262	91,700	1,562	91,700	65,492
12669GEZ0	4,946,806	4,927,500	19,306	4,927,500	4,212,830
20846QHQ4	2,542,815	1,788,000	754,815	1,788,000	1,355,294
21075WBX2	952,003	926,000	26,003	926,000	800,096
22540VXF4	660,137	641,000	19,137	641,000	135,838
67087TDS7	2,208,046	1,372,000	836,046	1,372,000	1,286,332
674135DP0	4,855,878	4,277,896	577,982	4,277,896	2,940,065
68213KAD7	6,996,283	6,791,000	205,283	6,791,000	6,290,907
76110HJ75	7,718,388	7,659,200	59,188	7,659,200	5,177,898
76110HQ77	5,667,417	5,611,080	56,337	5,611,080	3,258,445
76110WXR2	4,763,985	4,685,000	78,985	4,685,000	1,871,350
86359APD9	12,760,928	12,726,000	34,928	12,726,000	9,328,093
86359BJ85	4,784,548	4,763,950	20,598	4,763,950	3,495,512
Total	$ 69,117,519	$ 66,272,576	$ 2,844,943	$ 66,272,576	$ 46,335,261

For the 3 month period ended June 30, 2010

02660TBU6	$ 7,601,656	$ 7,588,123	$ 13,533	$ 7,588,123	$ 5,453,213
03215PET2	416,652	389,290	27,362	389,290	194,780
12667FR56	6,893,303	6,681,615	211,688	6,681,615	4,873,540
12668AMN2	91,751	90,074	1,677	90,074	71,183
45254TPL2	7,545,018	7,503,750	41,268	7,503,750	6,339,736
52520MAE3	2,843,398	2,815,668	27,730	2,815,668	1,723,590
64352VGU9	9,824,333	9,756,591	67,742	9,756,591	5,894,100
67087TDS7	1,324,564	508,740	815,824	508,740	1,331,340
7609855B3	3,908,123	3,892,030	16,093	3,892,030	2,805,960
76110HJ75	7,659,200	7,558,440	100,760	7,558,440	5,640,080
8635725B5	934,258	905,750	28,508	905,750	286,842
86359AK36	2,130,884	2,098,130	32,754	2,098,130	2,223,316
92922FLW6	4,977,098	4,962,700	14,398	4,962,700	4,102,010
Total	$ 56,150,238	$ 54,750,901	$ 1,399,337	$ 54,750,901	$ 40,939,690

For the 3 month period ended September 30, 2010

02660TBU6	$ 7,588,123	$ 6,320,160	$ 1,267,963	$ 6,320,160	$ 5,597,476
20846QHQ4	1,735,754	1,706,619	29,135	1,706,619	1,539,479
22540VXF4	641,000	182,560	458,440	182,560	139,490
35729PAM2	70,468	64,320	6,148	64,320	13,225
67087TAE1	649,910	618,307	31,603	618,307	469,511
674135DP0	4,277,896	4,189,000	88,896	4,189,000	4,072,450
76110HJ75	7,558,440	7,512,000	46,440	7,512,000	5,869,032
76110WXR2	4,685,000	4,165,000	520,000	4,165,000	2,039,050
86359AK36	2,094,158	1,880,550	213,608	1,880,550	2,287,416
Total	$ 29,300,749	$ 26,638,516	$ 2,662,233	$ 26,638,516	$ 22,027,129

For the 3 month period ended December 31, 2010

68213KAD7	$ 6,324,971	$ 6,141,123	$ 183,848	$ 6,141,123	$ 6,165,214
921796GR3	1,218,861	1,206,733	12,128	1,206,733	1,182,059
140725AE2	814,586	286,914	527,672	286,914	860,026
02660TBU6	6,320,160	6,298,880	21,280	6,298,880	5,439,654
12669EAF3	9,163,208	9,152,076	11,132	9,152,076	8,624,796
21075WBA2	191,206	151,874	39,332	151,874	151,001
21075WCJ2	400,604	388,786	11,818	388,786	356,221
760985B83	3,205,386	3,179,831	25,555	3,179,831	3,088,586
76110G2T7	10,194,457	10,135,630	58,827	10,135,630	10,394,620
86358RWU7	5,443,958	5,379,429	64,529	5,379,429	4,690,505
86359AK36	1,880,550	1,808,202	72,348	1,808,202	2,217,873
Total	$ 45,157,947	$ 44,129,478	$ 1,028,469	$ 44,129,478	$ 43,170,555

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

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

For the 3 month period ended September 30, 2011

22540VZZ8	$ 6,268,701	$ 6,139,979	$ 128,722	$ 6,139,979	$ 3,940,453
Total	$ 6,268,701	$ 6,139,979	$ 128,722	$ 6,139,979	$ 3,940,453

NOTES TO FINANCIAL STATEMENTS

For the 3 month period ended December 31, 2011

759950CU0	$ 5,000,883	$ 4,759,883	$ 241,000	$ 4,759,883	$ 4,562,900
12668AMN2	90,450	88,856	1,594	88,856	69,225
21075WBX2	771,163	637,654	133,508	637,654	512,833
36157RD93	903,591	881,222	22,369	881,222	829,076
52518RBE5	106,976	104,404	2,571	104,404	73,737
12669GC82	4,479,983	4,471,632	8,352	4,471,632	4,256,609
22540VZZ8	6,004,225	5,754,721	249,504	5,754,721	3,863,616
45254TPL2	7,503,750	7,384,000	119,750	7,384,000	6,627,088
760985B83	3,184,823	3,162,383	22,441	3,162,383	3,045,267
76110HQ77	5,617,420	5,543,319	74,100	5,543,319	4,903,876
76110HRW1	4,972,058	4,954,768	17,290	4,954,768	4,831,735
Total	$ 38,635,322	$ 37,742,843	$ 892,479	$ 37,742,843	$ 33,575,962

For the 3 month period ended March 31, 2012

12668AMN2	$ 88,932	$ 81,430	$ 7,502	$ 81,430	$ 75,435
36157RD93	851,631	834,003	17,628	834,003	757,236
12667FY33	6,851,250	6,517,000	334,250	6,517,000	5,617,325
22540VZZ8	5,685,856	5,421,027	264,830	5,421,027	3,904,082
76110HQ77	5,544,894	5,497,575	47,319	5,497,575	5,097,065
Total	$ 19,022,563	$ 18,351,035	$ 671,528	$ 18,351,035	$ 15,451,143

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

(a) The aggregate amount of unrealized losses:

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

6-8. No significant change

9. Income Taxes

During 2012, the Company adopted SSAP No. 101, Income Taxes – A Replacement of SSAP No. 10R and SSAP No. 10. Implementation did not result in any significant change in the calculation of the deferred tax asset or have any impact on prior surplus. However, a change in the presentation of the additional deferred tax asset did occur as a result. On the Statement of Liabilities, Surplus and Other Funds, the additional deferred tax asset had been included in Aggregate Write-ins for Special Surplus Funds (P3, L31) prior to January 1 ,2012 and is now classified as Unassigned Surplus (P3, L35). On the Summary of Operations, the change in additional deferred tax asset had been included in Aggregate Write-ins for Gains and Losses in Surplus (P4, L53) prior to January 1 ,2012 and is now classified as Change in Net Deferred Income Tax (P4, L40).

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $8,000,000, $0, $1,000,000 and $0 as of March 31, 2012 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

The Company paid no dividends to its parent, Ohio National Financial Services Inc. (ONFS), in 2012.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. (ONMH) and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. LAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2012, ONLIC held the following balances for the participating entities in Page 3 Line 24.4 Payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

LAC	$ 134,994,067
Suffolk Capital Management LLC	144,558
ONFS	37,868,427
Sycamore Re, LTD.	(203,078,027)
ONII	88,717
Montgomery	7,271,961
Ohio National Mutual Holdings, Inc.	303,422
ONFlight Inc	1,740,274
ON Global Holdings Inc	(166,081)
Financial Way Realty, Inc.	7,282,058
Kenwood Re	241,395
Total	$ (13,309,229)

11 - 16. No significant change

NOTES TO FINANCIAL STATEMENTS

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

C. Wash Sales

The Company has no wash sales.

18 - 19. No significant change

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2012 are as follows:

	(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 141,692,544	$ -	$ -	$ 141,692,544
	Short term	19,396,479	329,999,917		349,396,396
	Securities lending collateral	-	142,883,789	-	142,883,789
	Perpetual Preferred stock				
	Industrial and Misc.	-	155,789	-	155,789
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Perpetual Preferred Stocks	-	155,789	-	155,789
	Bonds				
	U.S. Governments	-	-	-	-
	Industrial and Misc	-	-	-	-
	Hybrid Securities	-	9,035,676	7,031,510	16,067,186
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Bonds	-	9,035,676	7,031,510	16,067,186
	Common Stock				
	Industrial and Misc	-	37,793,568	-	37,793,568
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	37,793,568	-	37,793,568
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	8,604,735	-	8,604,735
	Credit contracts	-	-	-	-
	Futures contracts	13,086,181	-	-	13,086,181
	Commodity forward contracts	-	-	-	-
	Total Derivatives	13,086,181	8,604,735	-	21,690,916
	Separate account assets	12,969,325,038	-	-	12,969,325,038
	Total assets at fair value	$ 13,143,500,242	$ 528,473,474	$ 7,031,510	$ 13,679,005,226
b.	Liabilities at fair value				
	Derivative liabilities	$ 28,165,511	$ -	$ -	$ 28,165,511
	Total liabilities at fair value	$ 28,165,511	$ -	$ -	$ 28,165,511

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

	Balance at 12/31/2011	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 3/31/2012
a. Assets:										
Loan-backed & structured	$ 4,152,398	$ -	$ -	$ -	$ (57,916)	$ -	$ -	$ -	$ (8,903)	$ 4,085,579
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	2,959,261	-	-	-	(13,330)	-	-	-	-	2,945,931
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 7,111,659	$ -	$ -	$ -	$ (71,246)	$ -	$ -	$ -	$ (8,903)	$ 7,031,510
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

NOTES TO FINANCIAL STATEMENTS

21. Other

C. Other Disclosures

General Interrogatory 15.2

As of March 31, 2012, the Company holds $8.6 million in over-the-counter S&P 500 European put options in order to hedge the exposure on its guaranteed principal protection rider (GPP) and guaranteed principal access rider (GPA). Since this program uses put options, there are no additional cash requirements for the Company related to these derivative instruments.

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

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

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

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

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

Derivative instruments are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative, the gain or loss shall be recognized in income. During 2012, the Company has recognized $ 25,992,199 in losses in the statement of operations.

22 - 24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2011 were $62,456,206. As of March 31, 2012, $2,123,858 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $59,800,476. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/1/2012..........................

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $..................................0

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 4,937,350	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 492,636,141	$ 0
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 497,573,491	$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$884,502,976
1.14	Total mortgages in good standing	$884,502,976
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$884,502,976
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,202,172	6,242,784	33,170	288,469	7,766,595	2,722
2.	Alaska AK	N	19,163	30,000	499		49,662	137
3.	Arizona AZ	L	1,151,941	10,022,109	27,928	123,424	11,325,402	5,664
4.	Arkansas AR	L	468,529	3,717,143	27,158	119,649	4,332,479	1,576
5.	California CA	L	2,692,900	31,585,919	263,387	1,712,652	36,254,858	18,522
6.	Colorado CO	L	1,860,203	7,677,501	176,563	196,667	9,910,934	17,175
7.	Connecticut CT	L	523,609	3,141,889	49,459	79,657	3,794,614	28,057,022
8.	Delaware DE	L	64,153	3,044,253	12,444	5,394	3,126,244	38
9.	District of Columbia DC	L	54,706	1,966,779	5,575	60,861	2,087,921	41
10.	Florida FL	L	3,028,486	51,459,377	171,725	404,368	55,063,956	74,865
11.	Georgia GA	L	650,140	10,088,235	93,265	1,031,437	11,863,077	1,315
12.	Hawaii HI	N	9,834	2,875	475		13,184	149
13.	Idaho ID	L	244,464	3,416,515	28,951	142,707	3,832,637	2,507
14.	Illinois IL	L	4,787,945	22,129,438	267,907	1,103,622	28,288,912	18,154
15.	Indiana IN	L	864,602	10,378,910	54,540	806,993	12,105,045	2,208
16.	Iowa IA	L	417,686	8,341,185	35,962	796,565	9,591,398	125,354
17.	Kansas KS	L	1,726,471	13,888,702	93,344	1,443,554	17,152,071	82,107
18.	Kentucky KY	L	396,085	5,987,955	32,307	232,574	6,648,921	3,208
19.	Louisiana LA	L	1,371,402	2,184,356	14,402	174,978	3,745,138	4,288
20.	Maine ME	L	96,687	1,277,062	13,671		1,387,420	315
21.	Maryland MD	L	1,655,269	41,104,483	69,606	481,657	43,311,015	3,727
22.	Massachusetts MA	L	278,548	12,861,106	137,275	32,940	13,309,869	339
23.	Michigan MI	L	2,575,666	29,182,820	115,611	2,633,384	34,507,481	2,059,158
24.	Minnesota MN	L	946,864	6,130,035	53,922	173,617	7,304,438	4,840
25.	Mississippi MS	L	264,576	2,799,035	28,939	125,035	3,217,585	1,433
26.	Missouri MO	L	930,268	12,914,173	31,076	462,537	14,338,054	54,175
27.	Montana MT	L	133,333	987,038	8,698	2,408	1,131,477	3,063
28.	Nebraska NE	L	900,953	6,823,888	25,802	335,446	8,086,089	158,974
29.	Nevada NV	L	349,282	2,015,530	23,334	206,273	2,594,419	1,638
30.	New Hampshire NH	L	104,260	6,620,156	38,254	68,377	6,831,047	60,860
31.	New Jersey NJ	L	2,010,437	31,574,475	54,495	91,319	33,730,726	1,149,875
32.	New Mexico NM	L	41,553	2,043,370	2,563	23,452	2,110,938	482
33.	New York NY	N	170,299	1,470,108	10,999	237,995	1,889,401	1,143
34.	North Carolina NC	L	1,033,053	35,696,420	64,835	1,665,181	38,459,489	3,103
35.	North Dakota ND	L	171,488	300,530	28,770	37,107	537,895	138
36.	Ohio OH	L	4,950,591	41,206,191	389,228	10,960,936	57,506,946	100,079,318
37.	Oklahoma OK	L	718,923	7,543,204	40,689	208,218	8,511,034	914
38.	Oregon OR	L	376,926	6,939,876	82,847	107,866	7,507,515	5,299
39.	Pennsylvania PA	L	4,562,129	37,840,195	220,154	508,035	43,130,513	409,526
40.	Rhode Island RI	L	36,508	2,954,584	17,666		3,008,758	
41.	South Carolina SC	L	259,883	16,476,087	31,567	144,528	16,912,065	662
42.	South Dakota SD	L	77,063	761,147	4,318	8,837	851,365	1,158
43.	Tennessee TN	L	1,095,237	9,651,064	144,959	1,106,686	11,997,946	2,572
44.	Texas TX	L	3,150,936	19,803,580	159,307	2,863,694	25,977,517	58,625
45.	Utah UT	L	378,280	2,298,867	14,278	41,022	2,732,447	297
46.	Vermont VT	L	16,742	469,880	1,241	2,484	490,347	
47.	Virginia VA	L	1,909,758	26,557,345	86,496	1,863,974	30,417,573	1,669
48.	Washington WA	L	693,928	8,842,235	32,865	218,633	9,787,661	33,789
49.	West Virginia WV	L	168,995	1,574,984	32,928	289,002	2,065,909	423
50.	Wisconsin WI	L	2,709,763	14,365,372	212,796	406,942	17,694,873	1,630
51.	Wyoming WY	L	133,252	105,987	18,821	3,352	261,412	1,534
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	L	2,059	29,137	304,660		335,856	
55.	US Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CN	N	10,391		5,967		16,358	15
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 49	54,448,391	586,525,889	3,897,698	34,034,508	678,906,486	132,517,746
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	7,999,155	318			7,999,473	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	156,710	2,295,744	214,755		2,667,209	
94.	Aggregate other amounts not allocable by State	XXX	383,782	0	0	0	383,782	0
95.	Totals (Direct Business)	XXX	62,988,038	588,821,951	4,112,453	34,034,508	689,956,950	132,517,746
96.	Plus Reinsurance Assumed	XXX	35,647,870	306,403	1,055,760		37,010,033	
97.	Totals (All Business)	XXX	98,635,908	589,128,354	5,168,213	34,034,508	726,966,983	132,517,746
98.	Less Reinsurance Ceded	XXX	7,017,303	30,821,780	1,992,491		39,831,574	
99.	Totals (All Business) less Reinsurance Ceded	XXX	91,618,605	558,306,574	3,175,722	34,034,508	687,135,409	132,517,746

DETAILS OF WRITE-INS

5801.		XXX					0	
5802.		XXX					0	
5803.		XXX					0	
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	Dividends accums used to purchase paid-up additions	XXX	383,782				383,782	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	383,782	0	0	0	383,782	0

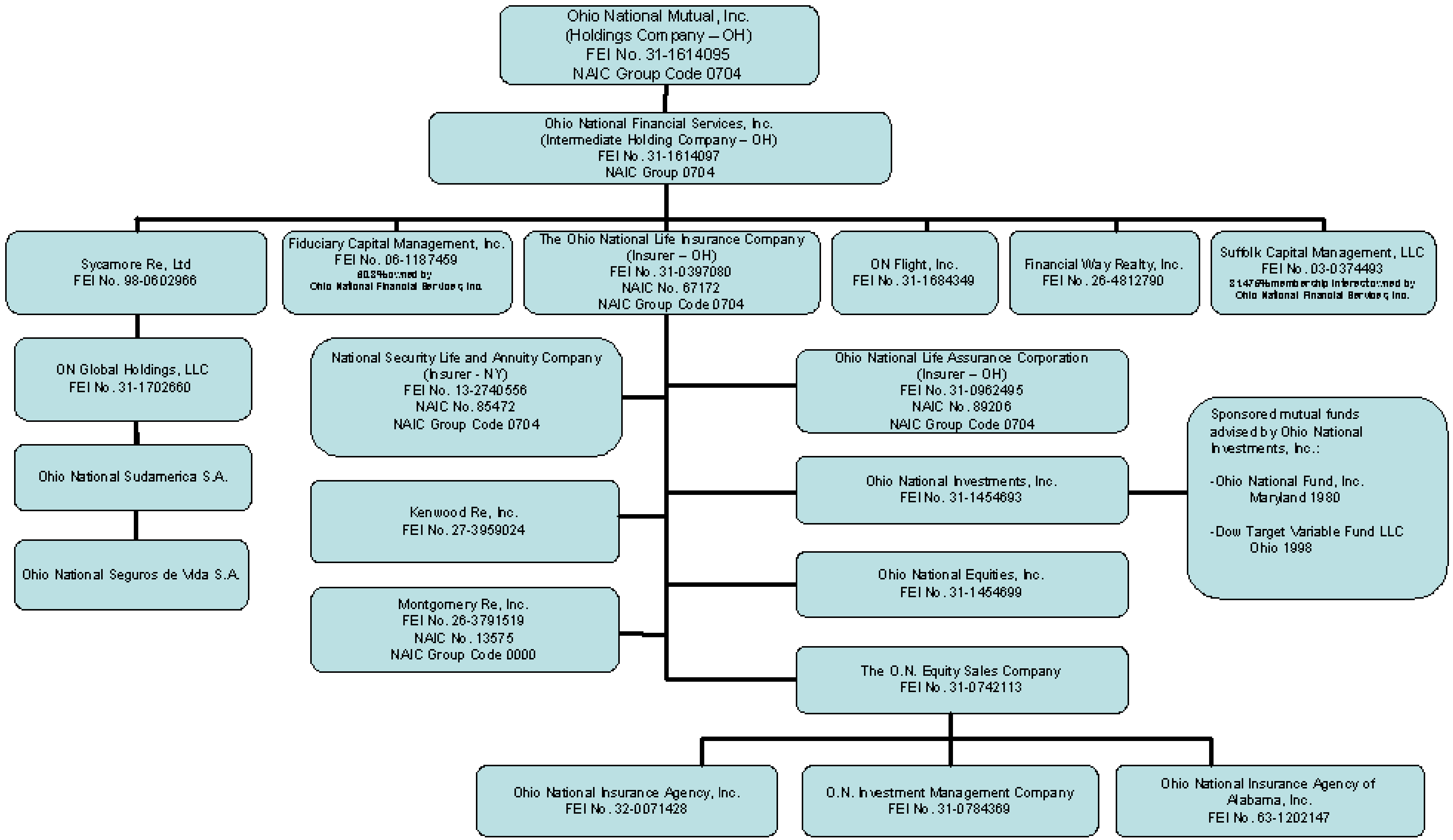
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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

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

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0704	Ohio National Mutual, Inc.		31-1614095				Ohio National Mutual, Inc.	OH	UIP		Ownership, Board of Directors, Management			
0704	Ohio National Mutual, Inc.		31-1614097				Ohio National Financial Sevices, Inc.	OH	UDP	Ohio National Mutual, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		98-0602966				Sycamore Re, Ltd.	BM	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		31-1702660				ON Global Holdings, LLC	OH	NIA	Sycamore Re, Ltd.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.						Ohio National Sudamerica S.A.	CL	NIA	ON Global Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.						Ohio National Seguros de Vida S.A.	CL	IA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		06-1187459				Fiduciary Capital Management, Inc.	CT	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	60.800	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		31-0397080				The Ohio National Life Insurance Company	OH		Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.	89206	31-0962495				Ohio National Life Assurance Coporation	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.	85472	13-2740556				National Security Life and Annuity Company	NY	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704	Ohio National Mutual, Inc.	13575	26-37591519				Montgomery Re, Inc.	VT	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		27-3959024				Kenwood Re, Inc.	VT	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		31-1454693				Ohio National Investments, Inc.	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		31-1454699				Ohio National Equities, Inc.	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		31-0742113				The O.N. Equity Sales Company	OH	DS	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		32-0071428				Ohio National Insurance Agency, Inc.	OH	DS	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		31-0784369				O.N. Investment Management Company	OH	DS	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		63-1202147				Ohio National insurance Agency of Alabama, Inc.	AL	DS	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	
0704	Ohio National Mutual, Inc.		31-1684349				ON Flight, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704......	Ohio National Mutual, Inc................	....	26-4812790	....	....	....	Financial Way Realty, Inc......................................	OH...........	NIA...............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual, Inc..................................	....
0704......	Ohio National Mutual, Inc................	....	03-0374493	....	....	....	Suffolk Capital Management, LLC.........................	NY...........	NIA..............	Ohio National Financial Services, Inc.................	Ownership, Board of Directors, Management	.....81.475	Ohio National Mutual, Inc..................................	....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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

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

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

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Goodwill	749,580		749,580	747,713
2505. Pension fee income recoverable	14,974		14,974	19,063
2506. NSCC deposit	20,000		20,000	20,000
2507. Overfunded pension asset	22,391,878	22,391,878	0	
2508. Prepaid expenses	1,652,863	1,652,863	0	
2509. Surplus note issuance cost	129,503	129,503	0	
2597. Summary of remaining write-ins for Line 25	24,958,798	24,174,244	784,554	786,776

Additional Write-ins for Summary of Operations:

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
08.304. Modified coinsurance risk charge	975	773,277	3,149,445
08.305. Miscellaneous gains/(losses)	503,580	40,597	(2,356,435)
08.397. Summary of remaining write-ins for Line 8.3	504,555	813,874	793,010

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,521,832	3,593,664
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		153,000
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(21,400)
5. Deduct amounts received on disposals		131,600
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	17,958	71,832
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	3,503,874	3,521,832
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	3,503,874	3,521,832

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	887,273,641	880,039,137
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	11,630,000	90,359,000
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	1,440	3,793
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	14,402,105	81,754,126
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		1,374,163
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	884,502,976	887,273,641
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	884,502,976	887,273,641
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	884,502,976	887,273,641

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,623,219,922	4,595,753,225
2. Cost of bonds and stocks acquired	28,728,244	549,609,190
3. Accrual of discount	1,758,383	6,106,134
4. Unrealized valuation increase (decrease)	(8,611,729)	185,789,084
5. Total gain (loss) on disposals	2,353,222	24,200,270
6. Deduct consideration for bonds and stocks disposed of	184,158,973	721,974,122
7. Deduct amortization of premium	1,647,547	7,526,311
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	671,528	8,737,548
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,460,969,994	4,623,219,922
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,460,969,994	4,623,219,922

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,646,273,409	19,984,554	113,850,455	72,853,503	2,625,261,011			2,646,273,409
2. Class 2 (a)	1,440,902,725	8,525,565	56,282,251	12,531,031	1,405,677,070			1,440,902,725
3. Class 3 (a)	177,094,998		11,969,767	3,193,029	168,318,260			177,094,998
4. Class 4 (a)	54,375,197		1,227,836	(2,383,093)	50,764,268			54,375,197
5. Class 5 (a)	15,485,002		495,106	2,438,305	17,428,201			15,485,002
6. Class 6 (a)	20,744,119	31,126	146,554	4,890	20,633,581			20,744,119
7. Total Bonds	4,354,875,449	28,541,245	183,971,969	88,637,665	4,288,082,390	0	0	4,354,875,449
PREFERRED STOCK								
8. Class 1								
9. Class 2	101,234				101,234			101,234
10. Class 3								
11. Class 4								
12. Class 5	134,050	187,000	187,000	21,739	155,789			134,050
13. Class 6								
14. Total Preferred Stock	235,284	187,000	187,000	21,739	257,023	0	0	235,284
15. Total Bonds and Preferred Stock	4,355,110,733	28,728,245	184,158,969	88,659,404	4,288,339,413	0	0	4,355,110,733

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	349,396,395	XXX	349,396,229	27,917	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	262,396,312	255,831,321
2. Cost of short-term investments acquired	15,133,992,500	30,634,386,997
3. Accrual of discount	7,583	112,483
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(2,607)
6. Deduct consideration received on disposals	15,047,000,000	30,627,931,882
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	349,396,395	262,396,312
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	349,396,395	262,396,312

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	10,520,268
2.	Cost paid/(consideration received) on additions	937,209
3.	Unrealized valuation increase (decrease)	(2,852,742)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	8,604,735
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	8,604,735

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year				(10,722,709)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				(4,356,621)
3.1	Change in variation margin on open contracts			(4,356,621)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(15,079,330)			
3.24	Section 1, Column 16, prior year	(10,722,709)	(4,356,621)	(4,356,621)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(152,332,953)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(152,332,953)	(152,332,953)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(15,079,330)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(15,079,330)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	8,604,735	
2.	Part B, Section 1, Column 14	(15,079,330)	
3.	Total (Line 1 plus Line 2)		(6,474,595)
4.	Part D, Column 5	21,690,916	
5.	Part D, Column 6	(28,165,511)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	8,604,735	
8.	Part B, Section 1, Column 13	(15,079,330)	
9.	Total (Line 7 plus Line 8)		(6,474,595)
10.	Part D, Column 8	21,690,916	
11.	Part D, Column 9	(28,165,511)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19	(78,097,847)	
15.	Part D, Column 11	(78,097,847)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
1025549	APOPKA	FL		03/28/2012	5.375	1,030,000		1,700,000
2325544	KALAMAZOO	MI		02/09/2012	5.000	2,100,000		5,560,000
3625547	LIBERTY TOWNSHIP	OH		02/29/2012	5.250	4,000,000		5,565,000
4125545	NORTH CHARLESTON	SC		02/17/2012	6.000	4,500,000		35,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	11,630,000	0	47,825,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	11,630,000	0	47,825,000
3399999. Total Mortgages				XXX	XXX	11,630,000	0	47,825,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024650	ADRIAN	MI		09/11/1996	02/28/2012	403,609					0		392,150	392,150			0
0024684	OGDEN	UT		02/12/1997	01/09/2012	56,808					0		56,808	56,808			0
0024690	LOUISVILLE	KY		02/27/1997	03/08/2012	65,855					0		21,998	21,998			0
0024697	LEXINGTON	KY		03/26/1997	03/29/2012	141,161					0		35,458	35,458			0
0024942	SEVIERVILLE	TN		09/20/2002	02/01/2012	395,732					0		384,914	384,914			0
0199999. Total - Mortgages Closed by Repayment						1,063,165	0	0	0	0	0	0	891,328	891,328	0	0	0
Mortgages With Partial Repayments																	
0024502	HOLLAND TWP	MI		11/16/1993		171,525					0			19,929			0
0024509	NASHVILLE	TN		05/11/1994		791,669					0			74,498			0
0024520	MC DONOUGH	GA		09/28/1994		1,020,851					0			95,938			0
0024586	BESSEMER	AL		12/20/1995		1,289,823					0			89,855			0
0024589	HOUGHTON LAKE	MI		12/01/1995		1,687,436					0			54,046			0
0024596	CHRISTIANA HUN	DE		01/30/1996		705,291					0			36,122			0
0024627	MACOMB	IL		06/11/1996		29,463					0			2,359			0
0024648	NEW IBERIA	LA		09/09/1996		1,472,197					0			89,395			0
0024650	ADRIAN	MI		09/11/1996		403,609					0			11,459			0
0024652	VERNON TWP	PA		09/19/1996		1,920,017					0			81,224			0
0024655	PITTSBURGH	PA		10/09/1996		2,128,756					0			89,866			0
0024667	MIAMI TWP	OH		12/19/1996		3,938,016					0			101,961			0
0024669	CHATTANOOGA	TN		12/23/1996		1,354,456					0			54,237			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024673	CAPITOL HEIGHTS	MD		12/26/1996		456,065					0			18,244			0
0024690	LOUISVILLE	KY		02/27/1997		65,855					0			43,857			0
0024692	ACWORTH	GA		03/10/1997		2,412,132					0			103,313			0
0024696	COLUMBUS	OH		03/25/1997		5,521,081					0			87,347			0
0024697	LEXINGTON	KY		03/26/1997		141,161					0			105,702			0
0024715	QUAKERTOWN	PA		05/28/1997		2,678,858					0			97,864			0
0024721	FORT COLLINS	CO		06/17/1997		247,193					0			116,021			0
0024722	FORT COLLINS	CO		06/17/1997		170,197					0			83,159			0
0024723	FARRAGUT	TN		06/17/1997		461,179					0			27,996			0
0024726	WEST DES MOINES	IA		06/24/1997		74,637					0			31,601			0
0024731	HAVELOCK	NC		07/11/1997		845,402					0			33,079			0
0024739	CHILLUM	MD		08/18/1997		3,178,094					0			46,132			0
0024757	FORT DODGE	IA		10/10/1997		1,297,379					0			43,349			0
0024758	KANSAS CITY	MO		10/22/1997		2,373,144					0			78,964			0
0024764	SYOSSET	NY		11/20/1997		3,241,163					0			104,310			0
0024768	BEREA	SC		01/05/1998		2,454,587					0			79,782			0
0024773	TONAWANDA	NY		02/13/1998		163,950					0			31,659			0
0024774	HUNTSVILLE	AL		03/03/1998		3,713,686					0			115,289			0
0024778	MASON	OH		03/20/1998		3,331,704					0			46,546			0
0024779	HEMPFIELD TWP	PA		03/25/1998		298,610					0			9,365			0
0024783	KNOX COUNTY	TN		04/01/1998		457,342					0			82,321			0
0024787	HOPKINS	MN		06/23/1998		3,207,092					0			35,037			0
0024789	ANDERSON	SC		07/22/1998		146,515					0			4,092			0
0024816	OHIO TWP	PA		11/23/1998		2,904,833					0			80,292			0
0024817	SOUTH POINT	OH		11/25/1998		285,088					0			7,916			0
0024819	MADISON	WI		12/10/1998		91,694					0			2,502			0
0024820	MOUNT HOLLY	NC		12/15/1998		1,250,969					0			39,749			0
0024821	RALEIGH	NC		12/16/1998		294,141					0			33,061			0
0024824	MT JACKSON	VA		12/28/1998		1,635,401					0			45,712			0
0024828	LYTLE	TX		01/21/1999		94,103					0			3,840			0
0024831	MONONA	WI		02/01/1999		98,681					0			2,693			0
0024834	STANLEY	VA		02/24/1999		1,285,893					0			34,220			0
0024836	TOPEKA	KS		02/24/1999		676,280					0			12,196			0
0024839	LAREDO	TX		03/09/1999		228,768					0			22,777			0
0024840	WESTLAKE	OH		03/11/1999		28,983					0			2,884			0
0024843	LOUISVILLE	KY		03/23/1999		45,429					0			3,134			0
0024847	EL PASO	TX		03/31/1999		647,000					0			64,429			0
0024858	LIBERTY LAKE	WA		06/02/1999		2,120,665					0			26,631			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024861	FRANKENMUTH	MI		06/30/1999		446,364					0			21,774			0
0024868	NEW ALBANY	OH		09/23/1999		53,153					0			1,273			0
0024876	INDEPENDENCE	KY		11/29/1999		1,411,585					0			31,538			0
0024879	KANSAS CITY	MO		12/30/1999		513,177					0			17,262			0
0024890	LAWRENCE	KS		08/07/2000		5,332,059					0			56,627			0
0024894	DEERFIELD TWP	OH		12/08/2000		999,867					0			15,514			0
0024900	SAN DIEGO	CA		04/05/2001		641,255					0			30,774			0
0024920	SALINE	MI		03/20/2002		998,007					0			16,393			0
0024923	KNOXVILLE	TN		04/30/2002		2,625,375					0			21,854			0
0024928	MIDDLEBURY	VT		06/26/2002		3,302,058					0			35,387			0
0024929	AUSTIN	TX		06/28/2002		784,454					0			11,986			0
0024930	COBB COUNTY	GA		07/17/2002		4,022,161					0			33,321			0
0024931	SUMMIT TWP	PA		07/23/2002		946,339					0			14,616			0
0024932	RICHMOND	VA		07/24/2002		2,926,657					0			20,322			0
0024933	WELLINGTON	OH		07/31/2002		1,584,234					0			11,468			0
0024934	HOUSTON	TX		07/31/2002		1,064,914					0			16,397			0
0024937	SAN DIEGO	CA		08/07/2002		444,815					0			15,500			0
0024938	PORT HURON	MI		08/21/2002		1,092,819					0			16,712			0
0024940	LOUISVILLE	KY		09/18/2002		1,930,694					0			44,914			0
0024941	ELLENTON	FL		09/19/2002		1,644,243					0			28,719			0
0024942	SEVIERVILLE	TN		09/20/2002		395,732					0			10,817			0
0024943	VOLUSIA COUNTY	FL		09/30/2002		930,148					0			14,066			0
0024944	HEMPSTEAD	NY		10/04/2002		1,308,043					0			19,468			0
0024945	PHOENIX	AZ		10/09/2002		980,818					0			5,506			0
0024948	ROUND ROCK	TX		10/24/2002		2,093,391					0			17,676			0
0024949	SAVANNAH	GA		10/29/2002		3,752,473					0			55,691			0
0024951	KISSIMMEE	FL		11/08/2002		4,048,308					0			37,934			0
0024952	FISHERS	IN		11/08/2002		1,291,701					0			11,069			0
0024953	TROUTVILLE	VA		11/08/2002		1,526,569					0			22,761			0
0024955	CORONA	CA		11/25/2002		809,771					0			7,105			0
0024956	COEUR D'ALENE	ID		11/26/2002		1,368,107					0			16,299			0
0024957	BOYLSTON	MA		11/26/2002		2,709,840					0			53,594			0
0024958	OGDEN	UT		11/26/2002		1,955,362					0			17,544			0
0024959	ALBUQUERQUE	NM		12/02/2002		983,369					0			13,330			0
0024960	BISBEE	AZ		12/06/2002		395,562					0			12,968			0
0024961	LAREDO	TX		12/12/2002		2,215,246					0			74,008			0
0024962	BERMUDA DUNES	CA		12/12/2002		4,114,852					0			22,570			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024964	WASHINGTON TWP	OH		12/19/2002		2,121,994					0			32,241			0
0024965	CALUMET CITY	IL		12/19/2002		1,810,183					0			26,639			0
0024966	AMARILLO	TX		12/19/2002		3,138,501					0			47,681			0
0024967	MIAMI TWNSHP	OH		12/20/2002		1,232,830					0			19,163			0
0024969	SACRAMENTO	CA		12/23/2002		3,615,391					0			53,362			0
0024970	BEVERLY HILLS	CA		12/23/2002		3,720,282		626			626			38,975			0
0024971	VISALIA	CA		12/23/2002		3,486,907		814			814			38,050			0
0125359	BIRMINGHAM	AL		12/03/2007		1,502,310					0			8,732			0
0125442	MONTGOMERY	AL		01/27/2010		874,746					0			6,700			0
0125514	BIRMINGHAM	AL		07/06/2011		4,450,928					0			50,565			0
0125516	HUNTSVILLE	AL		07/20/2011		2,371,605					0			21,647			0
0125539	TUSCALOOSA	AL		11/30/2011		2,500,000					0			27,033			0
0125540	PRATTVILLE	AL		12/15/2011		817,000					0			12,311			0
0325066	TEMPE	AZ		04/13/2004		1,911,749					0			15,189			0
0325093	SUN CITY	AZ		09/17/2004		481,876					0			11,839			0
0325094	PHOENIX	AZ		09/17/2004		749,382					0			18,380			0
0325119	TUCSON	AZ		01/24/2005		2,492,240					0			25,957			0
0325344	GLENDALE	AZ		08/30/2007		1,243,056					0			14,058			0
0325345	TUCSON	AZ		08/30/2007		1,328,788					0			15,028			0
0325410	TUCSON	AZ		08/29/2008		5,343,451					0			54,367			0
0325424	TUCSON	AZ		10/30/2008		2,705,284					0			26,664			0
0325436	MARANA	AZ		05/06/2009		2,856,268					0			15,801			0
0425045	ROGERS	AR		12/05/2003		5,393,058					0			47,493			0
0425321	FAYETTEVILLE	AR		04/30/2007		1,213,234					0			11,803			0
0425509	LITTLE ROCK	AR		06/29/2011		2,842,638					0			35,069			0
0524998	SANTA ROSA	CA		05/15/2003		1,051,688					0			15,423			0
0525008	LOS ANGELES	CA		07/16/2003		2,926,696					0			43,332			0
0525071	LOS ANGELES	CA		04/30/2004		2,177,192					0			156,904			0
0525083	LEMON GROVE	CA		07/16/2004		3,276,255					0			42,049			0
0525099	SACRAMENTO	CA		09/30/2004		867,151					0			12,800			0
0525147	TEMECULA	CA		06/15/2005		776,092					0			7,533			0
0525175	HAYWARD	CA		09/30/2005		1,613,109					0			35,563			0
0525198	BARSTOW	CA		12/21/2005		3,494,770					0			25,364			0
0525238	ONTARIO	CA		05/25/2006		1,375,750					0			26,745			0
0525273	HOMEWOOD	CA		10/30/2006		5,977,991					0			36,345			0
0525276	SANTA MONICA	CA		11/07/2006		960,358					0			17,128			0
0525323	NATIONAL CITY	CA		05/02/2007		4,696,623					0			34,838			0
0525346	CLOVIS	CA		09/14/2007		2,310,654					0			13,089			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525394	FRESNO	CA		05/19/2008		2,526,433					0			13,927			0
0525395	CUPERTINO	CA		05/22/2008		2,763,891					0			18,833			0
0525413	ALTADENA	CA		09/09/2008		4,723,777					0			24,366			0
0525414	BREA	CA		09/22/2008		3,296,500					0			11,629			0
0525441	MONTEREY PARK	CA		12/29/2009		4,310,814					0			54,206			0
0525471	SAN DIEGO	CA		10/28/2010		1,911,494					0			21,322			0
0525498	COSTA MESA	CA		04/26/2011		3,802,159					0			42,932			0
0525527	GLENDALE	CA		09/28/2011		1,985,616					0			21,824			0
0525530	YUCCA VALLEY	CA		10/18/2011		2,690,415					0			29,025			0
0624981	HIGHLANDS RANCH	CO		02/21/2003		741,396					0			23,677			0
0625177	AURORA	CO		09/30/2005		1,142,939					0			25,195			0
0625310	COLORADO SPRINGS	CO		03/19/2007		5,703,520					0			55,710			0
0625525	WINDSOR	CO		09/28/2011		4,025,838					0			44,246			0
0725266	NEW CANAAN	CT		09/18/2006		4,244,882					0			26,193			0
0925303	WASHINGTON DC	DC		01/31/2007		2,875,276					0			28,669			0
0R24029	CHINO	CA		09/30/1997		155,401					0			45,525			0
0R24190	DOUGLASVILLE	GA		09/01/1998		566,915					0			80,457			0
0R24206	ALAMO HEIGHTS	TX		02/02/1999		514,541					0			55,366			0
0R24373	ST PAUL	MN		06/08/2000		359,954					0			21,831			0
0R24383	JENISON	MI		06/25/1997		51,225					0			16,868			0
0R24396	WHITMORE LAKE	MI		08/26/1999		3,040,157					0			36,642			0
0R24431	WHITMORE LAKE	MI		08/26/1999		273,258					0			3,293			0
0R24452	EL TORO	CA		11/24/1998		358,944					0			42,242			0
0R24499	COEUR D'ALENE	ID		06/14/2002		1,697,853					0			14,853			0
0R24568	BURNSVILLE	MN		12/05/2002		1,073,058					0			9,410			0
0R24671	GIG HARBOR	WA		12/30/2002		731,314					0			4,295			0
0R24717	DELTA TWP	MI		12/27/2002		1,809,374					0			36,869			0
0S24376	INDIANAPOLIS	IN		11/01/2002		685,622					0			10,569			0
0S24404	GIG HARBOR	WA		12/30/2002		923,877					0			5,423			0
1025079	VIERA	FL		06/09/2004		517,470					0			6,589			0
1025155	LAKELAND	FL		07/08/2005		2,576,788					0			19,919			0
1025200	SAN CARLOS PARK	FL		12/28/2005		4,896,140					0			35,376			0
1025265	WEST PALM BEACH	FL		09/12/2006		904,035					0			5,533			0
1025305	ORLANDO	FL		02/26/2007		4,594,432					0			48,347			0
1025317	DORAL	FL		04/24/2007		3,091,086					0			19,420			0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		3,227,051					0			28,236			0
1025390	PENSACOLA BEACH	FL		04/11/2008		1,122,580					0			11,986			0
1025399	TAMPA	FL		06/02/2008		1,457,404					0			44,661			0

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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
1025400	ODESSA	FL		06/09/2008		3,066,251					0			17,788			0
1025490	ORLANDO	FL		03/25/2011		2,855,113					0			28,850			0
1025520	ORLANDO	FL		08/09/2011		4,635,046					0			45,603			0
1025541	JACKSONVILLE	FL		12/20/2011		1,800,000					0			6,059			0
1125052	FT OGLETHORPE	GA		01/20/2004		1,259,783					0			17,732			0
1125178	CANTON	GA		10/05/2005		1,281,556					0			10,986			0
1125285	LITHONIA	GA		12/13/2006		4,515,630					0			28,445			0
1325034	COEUR D'ALENE	ID		10/17/2003		7,122,767					0			59,807			0
1325086	POCATELLO	ID		07/30/2004		893,797					0			23,388			0
1325109	IDAHO FALLS	ID		11/18/2004		680,082					0			16,717			0
1325358	MERIDIAN	ID		11/30/2007		5,559,716					0			31,468			0
1325526	COEUR D'ALENE	ID		09/28/2011		3,085,734					0			21,645			0
1425025	BUFFALO GROVE	IL		09/25/2003		4,748,242					0			54,862			0
1425281	ORLAND PARK	IL		11/29/2006		1,458,944					0			8,435			0
1425512	WAUKEGAN	IL		06/30/2011		1,879,228					0			12,714			0
1425518	WOODRIVER	IL		07/27/2011		1,570,032					0			22,838			0
1525013	FISHERS	IN		07/29/2003		1,232,869					0			18,108			0
1525032	SELLERSBURG	IN		10/06/2003		232,692					0			30,208			0
1525053	LAWRENCE	IN		02/02/2004		842,379					0			10,896			0
1525060	FISHERS	IN		03/15/2004		641,251					0			8,639			0
1525061	FISHERS	IN		03/15/2004		694,169					0			13,461			0
1525102	INDIANAPOLIS	IN		10/29/2004		853,888					0			21,461			0
1525124	DECATUR	IN		02/28/2005		924,789					0			7,040			0
1525125	CARMEL	IN		03/09/2005		1,709,443					0			13,219			0
1525126	GREENWOOD	IN		03/09/2005		1,633,106					0			20,539			0
1525127	GREENWOOD	IN		03/09/2005		1,648,812					0			20,734			0
1525174	FISHERS	IN		09/29/2005		1,588,025					0			19,528			0
1525213	INDIANAPOLIS	IN		02/14/2006		708,923					0			46,070			0
1525221	INDIANAPOLIS	IN		03/17/2006		344,836					0			17,729			0
1525288	INDIANAPOLIS	IN		12/20/2006		1,681,983					0			16,860			0
1525296	INDIANAPOLIS	IN		12/29/2006		1,987,175					0			12,635			0
1525308	INDIANAPOLIS	IN		03/06/2007		1,997,047					0			15,642			0
1525339	INDIANAPOLIS	IN		08/15/2007		1,459,597					0			15,996			0
1525348	INDIANAPOLIS	IN		09/21/2007		1,248,820					0			7,006			0
1525418	GREENFIELD	IN		10/01/2008		4,826,054					0			68,182			0
1525470	INDIANAPOLIS	IN		10/28/2010		2,618,157					0			31,555			0
1525497	INDIANAPOLIS	IN		04/19/2011		2,680,555					0			30,462			0

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525500	CARMEL	IN		04/28/2011		2,498,057					0			22,810			0
1624983	JOHNSTON	IA		02/26/2003		2,922,427					0			25,573			0
1625051	MASON CITY	IA		01/07/2004		2,731,394					0			76,877			0
1625063	URBANDALE	IA		03/17/2004		3,099,714					0			24,870			0
1625524	WEST DES MOINES	IA		09/26/2011		1,470,202					0			10,315			0
1725207	LAWRENCE	KS		02/09/2006		2,638,524					0			18,647			0
1725298	WICHITA	KS		01/18/2007		2,925,878					0			28,750			0
1825019	FERN CREEK	KY		08/27/2003		632,536					0			18,833			0
1825062	LOUISVILLE	KY		03/17/2004		2,774,607					0			50,854			0
1825215	OWENSBORO	KY		02/23/2006		999,895					0			11,153			0
1825379	COLD SPRING	KY		01/31/2008		3,113,137					0			38,101			0
1825386	LOUISVILLE	KY		03/14/2008		1,531,128					0			16,793			0
1825472	NEWPORT	KY		10/29/2010		4,715,483					0			68,319			0
1825479	LOUISVILLE	KY		12/14/2010		4,318,290					0			51,164			0
1925041	BROSSARD	LA		11/21/2003		2,303,925					0			67,352			0
1925270	BROUSSARD	LA		09/29/2006		685,459					0			18,195			0
1925392	LAFAYETTE	LA		05/01/2008		1,150,316					0			15,624			0
2125397	ROCKVILLE	MD		05/29/2008		4,670,508					0			26,354			0
2125430	LAUREL	MD		12/02/2008		2,583,612					0			20,563			0
2125451	GAITHERSBURG	MD		06/10/2010		4,020,520					0			43,080			0
2325040	INDEPENDENCE TWP	MI		11/19/2003		3,791,711					0			41,095			0
2325186	ANN ARBOR	MI		11/01/2005		1,260,444					0			9,295			0
2325216	NOVI	MI		03/01/2006		5,564,133					0			38,228			0
2325533	WYOMING	MI		10/26/2011		1,992,885					0			21,544			0
2425003	COON RAPIDS	MN		05/30/2003		789,861					0			11,843			0
2425030	EAGAN	MN		09/30/2003		2,124,914					0			17,768			0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		3,085,326					0			41,872			0
2425517	EDEN PRAIRIE	MN		07/21/2011		5,408,348					0			70,025			0
2625211	CHESTERFIELD	MO		02/14/2006		7,192,446					0			67,278			0
2625376	RIVERSIDE	MO		01/28/2008		8,081,063					0			48,997			0
2725026	BOZEMAN	MT		09/25/2003		2,999,009					0			37,759			0
2725242	BOZEMAN	MT		06/13/2006		733,741					0			42,640			0
2725476	KALISPELL	MT		11/23/2010		3,793,960					0			53,548			0
2824984	OMAHA	NE		02/28/2003		2,315,965					0			35,252			0
2824987	OMAHA	NE		03/28/2003		644,480					0			9,713			0
2825214	RALSTON	NE		02/16/2006		1,259,579					0			12,518			0
2825220	OMAHA	NE		03/09/2006		2,001,175					0			14,248			0
2825301	OMAHA	NE		01/29/2007		128,719					0			1,286			0

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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
2925245	LAS VEGAS	NV		06/20/2006		1,792,844					0			34,402			0
2925468	LAS VEGAS	NV		10/27/2010		2,193,188					0			25,631			0
2925481	LAS VEGAS	NV		12/15/2010		5,964,869					0			804,715			0
3125158	BRICK TWP	NJ		07/19/2005		4,252,116					0			31,006			0
3125306	OAKLAND	NJ		03/01/2007		2,490,380					0			43,561			0
3225074	ALBUQUERUQE	NM		05/19/2004		1,108,110					0			13,692			0
3225088	ALBUQUERUE	NM		08/25/2004		2,177,043					0			40,269			0
3225150	ALBUQUERQUE	NM		06/27/2005		4,364,360					0			53,318			0
3225210	ALBUQUERQUE	NM		02/13/2006		1,972,107					0			29,587			0
3225389	ALBUQUERQUE	NM		04/04/2008		1,800,692					0			15,675			0
3325101	PULASKI	NY		10/25/2004		955,797					0			11,787			0
3325219	CLAY	NY		12/01/2010		2,157,881					0			23,215			0
3325353	BAY SHORE	NY		10/17/2007		1,845,424					0			7,183			0
3325409	CARLE PLACE	NY		08/21/2008		3,739,548					0			18,277			0
3325439	WEST SENECA	NY		12/22/2009		3,917,607					0			94,918			0
3325538	LATHAM	NY		11/28/2011		2,500,000					0			17,298			0
3425039	CHARLOTTE	NC		11/14/2003		1,175,283					0			14,917			0
3425105	MATTHEWS	NC		11/08/2004		817,854					0			10,304			0
3425106	WINSTON-SALEM	NC		11/08/2004		834,161					0			10,329			0
3425433	CHARLOTTE	NC		01/23/2009		2,529,689					0			50,725			0
3425474	GRAHAM	NC		11/17/2010		1,703,001					0			12,192			0
3425482	CARRBORO	NC		12/20/2010		5,025,982					0			41,044			0
3425504	CARY	NC		05/31/2011		2,692,309					0			34,516			0
3425529	GREENSBORO	NC		09/29/2011		2,017,382					0			34,317			0
3624997	LEXINGTON	OH		05/06/2003		1,904,549					0			13,066			0
3624999	WASHINGTON TWP	OH		05/27/2003		754,067					0			23,711			0
3625022	COLUMBIA TWP	OH		09/05/2003		1,596,847					0			47,294			0
3625027	WEST CARROLLTON	OH		09/29/2003		1,014,493					0			14,962			0
3625037	WELLINGTON	OH		10/24/2003		1,180,440					0			9,994			0
3625038	MIAMISBURG	OH		11/14/2003		710,388					0			20,195			0
3625042	WASHINGTON TWP	OH		11/21/2003		633,509					0			10,362			0
3625044	COLUMBUS	OH		11/24/2003		621,084					0			17,501			0
3625046	CINCINNATI	OH		12/09/2003		3,985,383					0			32,872			0
3625048	MONTGOMERY	OH		12/30/2003		23,037,113					0			196,637			0
3625081	WELLINGTON	OH		07/07/2004		571,255					0			5,075			0
3625084	PLAIN CITY	OH		07/22/2004		1,686,365					0			43,315			0
3625100	DAYTON	OH		10/14/2004		507,647					0			12,710			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625128	WESTERVILLE	OH		03/15/2005		1,032,376					0			7,884			0
3625130	VANDALIA	OH		03/29/2005		2,146,769					0			50,598			0
3625201	PLAIN CITY	OH		12/29/2005		1,039,201					0			11,900			0
3625279	LOVELAND	OH		11/28/2006		1,587,143					0			15,571			0
3625300	FAIRBORN	OH		01/23/2007		1,565,669					0			26,950			0
3625341	ELIDA	OH		08/24/2007		1,307,118					0			9,727			0
3625422	ELYRIA	OH		10/29/2008		3,314,380					0			16,794			0
3625423	ELYRIA	OH		10/29/2008		388,131					0			30,429			0
3625443	MARYSVILLE	OH		02/18/2010		3,851,362					0			60,434			0
3625445	WADSWORTH	OH		03/09/2010		2,058,129					0			24,258			0
3625465	GRANDVIEW HEIGHTS	OH		10/06/2010		7,153,540					0			35,111			0
3625466	CINCINNATI	OH		10/12/2010		2,922,596					0			18,343			0
3625484	WESTLAKE	OH		12/27/2010		3,530,060					0			61,929			0
3625508	GAHANNA	OH		06/16/2011		1,986,715					0			14,229			0
3724985	TULSA	OK		03/03/2003		414,469					0			20,060			0
3725043	TULSA	OK		11/24/2003		2,779,617					0			22,909			0
3725098	EDMOND	OK		09/29/2004		3,054,826					0			23,590			0
3725234	EDOMOND	OK		04/27/2006		1,505,262					0			10,246			0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,388,154					0			13,919			0
3725282	OKLAHOMA CITY	OK		11/30/2006		3,112,921					0			19,798			0
3825076	PORTLAND	OR		05/27/2004		499,794					0			41,449			0
3825259	HILLSBORO	OR		08/22/2006		5,676,760					0			35,373			0
3825260	TUALATIN	OR		08/29/2006		2,959,293					0			30,279			0
3825455	SPRINGFIELD	OR		07/01/2010		2,322,691					0			33,117			0
3825521	MCMINNVILLE	OR		08/17/2011		8,341,885					0			58,917			0
3924978	CONNELLSVILLE	PA		01/27/2003		1,129,028					0			17,535			0
3925016	CECIL TOWNSHIP	PA		08/06/2003		2,273,549					0			49,574			0
3925017	WHITPAIN TWP	PA		08/14/2003		1,186,682					0			17,537			0
3925018	WHITEMARSH TWP	PA		08/14/2003		2,196,170					0			32,451			0
3925070	QUAKERTOWN	PA		04/30/2004		523,192					0			20,002			0
3925343	PHILADELPHIA	PA		08/30/2007		2,558,513					0			9,612			0
3925428	WASHINGTON	PA		11/26/2008		3,600,018					0			18,499			0
4124976	LEXINGTON	SC		01/14/2003		949,187					0			13,942			0
4124977	CHARLESTON	SC		01/16/2003		3,388,734					0			40,438			0
4125152	NORTH CHARLESTON	SC		06/29/2005		7,000,164					0			69,409			0
4125311	CHARLESTON	SC		03/28/2007		7,784,655					0			75,783			0
4125401	PAWLEYS ISLAND	SC		06/16/2008		6,408,297					0			56,464			0
4125438	SUMMERVILLE	SC		10/09/2009		2,758,018					0			31,698			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4125480	CHARLESTON	SC		12/14/2010		848,674					0			14,536			0
4125542	CHARLESTON	SC		12/20/2011		1,825,000					0			8,398			0
4324986	SEVIERVILLE	TN		03/21/2003		1,053,410					0			15,381			0
4325001	KINGSPORT	TN		05/30/2003		688,265					0			21,641			0
4325031	MEMPHIS	TN		09/30/2003		530,936					0			15,711			0
4325056	FARRAGUT	TN		02/23/2004		1,451,778					0			20,237			0
4325078	BRISTOL	TN		06/04/2004		1,486,210					0			38,702			0
4325160	MEMPHIS	TN		08/04/2005		1,131,009					0			8,178			0
4325217	FARRAGUT	TN		03/01/2006		824,835					0			9,113			0
4325254	KISSIMMEE	FL		07/07/2005		1,512,299					0			14,394			0
4325350	LAVERGNE	TN		10/09/2007		1,524,320					0			8,804			0
4325537	COLUMBIA	TN		11/21/2011		800,000					0			8,835			0
4424979	EL PASO	TX		02/04/2003		1,358,199					0			197,905			0
4424980	BOERNE	TX		02/04/2003		937,444					0			30,667			0
4425006	CONROE	TX		07/10/2003		1,486,090					0			12,585			0
4425021	HOLLYWOOD PARK	TX		08/29/2003		1,823,894					0			16,325			0
4425028	SAN ANTONIO	TX		09/30/2003		5,563,084					0			77,527			0
4425029	EL PASO	TX		09/30/2003		594,780					0			17,750			0
4425033	EL PASO	TX		10/08/2003		3,859,486					0			114,471			0
4425049	SAN ANTONIO	TX		12/30/2003		4,847,025					0			40,772			0
4425064	SAN ANTONIO	TX		03/31/2004		2,173,759					0			18,351			0
4425075	CONROE	TX		05/24/2004		788,132					0			6,328			0
4425085	SAN ANTONIO	TX		07/22/2004		777,144					0			13,828			0
4425090	GRAND PRAIRIE	TX		09/01/2004		2,632,331					0			24,073			0
4425103	SAN ANTONIO	TX		11/03/2004		1,919,979					0			16,686			0
4425121	BEE CAVE	TX		02/07/2005		1,049,516					0			8,311			0
4425148	BEE CAVE	TX		06/21/2005		1,139,111					0			8,337			0
4425170	LAREDO	TX		09/16/2005		2,927,297					0			22,489			0
4425173	EL PASO	TX		09/28/2005		1,718,839					0			38,067			0
4425182	HOUSTON	TX		10/31/2005		3,251,004					0			24,358			0
4425218	PFLUGERVILLE	TX		03/01/2006		929,709					0			6,277			0
4425277	SAN ANTONIO	TX		11/21/2006		1,456,851					0			14,378			0
4425297	HOUSTON	TX		01/17/2007		1,271,462					0			15,037			0
4425309	EL PASO	TX		03/14/2007		2,372,914					0			23,426			0
4425327	AUSTIN	TX		06/11/2007		2,278,390					0			14,166			0
4425330	SAN ANTONIO	TX		06/25/2007		2,699,830					0			34,268			0
4425391	CLEAR LAKE	TX		04/14/2008		2,964,417					0			26,296			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425405	HOUSTON	TX		07/10/2008		1,382,478					0			16,464			0
4425421	HOUSTON	TX		10/15/2008		7,942,090					0			49,174			0
4425426	HOUSTON	TX		11/21/2008		4,595,929					0			37,355			0
4425437	ALAMO HEIGHTS	TX		10/06/2009		2,105,280					0			25,327			0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,917,811					0			43,057			0
4425463	EL PASO	TX		09/16/2010		1,900,515					0			22,237			0
4425464	SAN ANTONIO	TX		10/05/2010		4,681,239					0			76,542			0
4425478	EL PASO	TX		12/06/2010		2,689,182					0			31,248			0
4425513	ALAMO HEIGHTS	TX		06/30/2011		981,896					0			11,062			0
4425535	CONROE	TX		10/31/2011		996,019					0			12,053			0
4425543	HOUSTON	TX		12/29/2011		3,900,000					0			28,048			0
4525007	SALT LAKE COUNTY	UT		07/15/2003		1,998,978					0			61,459			0
4525097	WEST VALLEY CITY	UT		09/29/2004		1,115,913					0			14,479			0
4525255	SALT LAKE CITY	UT		08/07/2006		5,027,130					0			63,680			0
4525328	WEST JORDAN	UT		06/19/2007		3,423,377					0			19,125			0
4625460	BARRE	VT		08/26/2010		4,553,279					0			66,293			0
4725136	RICHMOND	VA		04/29/2005		1,498,596					0			18,508			0
4725313	YORKTOWN	VA		03/30/2007		2,880,112					0			50,720			0
4725354	DALE CITY	VA		10/29/2007		1,257,171					0			11,427			0
4725378	NORFOLK	VA		01/30/2008		7,568,317					0			43,033			0
4725402	ASHLAND	VA		06/23/2008		2,809,127					0			15,617			0
4725407	CHESTER	VA		07/29/2008		5,783,285					0			52,627			0
4725453	ALEXANDRIA	VA		06/22/2010		3,780,042					0			86,793			0
4725492	WOODBRIDGE	VA		04/06/2011		1,618,145					0			13,967			0
4725501	CHARLOTTESVILLE	VA		05/05/2011		4,153,572					0			20,357			0
4825004	VANCOUVER	WA		06/30/2003		1,471,725					0			21,854			0
4825342	TACOMA	WA		08/30/2007		1,316,448					0			12,387			0
4825448	SNOHOMISH	WA		05/28/2010		4,317,097					0			49,937			0
4925073	CHARLESTON	WV		05/04/2004		5,441,136					0			68,984			0
4925347	LEWISBURG	WV		09/20/2007		1,774,901					0			34,005			0
5024991	TWO RIVERS	WI		03/31/2003		565,238					0			108,605			0
5025072	OSHKOSH	WI		05/04/2004		2,935,423					0			23,324			0
5025077	WAUWATOSA	WI		06/03/2004		1,057,330					0			8,993			0
5025087	OSHKOSH	WI		08/11/2004		4,237,417					0			54,633			0
5025104	MARSHFIELD	WI		11/04/2004		5,462,932					0			44,452			0
5025122	HARTLAND	WI		02/15/2005		1,398,140					0			11,063			0
5025176	PEWAUKEE TWP	WI		09/30/2005		916,328					0			20,205			0
5025208	PEWAUKEE	WI		02/09/2006		1,018,220					0			14,107			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5325172	KANSAS CITY	KS		09/23/2005		2,200,456					0			78,766			0
5325336	MT PLEASANT	SC		08/03/2007		1,889,779					0			35,695			0
5325337	OMAHA	NE		08/03/2007		2,429,807					0			31,662			0
5325360	DETROIT	MI		12/06/2007		8,521,140					0			145,505			0
5325494	SEDALIA	MO		04/07/2011		2,097,668					0			29,532			0
0299999. Total - Mortgages With Partial Repayments						887,216,832	0	1,440	0	0	1,440	0	0	13,510,777	0	0	0
0599999. Total Mortgages						888,279,997	0	1,440	0	0	1,440	0	891,328	14,402,105	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
372546 AQ 4	GEORGE WASHINGTON 3.485% 09/15/22		03/20/2012	Barclays Capital Inc.		1,000,000	1,000,000		1FE
57586P R4 0	MASSACHUSETTS ST HSG FI 4.350% 12/01/27		03/08/2012	Morgan Stanley & Co.		1,050,000	1,050,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,050,000	2,050,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		02/01/2012	Interest Capitalization		584	584		1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					584	584	0	XXX
Bonds - Industrial and Miscellaneous									
05377R BA 1	AESOP FUNDING II LLC 3.887% 05/20/18		03/15/2012	Barclays Capital Inc.		1,499,975	1,500,000		2AM
05463S AA 5	AXIS EQUIPMENT FIN REC 1.250% 03/20/15		03/21/2012	Nomura Securities		2,435,200	2,500,000		1FE
05463S AG 2	AXIS EQUIPMENT FIN REC 4.150% 05/20/15		03/21/2012	Amur Advisers		1,376,869	1,433,000		1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/19		03/13/2012	Citi		1,849,769	1,850,000		1FE
12669C E5 5	COUNTRYWIDE ALTERNATIVE 6.750% 07/25/32		03/01/2012	Interest Capitalization		60,198	60,198		1FM
294751 DQ 2	EQUITY ONE ABS INC 2004 4.145% 04/25/34		03/08/2012	Janney Montgomery Scott		2,160,981	2,155,610	2,996	1FE
39153V BF 0	GREAT AMERICA LEASING R 3.000% 11/15/18		03/21/2012	Bank of America		999,925	1,000,000		1FE
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21		02/17/2012	Tax Free Exchange		2,990,100	3,000,000		2FE
675748 CE 5	OCWEN RESIDENTIAL MBS C 6.789% 06/30/39		01/01/2012	Interest Capitalization		31,126	31,126		6FE
737679 DD 9	POTOMAC ELEC PWR CO 3.050% 04/01/22		03/28/2012	Wells Fargo Securities		1,495,650	1,500,000		1FE
80282V AE 2	SANTANDER DRIVE AUTO RE 3.200% 02/15/18		03/14/2012	J P Morgan & Co.		1,499,849	1,500,000		1FE
82652A AA 4	SIERRA RECEIVABLES FUND 2.840% 11/20/28		03/14/2012	Deutsche Bank Securities		999,789	1,000,000		1FE
067901 AJ 7	BARRICK GOLD CORP 144A 3.850% 04/01/22	A	03/29/2012	J P Morgan & Co.		1,998,860	2,000,000		1FE
13643E AG 0	CANADIAN OIL SANDS LTD 4.500% 04/01/22	A	03/27/2012	Various		2,002,970	2,000,000	125	2FE
806854 AB 1	SCHLUMBERGER INVESTMENT 3.300% 09/14/21	F	03/30/2012	Bank of America		3,056,880	3,000,000	5,500	1FE
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22	F	03/29/2012	Barclays Capital Inc.		2,032,520	2,000,000	19,931	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					26,490,661	26,529,934	28,552	XXX
8399997.	Total - Bonds - Part 3					28,541,245	28,580,518	28,552	XXX
8399999.	Total - Bonds					28,541,245	28,580,518	28,552	XXX
Preferred Stocks - Industrial and Miscellaneous									
02005N 60 5	ALLY FINANCIAL INC 144A		02/16/2012	Tax Free Exchange	187.000	187,000			P5LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					187,000	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					187,000	XXX	0	XXX
8999999.	Total - Preferred Stocks					187,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
747301 10 9	QUAD GRAPHICS INC.		02/23/2012	No Broker	1,676.000		XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					0	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					0	XXX	0	XXX
9799999.	Total - Common Stocks					0	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					187,000	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					28,728,245	XXX	28,552	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
152383 AA 3	CENT AMER BK FOR ECON I 10.375% 02/01/14		02/01/2012	Various		180,475	180,475	180,475	180,475				0		180,475			0	9,362	02/01/2014	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		03/01/2012	Paydown		953	953	946	949		4		4		953			0	15	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE 4.730% 06/15/30		03/15/2012	Redemption 100.0000		88,992	88,992	88,992	88,992				0		88,992			0	703	06/15/2030	1Z
831641 EM 3	SMALL BUSINESS ADMIN 5.944% 08/10/18		02/10/2012	Redemption 100.0000		12,845	12,845	12,845	12,845				0		12,845			0	195	08/10/2018	1
0599999.	Total - Bonds - U.S. Government					283,265	283,265	283,258	283,261	0	4	0	4	0	283,265	0	0	0	10,275	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20774W H2 0	CONNECTICUT ST HSG FIN 5.000% 11/15/41		02/02/2012	Redemption 100.0000		80,000	80,000	81,000	80,965		(7)		(7)		80,958		(958)	(958)	856	05/15/2021	1FE
677555 RT 3	STATE OF OHIO SERIES 19 7.540% 06/01/13		03/01/2012	Redemption 100.0000		455,000	455,000	455,000	455,000				0		455,000			0	30,211	06/01/2013	1FE
677555 UT 9	STATE OF OHIO 144A OHIO 8.570% 06/01/20		03/01/2012	Redemption 100.0000		80,000	80,000	80,000	80,000				0		80,000			0	1,714	06/01/2020	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					615,000	615,000	616,000	615,965	0	(7)	0	(7)	0	615,958	0	(958)	(958)	32,781	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2012	Paydown		190,364	190,364	191,987	190,463		(99)		(99)		190,364			0	1,800	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2012	Paydown		388,072	388,072	379,779	383,993		4,079		4,079		388,072			0	3,062	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2012	Paydown		266,024	266,024	267,133	265,937		87		87		266,024			0	2,438	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2012	Paydown		49,907	49,907	47,152	49,321		586		586		49,907			0	500	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2012	Paydown		346,706	346,706	318,686	334,883		11,823		11,823		346,706			0	2,502	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2012	Paydown		785,384	785,384	757,994	772,274		13,110		13,110		785,384			0	8,294	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2012	Paydown		77,160	77,160	69,818	74,983		2,177		2,177		77,160			0	750	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2012	Paydown		264,052	264,052	250,569	259,239		4,813		4,813		264,052			0	2,434	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2012	Paydown		256,923	256,923	246,149	252,603		4,320		4,320		256,923			0	2,693	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		03/01/2012	Paydown		91	91	90	90		1		1		91			0	1	07/01/2017	1
31359D Y9 8	FNMA REMIC 1993-187 L 6.500% 07/25/23		03/01/2012	Paydown		70,922	70,922	66,866	70,384		538		538		70,922			0	756	07/25/2023	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2012	Paydown		88,290	88,290	83,738	86,669		1,621		1,621		88,290			0	890	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2012	Paydown		157,288	157,288	149,915	154,535		2,753		2,753		157,288			0	1,810	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		03/01/2012	Paydown		9,999	9,999	9,999	9,999				0		9,999			0	94	12/25/2025	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2012	Paydown		154,897	154,897	149,775	152,861		2,036		2,036		154,897			0	1,479	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2012	Paydown		167,636	167,636	159,968	164,257		3,378		3,378		167,636			0	1,821	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2012	Paydown		347,472	347,472	340,869	344,575		2,897		2,897		347,472			0	3,838	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/01/2012	Paydown		94,161	94,161	90,839	92,809		1,352		1,352		94,161			0	949	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2012	Paydown		220,689	220,689	219,270	219,789		900		900		220,689			0	2,409	06/15/2032	1
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32		03/01/2012	Paydown		51,691	51,691	49,520	50,615		1,061		1,061		51,691			0	664	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2012	Paydown		285,223	285,223	262,180	274,072		11,150		11,150		285,223			0	2,862	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2012	Paydown		677,690	677,690	653,004	667,217		10,474		10,474		677,690			0	7,244	07/15/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2012	Paydown		282,020	282,020	254,459	270,357		11,663		11,663		282,020			0	2,406	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2012	Paydown		524,570	524,570	505,419	517,609		6,961		6,961		524,570			0	4,507	09/15/2032	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2012	Paydown		466,395	466,395	458,129	463,821		2,574		2,574		466,395			0	3,751	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2012	Paydown		487,205	487,205	465,319	478,558		8,647		8,647		487,205			0	4,713	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2012	Paydown		54,874	54,874	52,010	53,934		940		940		54,874			0	502	04/25/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2012	Paydown		3,498	3,498	3,519	3,506		(8)		(8)		3,498			0	29	01/01/2020	1
38373M 2F 6	GNMA 2008-80 IO 1.076% 04/16/50		03/01/2012	Paydown				6,719	6,629		(6,629)		(6,629)					0	159	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.868% 10/16/48		03/01/2012	Paydown				120,537	118,987		(118,987)		(118,987)					0	3,507	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 1.968% 05/16/49		03/01/2012	Paydown				55,381	54,896		(54,896)		(54,896)					0	3,005	05/16/2049	1
38373M J2 7	GNMA 2007-52 A 4.054% 01/16/48		03/01/2012	Paydown		2,415,014	2,415,014	2,463,503	2,461,463		(46,449)		(46,449)		2,415,014			0	11,550	01/16/2048	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2012	Paydown		1,588,076	1,588,076	1,552,888	1,567,759		20,317		20,317		1,588,076			0	14,891	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		03/01/2012	Paydown		436,781	436,781	453,570	442,246		(5,464)		(5,464)		436,781			0	4,312	07/20/2032	1
38373Y D5 0	GNMA 2003-4 MD 5.500% 01/20/32		03/01/2012	Paydown		154,360	154,360	154,456	153,963		396		396		154,360			0	1,307	01/20/2032	1
38374B 4L 4	GNMA 2003-77 TH 5.000% 07/16/32		03/01/2012	Paydown		257,564	257,564	255,190	256,937		627		627		257,564			0	2,135	07/16/2032	1
38374G 5F 5	GNMA 2004-43 A 2.822% 12/16/19		02/01/2012	Paydown		529,536	529,536	534,190	533,149		(3,613)		(3,613)		529,536			0	1,411	12/16/2019	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		03/01/2012	Paydown		184,875	184,875	185,106	185,071		(196)		(196)		184,875			0	1,531	03/16/2035	1
48730P AB 6	KEENAN DEV ASSOC OF TN 8.000% 07/15/28		01/15/2012	Various		187,292	187,292	187,292	187,292				0		187,292			0	7,492	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT 7.467% 05/01/32		03/01/2012	Various		23,067	23,067	23,067	23,068				0		23,067			0	288	05/01/2032	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					12,545,768	12,545,768	12,496,054	12,650,813	0	(105,060)	0	(105,060)	0	12,545,768	0	0	0	116,786	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000780 HW 9	ABN AMRO MORTGAGE GROUP 4.500% 06/25/33		03/01/2012	Paydown		67,489	67,489	64,624	66,738		752		752		67,489			0	505	06/25/2033	1FM
000780 LC 8	ABN AMRO MORTGAGE GROUP 4.500% 08/25/18		03/01/2012	Paydown		108,579	108,579	109,325	108,810		(232)		(232)		108,579			0	668	08/25/2018	1FM
00212P AV 0	ASG RESECURITIZATION TR 3.249% 02/28/37		02/01/2012	Paydown		98,633	98,633	96,661	97,857		777		777		98,633			0	527	02/28/2037	1FM
00228# AA 0	AV CINGULAR LLC CINGULA 7.450% 08/15/21		03/15/2012	Redemption 100.0000		77,440	77,440	79,505	78,727		(15)		(15)		78,712		(1,271)	(1,271)	964	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TR 4.980% 10/25/33		03/01/2012	Paydown		29,970	29,970	22,628	24,433		5,537		5,537		29,970			0	248	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 6.500% 08/15/30		03/01/2012	Paydown		123,254	123,254	130,187	127,761		(4,507)		(4,507)		123,254			0	1,402	08/15/2030	3AM
009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22		03/20/2012	Paydown		835,926	835,926	761,436	808,777		27,149		27,149		835,926			0	26,980	09/20/2022	3AM
009344 A* 3	AIR TRUST 1998 1 A-3 8.320% 02/11/13		02/11/2012	Redemption 100.0000		439,848	439,848	439,848	439,848				0		439,848			0	14,558	02/11/2013	4FE
009344 B@ 0	AIR TRUST 1998 2 A-3 8.450% 03/02/13		03/02/2012	Redemption 100.0000		570,047	570,047	570,047	570,047				0		570,047			0	15,109	03/02/2013	4FE
02146P AA 3	COUNTRYWIDE ALTER LOAN 5.529% 08/25/36		03/01/2012	Paydown		225,114	225,114	224,762	224,447		667		667		225,114			0	2,081	08/25/2036	1FM
02640F AA 6	AMERICAN GEN MRTGE LOAN 5.150% 03/25/58		03/01/2012	Paydown		250,126	250,126	250,066	249,812		314		314		250,126			0	1,859	03/25/2058	1FM
030616 AF 3	AMERICREDIT PRIME AUTO 5.350% 03/08/16		03/08/2012	Paydown		241,119	241,119	248,861	244,181		(3,062)		(3,062)		241,119			0	2,138	03/08/2016	1FE
03215P EQ 8	AMRESCO RESIDENTIAL SEC 7.300% 02/25/28		03/01/2012	Paydown		35,504	35,504	32,886	33,851		1,653		1,653		35,504			0	361	02/25/2028	1FM
040555 CM 4	ARIZONA PUBLIC SERV CO 5.050% 09/01/41		03/15/2012	Wells Fargo Securities		2,111,700	2,000,000	2,009,160	2,009,119		(17)		(17)		2,009,102		102,598	102,598	57,514	03/01/2041	2FE
04542B MS 8	ASSET BACKED FUNDING CE 5.010% 06/25/35		03/01/2012	Paydown		94,256	94,256	93,019	93,099		1,157		1,157		94,256			0	713	06/25/2035	1FM
04626R AA 4	ASTORIA POWER PROJECT 5.744% 05/01/16		03/01/2012	Redemption 100.0000		103,005	103,005	103,005	103,005				0		103,005			0	976	05/01/2016	2FE
04882P CH 0	ATLANTIC RICHFIELD CO S 8.550% 03/01/12		03/01/2012	Maturity		3,725,000	3,725,000	3,916,987	3,728,563		(3,563)		(3,563)		3,725,000			0	93,777	03/01/2012	1FE
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/19		01/07/2012	Redemption 100.0000		15,578	15,578	14,548	14,853		1		1		14,854		724	724	93	01/02/2019	3

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05532J DT 8	BCAP LLC TRUST 2009-RR1 6.000% 05/26/37		03/01/2012	Paydown		127,726	127,726	128,604	127,917		(190)		(190)		127,726			0	1,319	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TR 5.100% 03/02/26	E	03/02/2012	Paydown		110,842	110,842	110,757	110,723		119		119		110,842			0	944	03/02/2026	1FE
05949A 6H 8	BANK OF AMERICA MORTGAG 2.838% 06/25/35		03/01/2012	Paydown		406,446	406,446	375,962	390,362		16,084		16,084		406,446			0	2,135	06/25/2035	1FM
05949A FC 9	BANK OF AMERICA MORTGAG 4.500% 05/25/19		03/01/2012	Paydown		130,413	130,413	128,620	129,320		1,093		1,093		130,413			0	751	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SE 5.000% 10/25/20		03/01/2012	Paydown		167,466	167,466	164,640	165,579		1,888		1,888		167,466			0	1,384	10/25/2020	1FM
05955P AJ 7	BANC OF AMERICA FUNDING 5.000% 06/26/21		03/01/2012	Paydown		18,142	18,142	17,983	18,054		88		88		18,142			0	152	06/26/2021	1FM
05955Q AE 6	BANC OF AMERICA FUNDING 5.500% 02/26/20		03/01/2012	Paydown		118,467	118,467	119,059	118,613		(147)		(147)		118,467			0	1,295	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE L 5.204% 01/25/42		03/01/2012	Paydown		13,564	13,564	14,319	14,297		(733)		(733)		13,564			0	118	01/25/2042	1FM
05956T AA 7	BANC OF AMERICA FUNDING 4.000% 05/26/36		03/01/2012	Paydown		150,214	150,214	149,369	149,555		659		659		150,214			0	1,002	05/26/2036	1FM
097014 AG 9	BOEING CAPITAL CORP 6.500% 02/15/12		02/15/2012	Maturity		1,625,000	1,625,000	1,693,510	1,626,193		(1,193)		(1,193)		1,625,000			0	52,813	02/15/2012	1FE
123168 AA 4	BUSH TRUCK LEASING LLC 5.000% 09/25/18		03/01/2012	Paydown		155,680	155,680	155,312	155,288		391		391		155,680			0	1,292	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.623% 01/01/29		03/01/2012	Paydown		12,547	12,547	12,316	12,379		168		168		12,547			0	147	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		03/01/2012	Paydown		117,042	117,042	112,446	112,446		4,596		4,596		117,042			0	1,231	01/25/2033	4FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		03/01/2012	Paydown		48,004	48,004	47,884	47,860		144		144		48,004			0	400	08/25/2035	1FM
1248P8 AC 3	CREDIT-BASED ASSET SER 5.970% 10/25/36		01/01/2012	Paydown		1,325	1,325	1,368	1,363		(38)		(38)		1,325			0	7	10/25/2036	1FE
1248P8 AD 1	CREDIT-BASED ASSET SER 6.240% 10/25/36		01/01/2012	Paydown		1,060	1,060	1,118	1,116		(56)		(56)		1,060			0	6	10/25/2036	1FE
125634 AA 3	CLI FUNDING LLC 2011-1A 4.500% 03/18/26		03/17/2012	Paydown		35,052	35,052	35,052	35,052				0		35,052			0	268	03/18/2026	1FE
125634 AC 9	CLI FUNDING LLC 2011-2 4.940% 10/15/26		03/17/2012	Paydown		120,680	120,680	120,635	120,632		49		49		120,680			0	1,010	10/15/2026	1AM
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/18		03/16/2012	Paydown		177,757	177,757	177,732	177,738		19		19		177,757			0	853	04/16/2018	1FE
126193 AB 7	CPS AUTO TRUST 2010-A A 2.890% 03/15/16		03/15/2012	Paydown		358,718	358,718	358,695	358,711		7		7		358,718			0	1,761	03/15/2016	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/18		03/15/2012	Paydown		290,524	290,524	290,490	290,491		33		33		290,524			0	1,806	09/17/2018	1FE
12620T AD 3	CNH EQUIPMENT TRUST 200 5.170% 10/15/14		03/15/2012	Paydown		573,325	573,325	601,365	581,894		(8,569)		(8,569)		573,325			0	4,806	10/15/2014	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPI 6.500% 05/27/37		03/01/2012	Paydown		39,740	39,740	40,187	39,907		(166)		(166)		39,740			0	492	05/27/2037	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 5.500% 10/25/35		03/01/2012	Paydown		137,005	137,005	128,613	130,719		6,286		6,286		137,005			0	1,309	10/25/2035	1FM
12669D 2L 1	COUNTRYWIDE HOME LOANS 5.750% 05/25/33		03/01/2012	Paydown		533,572	533,572	535,573	531,773		1,800		1,800		533,572			0	6,050	05/25/2033	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 6.500% 11/25/32		03/01/2012	Paydown		216,638	216,638	217,698	216,721		(82)		(82)		216,638			0	2,128	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE 5.500% 10/25/33		03/01/2012	Paydown		98,535	98,535	94,963	95,456		3,079		3,079		98,535			0	951	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE 6.000% 05/25/33		03/01/2012	Paydown		42,411	42,411	42,280	42,284		127		127		42,411			0	394	05/25/2033	1FM
12669E S6 4	COUNTRYWIDE ALTERNATIVE 5.000% 10/25/33		03/01/2012	Paydown		236,477	236,477	229,826	234,320		2,157		2,157		236,477			0	1,750	10/25/2033	1FM
12669E ZG 4	COUNTRYWIDE ALTERNATIVE 5.250% 09/25/33		03/01/2012	Paydown		332,183	332,183	331,456	331,087		1,096		1,096		332,183			0	3,008	09/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 5.000% 07/25/34		03/01/2012	Paydown		108,164	108,164	104,919	107,109		1,055		1,055		108,164			0	922	07/25/2034	1FM
12669F SC 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		03/01/2012	Paydown		785,096	785,096	770,375	780,773		4,323		4,323		785,096			0	6,473	05/25/2034	1FM
12669G 4J 7	COUNTRYWIDE HOME LOANS 5.500% 09/25/35		03/01/2012	Paydown		304,920	304,920	302,443	303,263		1,657		1,657		304,920			0	2,790	09/25/2035	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 5.500% 06/25/35		03/01/2012	Paydown		68,288	68,288	68,083	68,093		194		194		68,288			0	675	06/25/2035	2FM
152314 PH 7	CENTEX HOME EQUITY LOAN 4.913% 11/25/35		03/25/2012	Paydown		113,965	113,965	113,965	113,072		893		893		113,965			0	1,029	11/25/2035	1FM
171855 AA 7	CINCAP V LLC 144A 9.230% 11/05/16		03/05/2012	Paydown		118,083	118,083	118,083	118,083				0		118,083			0	1,831	11/05/2016	2AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
172973 2R 9	CITICORP MORTGAGE 5.625% 09/25/35		03/01/2012	Paydown		3,139	3,139	2,997	2,997		142		142		3,139			0	28	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE 5.000% 02/25/21		03/01/2012	Paydown		26,725	26,725	26,207	26,371		355		355		26,725			0	224	02/25/2021	1FM
172973 C7 2	CITICORP MORTGAGE 5.500% 09/25/34		03/01/2012	Paydown		872,516	872,516	862,291	869,189		3,327		3,327		872,516			0	6,652	09/25/2034	1FM
17305E AW 5	CITIBANK CREDIT CARD 6.950% 02/18/14		02/15/2012	Paydown		10,000,000	10,000,000	10,384,375	10,070,255		(70,255)		(70,255)		10,000,000			0	347,500	02/18/2014	2FE
17310A AG 1	CITICORP MTGE SECURITIE 5.750% 04/25/36		03/01/2012	Paydown		326,613	326,613	327,997	326,659		(46)		(46)		326,613			0	2,982	04/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE 5.500% 12/25/21		03/01/2012	Paydown		7,464	7,464	6,643	6,935		528		528		7,464			0	68	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE 6.000% 09/25/37		03/01/2012	Paydown		166,379	166,379	165,547	165,565		814		814		166,379			0	1,664	09/25/2037	1FM
20763# DU 2	CONNECTICUT NATL BANK 9.430% 03/26/14		03/26/2012	Redemption 100.0000		510,168	510,168	510,168	510,168				0		510,168			0	24,054	03/26/2014	2
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		03/01/2012	Paydown		19,349	19,349	19,349	19,349				0		19,349			0		05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 8.700% 06/15/25		03/01/2012	Paydown		1,907	1,907	1,515	1,515		392		392		1,907			0	26	06/15/2025	2FM
21075W BX 2	CONTI MTGE HOME EQUITY 7.330% 03/15/27		03/01/2012	Paydown		12,896	12,896	9,819	9,819		3,077		3,077		12,896			0	157	03/15/2027	1FM
21075W CJ 2	CONTI MTGE HOME EQUITY 7.000% 03/15/27		03/01/2012	Paydown		7,634	7,634	7,409	7,409		225		225		7,634			0	88	03/15/2027	3FM
21075W ER 2	CONTI MTGE HOME EQUITY 7.620% 04/15/28		03/01/2012	Paydown		79,915	79,915	79,903	79,915				0		79,915			0	856	04/15/2028	1FM
210805 AN 7	CONTINENTAL AIRLINES SE 7.820% 04/15/15		01/15/2012	Redemption 100.0000		100,899	100,899	100,899	100,899				0		100,899			0	1,973	04/15/2015	4FE
22540A CP 1	ASSOCIATES MANUF HOUSIN 7.025% 03/15/28		03/15/2012	Paydown		197,922	197,922	180,295	189,575		8,347		8,347		197,922			0	2,946	03/15/2028	1FE
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32		03/01/2012	Paydown		74,463	74,463	70,450	70,466		3,997		3,997		74,463			0	1,240	02/25/2032	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE S 5.250% 10/25/19		03/01/2012	Paydown		141,478	141,478	144,661	143,585		(2,107)		(2,107)		141,478			0	1,234	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 14 5.869% 03/30/25		03/30/2012	Redemption 100.0000		40,000	40,000	40,000	40,000				0		40,000			0	587	03/30/2025	2FE
244217 BG 9	JOHN DEERE CAPITAL CORP 7.000% 03/15/12		03/15/2012	Maturity		8,300,000	8,300,000	8,244,552	8,298,455		1,545		1,545		8,300,000			0	290,500	03/15/2012	1FE
25087* AA 1	DETROIT INTL BRIDGE COM 4.780% 09/02/14		03/02/2012	Redemption 100.0000		98,980	98,980	98,980	98,980				0		98,980			0	781	09/02/2014	2Z
25179M AL 7	DEVON ENERGY CORPORATIO 5.600% 07/15/41		03/15/2012	Citigroup		3,349,110	3,000,000	3,161,250	3,160,652		(499)		(499)		3,160,153		188,957	188,957	115,733	01/15/2041	2FE
29476Y AN 9	EQUIVANTAGE HOME EQ 199 7.700% 09/25/27		03/01/2012	Paydown		25,847	25,847	25,912	25,847				0		25,847			0	332	09/25/2027	1FM
30218P AA 7	EXPRESS JET 1999-ERJ1 P 7.370% 03/16/15		03/16/2012	Redemption 100.0000		687,721	687,721	687,721	687,721				0		687,721			0	12,671	03/16/2015	3
30251T AA 7	FNBC 1993-A PASS THRU T 8.080% 01/05/18		01/05/2012	Redemption 100.0000		406,284	406,284	406,284	406,284				0		406,284			0	16,414	01/05/2018	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK 7.590% 07/10/18		01/10/2012	Redemption 100.0000		95,520	95,520	95,520	95,520				0		95,520			0	3,625	07/10/2018	3Z
31331F BB 6	FED EXPRESS CORP SERIES 7.900% 01/15/20		01/15/2012	Redemption 100.0000		118,136	118,136	118,136	118,136				0		118,136			0	4,666	01/15/2020	2FE
32051D X5 6	FIRST HORIZON ASSET SEC 5.500% 05/25/34		03/01/2012	Paydown		690,770	690,770	683,863	686,849		3,921		3,921		690,770			0	6,747	05/25/2034	1FM
32051D Z3 9	FIRST HORIZON ASSET SEC 5.250% 06/25/34		03/01/2012	Paydown		229,996	229,996	220,652	226,043		3,953		3,953		229,996			0	3,019	06/25/2034	1FM
32051G CN 3	FIRST HORIZON MTG PASS- 5.500% 01/25/35		03/01/2012	Paydown		1,170,299	1,170,299	1,157,133	1,164,083		6,216		6,216		1,170,299			0	9,396	01/25/2035	1FM
32051G KU 8	FIRST HORIZON MTG PASS- 5.500% 05/25/35		03/01/2012	Paydown		635,066	635,066	629,509	632,178		2,889		2,889		635,066			0	5,294	05/25/2035	1FM
33632* TH 0	FIRST SECURITY BANK NA 6.140% 01/01/14		01/01/2012	Redemption 100.0000		695,640	695,640	695,640	695,640				0		695,640			0	21,356	01/01/2014	2
33632* TP 2	FIRST SECURITY BANK NA 7.330% 01/01/14		01/01/2012	Redemption 100.0000		389,097	389,097	389,097	389,097				0		389,097			0	14,260	01/01/2014	2
34528W AJ 0	FORD CREDIT AUTO OWNER 5.690% 11/15/12		02/15/2012	Paydown		485,458	485,458	501,843	486,627		(1,169)		(1,169)		485,458			0	3,938	11/15/2012	1FE
35669# AA 2	FREEPORT LNG DEVELOPMEN 6.500% 12/19/25		03/31/2012	Redemption 100.0000		58,260	58,260	58,260	58,260				0		58,260			0	947	06/30/2025	2FE
361561 AA 1	SYSTEM ENERGY RESOURCES 5.129% 01/15/14		01/15/2012	Redemption 100.0000		173,646	173,646	173,646	173,646				0		173,646			0	4,453	01/15/2014	2FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 6.700% 04/25/29		03/01/2012	Paydown		80,255	80,255	80,857	80,738		(483)		(483)		80,255			0	868	04/25/2029	2FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36157R D9 3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29		03/01/2012	Paydown		30,917	30,917	29,850	29,856		1,061		1,061		30,917			0	334	04/25/2029	1FM
36161F AD 7	GE EQUIPMENT MIDTICKET 3.130% 11/16/20		03/15/2012	Paydown		542,003	542,003	541,880	541,965		38		38		542,003			0	4,206	11/16/2020	1FE
36187X AD 8	GMAC MTGE SERVICER ADV 3.720% 03/15/23		03/15/2012	Paydown		2,500,000	2,500,000	2,499,972	2,499,979		21		21		2,500,000			0	23,250	03/15/2023	1FE
362341 DK 2	GSR MORTGAGE LOAN TRUST 5.000% 07/25/35		03/01/2012	Paydown		211,192	211,192	212,776	211,930		(738)		(738)		211,192			0	1,804	07/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 5.500% 01/25/20		03/01/2012	Paydown		269,051	269,051	276,450	276,220		(7,169)		(7,169)		269,051			0	2,241	01/25/2020	1FM
372109 AA 6	GENEVA ILL PRD FAC LICE 5.400% 10/01/13		03/01/2012	Redemption 100.0000		247,421	247,421	247,421	247,421				0		247,421			0	2,231	10/01/2013	2
393505 CV 2	GREEN TREE FINANCIAL CO 8.300% 07/15/19		03/15/2012	Paydown		21,868	21,868	21,656	21,859		9		9		21,868			0	305	07/15/2019	1FE
393505 DH 2	GREEN TREE FINANCIAL CO 8.300% 11/15/19		03/15/2012	Paydown		141,338	141,338	140,499	141,296		42		42		141,338			0	1,974	11/15/2019	1FE
40405T AA 1	H & P INV PARTNERS-CARM 8.700% 02/15/21		02/15/2012	Various		377,000	377,000	377,000	377,000				0		377,000			0	16,400	02/15/2021	1FE
40432B AA 7	HSI ASSET LOAN OBLIGATI 5.500% 09/25/37		03/01/2012	Paydown		160,943	160,943	146,460	149,732		11,211		11,211		160,943			0	1,532	09/25/2037	1FM
42809H AD 9	HESS CORP 5.600% 02/15/41		03/16/2012	Bank of America		3,265,680	3,000,000	3,078,930	3,078,625		(223)		(223)		3,078,402		187,278	187,278	100,800	02/15/2041	2FE
437076 AU 6	HOME DEPOT INC 5.400% 09/15/40		03/16/2012	Bank of America		1,791,888	1,600,000	1,720,992	1,720,525		(418)		(418)		1,720,107		71,781	71,781	44,640	03/15/2040	1FE
437185 AC 5	RESIDENTIAL FUNDING MRT 5.790% 02/25/36		03/01/2012	Paydown		122,421	122,421	112,015	118,197		4,223		4,223		122,421			0	1,219	02/25/2036	1FM
449670 CP 1	IMC HOME EQUITY LN TR 7.520% 08/20/28		03/01/2012	Paydown		62,567	62,567	62,549	62,470		97		97		62,567			0	740	08/20/2028	1FM
452308 AM 1	ILLINOIS TOOLWORKS 144A 4.875% 09/15/41		03/16/2012	Deutsche Bank Securities		6,931,925	6,500,000	6,450,770	6,451,093		251		251		6,451,345		480,580	480,580	176,922	09/15/2041	1FE
45254N FL 6	IMPAC CMB TRUST 2003-9F 1.242% 07/25/33		03/25/2012	Paydown		46,111	46,111	39,655	41,151		4,959		4,959		46,111			0	113	07/25/2033	1FM
45254T PM 0	IMPAC SECURED ASSETS CM 4.939% 08/25/34		03/01/2012	Paydown		135,009	135,009	132,730	132,750		2,259		2,259		135,009			0	1,144	08/25/2034	1FM
458140 AK 6	INTEL CORP 4.800% 10/01/41		03/15/2012	Bank of America		4,243,800	4,000,000	3,983,220	3,983,329		94		94		3,983,423		260,377	260,377	96,533	10/01/2041	1FE
46616M AA 8	HENDERSON RECEIVABLES L 3.820% 12/15/48		03/15/2012	Paydown		49,482	49,482	49,472	49,473		9		9		49,482			0	310	12/15/2048	1FE
46625H AN 0	JP MORGAN CHASE & CO SU 6.625% 03/15/12		03/15/2012	Maturity		2,000,000	2,000,000	2,180,180	2,018,994		(18,994)		(18,994)		2,000,000			0	66,250	03/15/2012	1FE
46626A AA 2	JP MORGAN H&Q BUILDING 7.100% 09/15/17		03/15/2012	Redemption 100.0000		166,609	166,609	166,609	166,609				0		166,609			0	1,976	09/15/2017	1
46628C AC 2	JP MORGAN ALTRNTVE LOAN 5.810% 05/25/36		03/01/2012	Paydown		209,249	209,249	205,587	208,073		1,176		1,176		209,249			0	1,526	05/25/2036	1FM
46629E AA 1	JP MORGAN ALTERNATIVE L 5.950% 09/25/36		03/01/2012	Paydown		210,000	210,000	210,854	209,823		177		177		210,000			0	2,082	09/25/2036	1FM
472319 AA 0	JEFFERIES GROUP INC SEN 7.750% 03/15/12		03/15/2012	Maturity		12,395,000	12,395,000	12,314,146	12,392,753		2,247		2,247		12,395,000			0	480,306	03/15/2012	2FE
477874 AD 3	JOHN DEERE OWNER TRUST 3.960% 05/16/16		03/15/2012	Paydown		656,335	656,335	655,925	656,229		106		106		656,335			0	5,457	05/16/2016	1FE
484168 AA 7	KANEB PIPELINE OPERATIN 7.750% 02/15/12		02/15/2012	Maturity		2,700,000	2,700,000	2,700,000	2,700,000				0		2,700,000			0	104,625	02/15/2012	2FE
485134 BM 1	KANSAS CITY POWER & LIG 5.300% 10/01/41		03/15/2012	Morgan Stanley & Co.		6,305,340	6,000,000	5,961,480	5,961,688		179		179		5,961,867		343,473	343,473	159,000	10/01/2041	2FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		03/31/2012	Redemption 100.0000		68,627	68,627	67,779	68,233		21		21		68,255		373	373	764	07/31/2016	1FE
49327H AE 5	KEYCORP STUDENT LOAN TR 0.553% 06/27/25		03/27/2012	Paydown		478,679	478,679	455,942	464,866		13,813		13,813		478,679			0	791	06/27/2025	1FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		03/15/2012	Redemption 100.0000		7,438	7,438	7,438	7,438				0		7,438			0	123	06/15/2033	3FE
52176Y AA 2	LEAF II RECEIVABLES FUN 1.700% 08/20/18		03/20/2012	Paydown		310,274	310,274	304,756	307,016		3,258		3,258		310,274			0	828	08/20/2018	1FE
52465# AZ 8	FLUOR CORPORATION LESSE 7.560% 06/08/21		03/08/2012	Redemption 100.0000		49,587	49,587	49,587	49,587				0		49,587			0	594	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED 0.000% 08/26/24		03/01/2012	Paydown		5,147	5,147	4,958	3,952	1,005	190		1,195		5,147			0		08/26/2024	6AM
536885 AA 4	LITIGATION SETTLEMENT 6.950% 01/26/32		01/25/2012	Paydown		237,075	237,075	223,604	232,351		4,724		4,724		237,075			0	4,119	01/26/2032	2AM
55265K 2X 6	MASTR ASSET SEC TRUST 5.000% 12/25/18		03/01/2012	Paydown		208,849	208,849	209,632	208,992		(143)		(143)		208,849			0	1,733	12/25/2018	1FM
57164X AA 7	MARRIOTT VACATION CLUB 4.809% 07/20/31		03/20/2012	Paydown		108,530	108,530	108,529	108,529		1		1		108,530			0	857	07/20/2031	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
57165L AA 2	MARRIOTT VACATION CLUB 3.540% 10/20/32		03/20/2012	Paydown		224,873	224,873	224,848	224,852		21		21		224,873			0	1,336	10/20/2032	1FE
57183H FW 6	MARSHALL & ILSLEY CORP 5.020% 07/01/18		01/15/2012	Call 100.0000		9,925,000	9,925,000	9,925,000	9,925,000				0		9,925,000			0	249,118	07/01/2018	1FE
577778 BN 2	MACYS RETAIL HLDGS INC 8.000% 07/15/12		03/29/2012	Call 102.2520		1,738,284	1,700,000	2,044,131	1,724,718		(11,063)		(11,063)		1,713,655		24,629	24,629	95,956	07/15/2012	2FE
58526# BE 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2012	Redemption 100.0000		128,733	128,733	128,733	128,733				0		128,733			0	5,381	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2012	Redemption 100.0000		112,643	112,643	112,643	112,643				0		112,643			0	4,708	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJ 8.360% 01/01/21		01/01/2012	Redemption 100.0000		103,062	103,062	103,062	103,062				0		103,062			0	4,308	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		01/01/2012	Paydown		20,874	20,874	20,871	20,874				0		20,874			0	435	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		03/15/2012	Paydown		44,552	44,552	42,213	42,504		2,048		2,048		44,552			0	406	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 4.864% 07/15/38		03/15/2012	Paydown		44,552	44,552	44,551	44,552		1		1		44,552			0	406	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 6.005% 08/15/37		03/01/2012	Paydown		20,341	20,341	20,814	20,795		(455)		(455)		20,341			0	208	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 5.250% 12/15/45		03/01/2012	Paydown		63,767	63,767	63,722	63,721		46		46		63,767			0	588	12/15/2045	1FM
60685@ AA 2	MO DATA PROPERTY LESSEE 5.630% 11/11/23		02/11/2012	Redemption 100.0000		49,407	49,407	49,407	49,407				0		49,407			0	695	11/11/2023	1
61745M VY 6	MORGAN STANLEY CAPITAL 5.000% 11/25/33		03/01/2012	Paydown		213,177	213,177	212,894	212,574		604		604		213,177			0	1,930	11/25/2033	1FM
629568 AW 6	NABORS INDUSTRIES INC 1 4.625% 09/15/21		02/17/2012	Tax Free Exchange		2,990,100	3,000,000	2,989,620	2,989,954		146		146		2,990,100			0		09/15/2021	2FE
637432 CU 7	NATIONAL RURAL UTILITIE 7.250% 03/01/12		03/01/2012	Maturity		4,416,000	4,416,000	4,398,468	4,415,600		400		400		4,416,000			0	160,080	03/01/2012	1FE
655844 BE 7	NORFOLK SOUTHERN CORP 1 4.837% 10/01/41		03/16/2012	Deutsche Bank Securities		1,016,750	1,000,000	1,010,760	1,010,723		(13)		(13)		1,010,710		6,040	6,040	25,126	10/01/2041	2FE
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		03/01/2012	Paydown		8,903	8,903	8,903	8,903				0		8,903			0		12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		03/01/2012	Paydown		45,921	45,921	45,921	45,921				0		45,921			0		06/15/2032	6FE
675748 CE 5	OCWEN RESIDENTIAL MBS C 6.789% 06/30/39		03/01/2012	Paydown		31,126	31,126	31,126	31,126				0		31,126			0	755	01/01/2032	6FE
675748 CF 2	OCWEN RESIDENTIAL MBS C 6.789% 06/25/39		03/01/2012	Paydown		10,572	10,572				10,572		10,572		10,572			0	157	06/25/2039	6FE
676220 AF 3	OFFICE DEPOT INC 6.250% 08/15/13		03/16/2012	Call 105.0000		309,750	295,000	294,187	294,837		20		20		294,857		14,893	14,893	10,704	08/15/2013	5FE
68213K AD 7	OAKWOOD MTGE INVEST 6.810% 12/15/31		03/01/2012	Paydown		129,549	129,549	129,549	129,549				0		129,549			0	1,334	12/15/2031	5AM
68240M AE 8	SECURED LIEN HOME OWNER 7.600% 02/15/29		03/01/2012	Paydown		25,108	25,108	25,100	25,036		71		71		25,108			0	327	02/15/2029	1FM
68240M AF 5	SECURED LIEN HOME OWNER 7.960% 02/15/29		02/01/2012	Paydown		10,893	10,893	10,536	10,842		51		51		10,893			0	108	02/15/2029	1FM
684181 AA 8	ORANGE COGEN FUNDING CO 8.175% 03/15/22		03/15/2012	Redemption 100.0000		32,550	32,550	32,550	32,550				0		32,550			0	665	03/15/2022	2FE
68619A AP 2	ORIGIN MANUFACTURED HOU 7.170% 05/15/32		03/01/2012	Paydown		142,282	142,283	141,852	141,861		421		421		142,282			0	1,716	05/15/2032	1FE
69144W AA 9	OXFORD FINANCE FUNDING 3.750% 03/15/17		03/15/2012	Paydown		1,000,101	1,000,101	1,000,413	1,000,298		(197)		(197)		1,000,101			0	7,318	03/15/2017	1FE
73316P EZ 9	POPULAR ABS MORTGAGE 5.537% 09/25/35		03/01/2012	Paydown		115,767	115,767	116,635	116,577		(811)		(811)		115,767			0	743	09/25/2035	1FM
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		03/31/2012	Redemption 100.0000		89,625	89,625	89,625	89,625				0		89,625			0	1,322	12/31/2018	2
73763H AR 7	POTLATCH CORP MTN 8.750% 02/01/12		02/01/2012	Maturity		8,000,000	8,000,000	7,834,790	7,998,867		1,133		1,133		8,000,000			0	116,667	02/01/2012	3FE
73932# AA 4	POWER MINN 9090 LLC SER 7.170% 07/15/27		01/15/2012	Redemption 100.0000		1,928	1,928	1,928	1,928				0		1,928			0	35	07/15/2027	5Z
74112R AA 8	PRESTIGE AUTO REC TRUST 5.670% 04/15/17		03/15/2012	Paydown		238,192	238,192	238,150	238,190		2		2		238,192			0	2,208	04/15/2017	1FE
74160M CN 0	PRIME MORTGAGE TRUST 20 5.500% 01/25/34		03/01/2012	Paydown		589,111	589,111	589,480	587,379		1,733		1,733		589,111			0	5,786	01/25/2034	1FM
74927D AL 0	RBSSP RESECURITIZATION 5.825% 02/26/36		03/01/2012	Paydown		58,555	58,555	58,555	58,555				0		58,555			0	568	02/26/2036	1FM
74930E AM 1	RBSSP RESECURITIZATION 4.000% 06/27/32		03/01/2012	Paydown		281,321	281,321	283,607	282,116		(795)		(795)		281,321			0	1,650	06/27/2032	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG 5.500% 10/25/21		03/01/2012	Paydown		149,023	149,023	141,665	143,330		5,693		5,693		149,023			0	1,529	10/25/2021	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 B8 3	RESIDENTIAL FDG SEC COR 6.040% 10/25/33		03/01/2012	Paydown		6,390	6,390	6,360	6,361		29		29		6,390			0	61	10/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC COR 4.500% 05/25/33		03/01/2012	Paydown		464,962	464,962	442,223	459,211		5,751		5,751		464,962			0	3,482	05/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC COR 5.861% 08/25/33		03/01/2012	Paydown		75,561	75,561	75,450	75,357		204		204		75,561			0	721	08/25/2033	1FM
76110G J3 6	RESIDENTIAL ACCREDIT LO 6.350% 08/25/32		03/01/2012	Paydown		298,173	298,173	306,839	297,757		417		417		298,173			0	3,619	08/25/2032	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 7.580% 09/25/29		03/01/2012	Paydown		19,208	19,208	19,200	19,128		80		80		19,208			0	255	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG 4.500% 05/25/19		03/01/2012	Paydown		157,075	157,075	158,385	157,781		(707)		(707)		157,075			0	1,038	05/25/2019	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG 4.750% 02/25/20		03/01/2012	Paydown		77,105	77,105	78,262	77,819		(713)		(713)		77,105			0	631	02/25/2020	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144 6.735% 07/15/21		01/15/2012	Redemption 100.0000		116,875	116,875	135,718	127,348		(67)		(67)		127,281		(10,407)	(10,407)	3,936	07/15/2021	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 3.650% 07/20/27		03/01/2012	Paydown		97,708	97,708	97,707	97,670		38		38		97,708			0	571	07/20/2027	1FE
82651L AA 1	SIERRA RECEIVABLES FUND 4.480% 07/20/26		03/20/2012	Paydown		108,252	108,252	108,232	108,238		15		15		108,252			0	786	07/20/2026	1FE
82651N AA 7	SIERRA RECEIVABLES FUND 3.510% 11/20/25		03/20/2012	Paydown		178,069	178,069	178,238	178,195		(126)		(126)		178,069			0	1,018	11/20/2025	1FE
82651P AA 2	SIERRA RECEIVABLES FUND 3.840% 11/15/25		03/20/2012	Paydown		97,403	97,403	97,393	97,396		8		8		97,403			0	610	11/15/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUN 3.350% 06/20/18		03/20/2012	Paydown		68,900	68,900	68,893	68,895		6		6		68,900			0	382	06/20/2018	1FE
82838W AA 3	SILVERLEAF FINANCE LLC 6.000% 05/16/22		03/01/2012	Paydown		287,105	287,105	286,944	286,878		226		226		287,105			0	2,783	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 8.475% 05/16/22		03/01/2012	Paydown		71,776	71,776	71,741	71,715		61		61		71,776			0	983	05/16/2022	2AM
83367# AB 5	SOCIETY NATIONAL BANK O 7.340% 01/29/12		01/29/2012	Redemption 100.0000		507,704	507,704	507,704	507,704				0		507,704			0	(17,563)	01/29/2012	2
84055* AA 6	SOUTH TEXAS ELECTRIC CO 5.410% 01/01/28		01/01/2012	Redemption 100.0000		235,294	235,294	235,294	235,294				0		235,294			0	6,365	01/01/2028	1
859245 AA 0	STERLING BANK TRUST FSB 1.902% 04/26/26		03/26/2012	Paydown				33,435	32,000		(32,000)		(32,000)					0	1,780	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 7.272% 03/25/31		03/01/2012	Paydown		5,592	5,592	4,261	4,261		1,331		1,331		5,592			0	60	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CO 6.500% 03/25/32		03/01/2012	Paydown		97,142	97,142	97,774	97,737		(594)		(594)		97,142			0	554	03/25/2032	1FM
86359A DL 4	STRUCTURED ASSET SECURI 6.580% 11/25/32		03/01/2012	Paydown		142,253	142,253	145,587	144,005		(1,752)		(1,752)		142,253			0	2,214	11/25/2032	1FM
86359A KD 4	STRUCTURED ASSET SECURI 4.730% 01/25/33		03/01/2012	Paydown		32,250	32,250	32,109	32,123		127		127		32,250			0	255	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURI 5.500% 02/25/20		03/01/2012	Paydown		51,176	51,176	48,489	49,091		2,086		2,086		51,176			0	559	02/25/2020	1FM
86359B 5G 2	STRUCTURED ASSET SECURI 4.790% 03/25/35		03/01/2012	Paydown		201,157	201,157	200,403	200,442		715		715		201,157			0	1,593	03/25/2035	1FM
86359B RB 9	STRUCTURED ASSET SECURI 5.560% 05/25/34		03/01/2012	Paydown		37,922	37,922	33,087	34,381		3,540		3,540		37,922			0	322	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURI 5.250% 12/25/34		03/01/2012	Paydown		465,290	465,290	450,568	457,048		8,242		8,242		465,290			0	4,320	12/25/2034	1FM
871928 AX 5	CORP BOND BACKED CTF 8.125% 09/15/17		03/15/2012	Redemption 100.0000		158,117	158,117	190,563	172,061		(836)		(836)		171,225		(13,108)	(13,108)	6,424	09/15/2017	2FE
872162 AD 4	TAL ADVANTAGE LLC 2010- 4.300% 10/20/25		03/22/2012	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	368	10/20/2025	1FE
872162 AF 9	TAL ADVANTAGE LLC 2011- 4.600% 01/20/26		03/21/2012	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	492	01/20/2026	1FE
88031J AB 2	TENASKA GEORGIA PARTNER 9.500% 02/01/30		02/01/2012	Redemption 100.0000		43,764	43,764	46,426	45,677		(4)		(4)		45,673		(1,910)	(1,910)	2,079	02/01/2030	2FE
883145 AJ 3	TEXTAINER MARINE CONTAI 4.700% 06/15/26		03/15/2012	Paydown		75,000	75,000	75,000	75,000				0		75,000			0	607	06/15/2026	1FE
88641T AA 4	TIDEWATER AUTO REC TRUS 5.920% 05/15/17		03/15/2012	Paydown		211,180	211,180	211,165	211,176		4		4		211,180			0	2,097	05/15/2017	1FE
88732J BB 3	TIME WARNER CABLE 5.500% 09/01/41		03/15/2012	Deutsche Bank Securities		4,153,320	4,000,000	3,958,280	3,958,394		91		91		3,958,485		194,835	194,835	114,889	09/01/2041	2FE
89566E AA 6	TRISTATE GEN AND TRANS 6.040% 01/31/18		01/31/2012	Redemption 100.0000		409,150	409,150	409,150	409,150				0		409,150			0	12,356	01/31/2018	1FE
89655V AA 0	TRINITY RAIL LEASING II 5.640% 11/12/26		03/12/2012	Redemption 100.0000		123,230	123,230	123,230	123,230				0		123,230			0	1,160	11/12/2026	1FE

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										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89656C AA 1	TRINITY RAIL LEASING LP 5.194% 10/16/40		03/16/2012	Paydown		33,321	33,321	33,321	33,321				0		33,321			0	289	10/16/2040	1FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		03/10/2012	Redemption 100.0000		27,696	27,696	27,696	27,696				0		27,696			0	277	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2.300% 11/08/27		03/25/2012	Paydown				8,232					0					0	1,511	11/08/2027	1FE
902905 AK 4	USX CORPORATION 9.375% 02/15/12		02/15/2012	Maturity		2,000,000	2,000,000	1,985,700	1,999,812		188		188		2,000,000			0	93,750	02/15/2012	2FE
90781# AE 2	UNION PACIFIC RAILROAD 4.910% 07/02/16		01/02/2012	Redemption 100.0000		36,670	36,670	36,670	36,670				0		36,670			0	900	07/02/2016	1
90919@ AA 7	UNIPAC VI SENIOR SECURE 5.000% 05/31/20		10/01/2011	Redemption 100.0000		60,000	60,000	41,081	41,081				0		41,081		18,919	18,919		05/31/2020	5
91155@ AA 8	ARMY LODGING FUND SENIO 5.250% 09/23/30		03/23/2012	Redemption 100.0000		53,223	53,223	53,223	53,223				0		53,223			0	466	09/23/2030	1
921796 GR 3	VANDERBILT MORTGAGE 199 7.415% 07/07/29		03/01/2012	Paydown		42,224	42,224	41,527	41,686		539		539		42,224			0	515	07/07/2029	1FE
92718B AA 3	DT AUTO OWNER TRUST 200 2.980% 10/15/15		03/15/2012	Paydown		364,460	364,460	364,433	364,456		4		4		364,460			0	1,799	10/15/2015	1FE
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/17.		01/02/2012	Redemption 100.0000		227,161	227,161	227,161	227,161				0		227,161			0	9,189	01/02/2017	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003- 2.468% 10/25/33		03/01/2012	Paydown		12,828	12,828	8,338	9,233		3,596		3,596		12,828			0	53	10/25/2033	1FM
92922F JY 5	WASHINGTON MUTUAL 2003- 5.500% 01/25/34		03/01/2012	Paydown		348,016	348,016	340,403	346,098		1,918		1,918		348,016			0	3,395	01/25/2034	1FM
92922F KF 4	WASHINGTON MUTUAL 2003- 5.000% 12/25/18		03/01/2012	Paydown		115,594	115,594	116,967	116,103		(508)		(508)		115,594			0	805	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003- 2.499% 02/25/34		03/01/2012	Paydown		23,029	23,029	14,508	16,471		6,557		6,557		23,029			0	96	02/25/2034	1FM
92922F VE 5	WASHINGTON MUTUAL 2004- 6.000% 07/25/34		03/01/2012	Paydown		108,405	108,405	108,744	108,392		13		13		108,405			0	1,042	07/25/2034	1FM
949762 AC 2	WELLS FARGO MBS 2003-10 4.500% 09/25/18		03/01/2012	Paydown		512,360	512,360	473,292	501,621		10,739		10,739		512,360			0	4,180	09/25/2018	1FM
94978# AH 0	CVS CORP CRED LEASE BAC 7.530% 01/10/24		03/10/2012	Redemption 100.0000		54,254	54,254	54,254	54,254				0		54,254			0	582	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/21		03/05/2012	Redemption 100.0000		32,758	32,758	32,758	32,758				0		32,758			0	406	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS 5.262% 05/10/19		03/10/2012	Redemption 100.0000		38,933	38,933	38,933	38,933				0		38,933			0	342	05/10/2019	2
94978# CA 3	HUBER BROKEN BOW FACILI 6.210% 01/02/20		01/02/2012	Redemption 100.0000		157,755	157,755	157,755	157,755				0		157,755			0	4,898	01/02/2020	3
94978# CB 1	HUBER BROKEN BOW FACILI 6.210% 01/02/20		01/02/2012	Redemption 100.0000		156,578	156,578	156,578	156,578				0		156,578			0	4,862	01/02/2020	3
94979F AC 0	WELLS FARGO MBS 2003-12 5.000% 11/25/18		03/01/2012	Paydown		119,681	119,681	119,606	119,451		230		230		119,681			0	950	11/25/2018	1FM
94980K AG 7	WELLS FARGO MBS 2004-4 5.500% 05/25/34		03/01/2012	Paydown		643,180	643,180	597,454	629,931		13,249		13,249		643,180			0	5,760	05/25/2034	1FM
94980Y AG 7	WELLS FARGO MBS 2003-16 4.500% 12/25/18		01/01/2012	Paydown		47,817	47,817	48,266	47,727		90		90		47,817			0	179	12/25/2018	1FM
94981A AA 1	WELLS FARGO MBS 2003-14 4.750% 12/25/18		03/01/2012	Paydown		83,013	83,013	83,143	82,961		52		52		83,013			0	653	12/25/2018	1FM
94981A AC 7	WELLS FARGO MBS 2003-14 4.500% 12/25/18		03/01/2012	Paydown		167,186	167,186	168,388	167,308		(122)		(122)		167,186			0	1,245	12/25/2018	1FM
94982C AF 5	WELLS FARGO MB TRST 200 2.616% 01/25/35		03/01/2012	Paydown		155,899	155,899	152,489	154,759		1,140		1,140		155,899			0	681	01/25/2035	1FM
94982J AA 1	WELLS FARGO MTG BACKED 5.250% 08/25/35		03/01/2012	Paydown		932,385	932,385	947,536	942,047		(9,662)		(9,662)		932,385			0	7,502	08/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 200 5.500% 10/25/35		03/01/2012	Paydown		5,091	5,091	4,835	4,950		141		141		5,091			0	40	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED 6.000% 07/25/36.		03/01/2012	Paydown		92,356	92,356	81,042	83,341		9,015		9,015		92,356			0	876	07/25/2036	1FM
961548 AQ 7	WESTVACO CORP DEBENTURE 7.650% 03/15/27		03/15/2012	Redemption 100.0000		993,000	993,000	1,011,619	1,004,702		(104)		(104)		1,004,598		(11,598)	(11,598)	37,982	03/15/2027	3FE
97180* UR 7	WILMINGTON TRUST CO 10.732% 01/01/12		01/01/2012	Redemption 100.0000		94,664	94,664	94,664	94,664				0		94,664			0	5,080	01/01/2012	3
97180* US 5	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2012	Redemption 100.0000		137,438	137,438	137,438	137,438				0		137,438			0	7,359	01/01/2013	3
97180* UT 3	WILMINGTON TRUST CO 10.732% 01/01/12		01/01/2012	Redemption 100.0000		56,455	56,455	56,455	56,455				0		56,455			0	3,030	01/01/2012	3
97180* UU 0	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2012	Redemption 100.0000		145,340	145,340	145,340	145,340				0		145,340			0	7,799	01/01/2013	3
97180* UV 8	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2012	Redemption 100.0000		179,562	179,562	179,562	179,562				0		179,562			0	9,636	01/01/2013	3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
97180* UX 4	WILMINGTON TRUST CO 10.732% 01/01/13		01/01/2012	Redemption 100.0000		255,563	255,563	255,563	255,563				0		255,563			0	13,714	01/01/2013	3
97180* YL 6	WILMINGTON TRUST CO 7.190% 07/02/14		01/02/2012	Various		460,694	460,694	460,694	460,694				0		460,694			0	16,562	07/02/2014	1
97180* YY 8	WILMINGTON TRUST CO 7.740% 01/14/14		01/14/2012	Redemption 100.0000		194,782	194,782	194,782	194,782				0		194,782			0	6,101	01/14/2014	1
65656M AA 9	NORTEL NETWORKS 2001-1 11.629% 08/09/16	A	03/12/2012	Paydown		19,414	19,414	13,329	13,331	180	5,903		6,083		19,414			0	377	08/09/2016	6FE
05541V AF 3	BG ENERGY CAPITAL PLC 1 5.125% 10/15/41	F	03/16/2012	Morgan Stanley & Co.		8,534,640	8,000,000	8,037,840	8,037,734		(110)		(110)		8,037,624		497,016	497,016	181,083	10/15/2041	1FE
08055E AD 8	BELO PLC EVST-2 19A 6.750% 02/27/12	F	02/27/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	168,750	02/27/2012	1
219868 AN 6	CORP ANDINA DE FOMENTO 6.875% 03/15/12	F	03/15/2012	Maturity		11,625,000	11,625,000	11,499,548	11,621,477		3,523		3,523		11,625,000			0	399,609	03/15/2012	1FE
68210* AC 7	OMEGA LEASING LLC GUARA 5.980% 07/12/16	R	01/12/2012	Redemption 100.0000		15,949	15,949	15,949	15,949				0		15,949			0	238	07/12/2016	1
3899999.	Total - Bonds - Industrial & Miscellaneous					170,527,935	167,880,649	168,543,973	168,079,295	1,185	93,283	0	94,468	0	168,173,756	0	2,354,179	2,354,179	4,411,426	XXX	XXX
8399997.	Total - Bonds - Part 4					183,971,968	181,324,682	181,939,285	181,629,334	1,185	(11,780)	0	(10,595)	0	181,618,747	0	2,353,221	2,353,221	4,571,268	XXX	XXX
8399999.	Total - Bonds					183,971,968	181,324,682	181,939,285	181,629,334	1,185	(11,780)	0	(10,595)	0	181,618,747	0	2,353,221	2,353,221	4,571,268	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
36186R 20 9	ALLY FINANCIAL INC 144A		02/16/2012	Tax Free Exchange	187.000	187,000		187,000	134,050	52,950			52,950		187,000			0	3,273	XXX	P5LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					187,000	XXX	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					187,000	XXX	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX	XXX
8999999.	Total - Preferred Stocks					187,000	XXX	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX	XXX
9899999.	Total - Preferred and Common Stocks					187,000	XXX	187,000	134,050	52,950	0	0	52,950	0	187,000	0	0	0	3,273	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					184,158,968	XXX	182,126,285	181,763,384	54,135	(11,780)	0	42,355	0	181,805,747	0	2,353,221	2,353,221	4,574,541	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Purchased Options - Hedging Other - Put Options																						
S & P 500 EUROPEAN PUTS 01/03/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/03/2017	370	532,149	1,438.0000	216,283			102,633		102,633	(28,005)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	01/31/2017	375	517,766	1,381.0000	205,656			95,208		95,208	(26,978)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728			130,482		130,482	(26,497)				N/A		N/A
S & P 500 EUROPEAN PUTS 01/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835			35,656		35,656	(7,976)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992			218,840		218,840	(57,893)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843			196,444		196,444	(41,827)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/28/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385			20,238		20,238	(4,494)				N/A		N/A
S & P 500 EUROPEAN PUTS 02/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204			262,196		262,196	(87,760)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	JPMorgan	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403			87,513		87,513	(18,446)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	03/29/2019	800	680,000	850.0000	205,000			97,546		97,546	(35,799)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2014	1,580	1,811,944	1,147.0000	623,394			137,888		137,888	(105,484)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	03/31/2015	1,985	2,518,568	1,269.0000	948,161			331,862		331,862	(159,050)				N/A		N/A
S & P 500 EUROPEAN PUTS 03/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711			24,789		24,789	(6,535)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/28/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657			78,568		78,568	(19,633)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567			104,838		104,838	(34,842)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063			32,247		32,247	(10,589)				N/A		N/A
S & P 500 EUROPEAN PUTS 04/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323			61,105		61,105	(17,912)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129			248,264		248,264	(76,305)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995			129,483		129,483	(30,946)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	05/31/2017	545	851,524	1,562.0000	362,705			195,655		195,655	(50,041)				N/A		N/A
S & P 500 EUROPEAN PUTS 05/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336			80,139		80,139	(23,248)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2014	1,285	1,504,992	1,171.0000	529,298			134,395		134,395	(90,742)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 06/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2015	1,870	2,555,168	1,366.0000	1,012,094			404,041		404,041	(165,230)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150			59,310		59,310	(18,899)				N/A		N/A
S & P 500 EUROPEAN PUTS 06/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	06/30/2017	300	464,307	1,548.0000	196,568			105,944		105,944	(27,107)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/29/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971			127,862		127,862	(40,059)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2015	655	815,082	1,244.0000	303,606			112,022		112,022	(50,163)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	07/31/2017	400	624,972	1,562.0000	265,607			144,668		144,668	(36,202)				N/A		N/A
S & P 500 EUROPEAN PUTS 07/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962			84,035		84,035	(26,738)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159			133,433		133,433	(38,646)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	08/31/2017	550	851,230	1,548.0000	359,756			195,674		195,674	(49,003)				N/A		N/A
S & P 500 EUROPEAN PUTS 08/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984			41,829		41,829	(13,171)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906			144,498		144,498	(27,719)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	09/30/2014	2,110	2,780,136	1,318.0000	1,069,095			347,490		347,490	(184,369)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262			170,375		170,375	(58,556)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924			90,392		90,392	(37,625)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719			148,869		148,869	(44,281)				N/A		N/A
S & P 500 EUROPEAN PUTS 09/30/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238			69,736		69,736	(16,726)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202			36,220		36,220	(17,813)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759			158,302		158,302	(45,829)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100			264,800		264,800	(52,590)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102			88,706		88,706	(21,114)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/29/2019	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664			43,748		43,748	(10,321)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2015	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972			147,619		147,619	(46,987)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2016	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035			75,780		75,780	(21,304)				N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 11/30/2017	Variable Annuities	Exhibit 5.	Product equity risk	Societe Generale	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306			75,420		75,420	(14,578)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/29/2017	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433			102,168		102,168	(20,864)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2013	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2013	735	726,327	988.2000	220,437			33,633		33,633	(33,848)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2014	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2014	1,990	2,573,468	1,293.0000	978,823			331,260		331,260	(166,975)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2015	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097			146,080		146,080	(53,790)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728			191,449		191,449	(71,449)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2019	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700			58,722		58,722	(13,222)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/31/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719			292,350		292,350	(94,927)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/29/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288			123,052		123,052	(39,503)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/28/2018	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601			128,016		128,016	(39,945)				N/A		N/A
S & P 500 EUROPEAN PUTS 3/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	03/31/2020	315	343,164	1,089.0000	93,410			64,171		64,171	(16,632)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	06/17/2010	04/30/2020	250	272,353	1,089.0000	74,010			51,056		51,056	(13,114)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/29/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303			26,000		26,000	(6,777)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208			23,220		23,220	(5,984)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	07/31/2020	105	110,180	1,049.0000	30,864			20,381		20,381	(5,204)				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	10/05/2010	08/31/2020	120	125,920	1,049.0000	35,348			23,408		23,408	(5,911)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	09/30/2020	20	22,824	1,141.0000	4,658			4,611		4,611	(1,197)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	10/30/2020	25	29,582	1,183.0000	6,185			6,143		6,143	(1,550)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	11/30/2020	45	53,125	1,181.0000	11,122			11,045		11,045	(2,773)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	12/31/2020	65	81,747	1,258.0000	17,796			17,769		17,769	(4,277)				N/A		N/A
S & P 500 EUROPEAN PUTS 1/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	01/29/2021	75	96,459	1,286.0000	21,324			21,261		21,261	(5,101)				N/A		N/A
S & P 500 EUROPEAN PUTS 2/26/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	02/26/2021	95	126,086	1,327.0000	28,446			28,425		28,425	(6,677)				N/A		N/A

Statement as of March 31, 2012 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S & P 500 EUROPEAN PUTS 3/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	03/31/2021	155	205,504	1,326.0000	46,387			46,370		46,370	(10,855)				N/A		N/A
S & P 500 EUROPEAN PUTS 4/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	05/18/2011	04/30/2021	120	163,633	1,364.0000	37,620			37,671		37,671	(8,638)				N/A		N/A
S & P 500 EUROPEAN PUTS 5/28/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	05/28/2021	393	494,237	1,257.6000		145,214		114,771		114,771	(30,443)				N/A		N/A
S & P 500 EUROPEAN PUTS 6/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	06/30/2021	621	780,970	1,257.6000		230,056		181,800		181,800	(48,256)				N/A		N/A
S & P 500 EUROPEAN PUTS 7/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	07/30/2021	203	255,293	1,257.6000		75,313		59,484		59,484	(15,829)				N/A		N/A
S & P 500 EUROPEAN PUTS 8/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	08/31/2021	223	280,445	1,257.6000		83,041		65,541		65,541	(17,500)				N/A		N/A
S & P 500 EUROPEAN PUTS 9/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	09/30/2021	114	143,366	1,257.6000		42,517		33,551		33,551	(8,966)				N/A		N/A
S & P 500 EUROPEAN PUTS 10/29/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	10/29/2021	211	265,354	1,257.6000		78,819		62,163		62,163	(16,656)				N/A		N/A
S & P 500 EUROPEAN PUTS 11/30/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	11/30/2021	235	295,536	1,257.6000		88,085		69,423		69,423	(18,662)				N/A		N/A
S & P 500 EUROPEAN PUTS 12/31/2021	Variable Annuities	Exhibit 5.	Product equity risk	JP Morgan	01/25/2012	12/31/2021	517	650,179	1,257.6000		194,165		152,980		152,980	(41,185)				N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										17,437,316	937,209	0	8,604,735	XXX	8,604,735	(2,852,742)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										17,437,316	937,209	0	8,604,735	XXX	8,604,735	(2,852,742)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										17,437,316	937,209	0	8,604,735	XXX	8,604,735	(2,852,742)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										17,437,316	937,209	0	8,604,735	XXX	8,604,735	(2,852,742)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										17,437,316	937,209	0	8,604,735	XXX	8,604,735	(2,852,742)	0	0	0	0	XXX	XXX
1449999. TOTAL										17,437,316	937,209	0	8,604,735	XXX	8,604,735	(2,852,742)	0	0	0	0	XXX	XXX

Statement as of March 31, 2012 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Short Futures																			
Hedging Other																			
BPM2	(2,925)	(1,828,125)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	156.3574	159.8800	(6,439,669)	(6,439,669)	(6,439,669)	(6,439,669)			(4,387,500)	N/A
VGM2	(4,360)	(58,062)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	EUR	03/13/2012	2,460.3813	2,409.0000	2,983,301	2,983,301	2,983,301	2,983,301			(9,806,692)	N/A
ECM2	(850)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	1.3166	1.3339	(1,840,688)	(1,840,688)	(1,840,688)	(1,840,688)			(2,975,000)	N/A
ZM2	(3,186)	(50,904)	FTSE 100	Variable Annuities	Exhibit 5	Product equity risk	06/18/2012	LIF	03/14/2012	5,921.7953	5,729.5000	9,788,599	9,788,599	9,788,599	9,788,599			(17,307,467)	N/A
JYM2	(268)	(335,000)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Product equity risk	06/20/2012	CME	03/13/2012	121.5054	120.7800	243,025	243,025	243,025	243,025			(964,800)	N/A
NQM2	(2,729)	(54,580)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	2,619.7126	2,750.7500	(7,152,019)	(7,152,019)	(7,152,019)	(7,152,019)			(5,458,000)	N/A
NKM2	(340)	(4,131)	NIKKEI 225	Variable Annuities	Exhibit 5	Product equity risk	06/08/2012	OSE	03/15/2012	9,589.4420	10,090.0000	(2,067,805)	(2,067,805)	(2,067,805)	(2,067,805)			(1,363,388)	N/A
TAM2	(3,575)	(357,500)	RUSSELL MINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	NYF	03/14/2012	827.0910	827.7000	(217,725)	(217,725)	(217,725)	(217,725)			(21,450,000)	N/A
ESM2	(4,110)	(205,500)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product equity risk	06/15/2012	CME	03/08/2012	1,352.7568	1,403.2500	(10,376,350)	(10,376,350)	(10,376,350)	(10,376,350)			(14,385,000)	N/A
13429999. Total-Short Futures-Hedging Other												(15,079,330)	(15,079,330)	(15,079,330)	(15,079,330)	0	0	(78,097,847)	XXX
1389999. Total-Short Futures												(15,079,330)	(15,079,330)	(15,079,330)	(15,079,330)	0	0	(78,097,847)	XXX
1409999. Total-Hedging Other												(15,079,330)	(15,079,330)	(15,079,330)	(15,079,330)	0	0	(78,097,847)	XXX
1449999. TOTAL												(15,079,330)	(15,079,330)	(15,079,330)	(15,079,330)	0	0	(78,097,847)	XXX

Broker Name	Net Cash Deposits
Brokers	
Golman Sachs	(4,356,621)
Total Net Cash Deposits	(4,356,621)

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	13,086,181	(28,165,511)	13,086,181	13,086,181	(28,165,511)	13,086,181	(78,097,847)	13,086,181
NAIC 1 Designation											
BARCLAYS CAPITAL	Y	Y		3,585,562		3,585,562	3,585,562		3,585,562		0
SOCIETE GENERALE	Y	Y		2,099,990		2,099,990	2,099,990		2,099,990		0
JP MORGAN CHASE	Y	Y		1,256,319		1,256,319	1,256,319		1,256,319		0
DEUTSCHE BANK	Y	Y		126,612		126,612	126,612		126,612		0
BNP PARIBUS	Y	Y		1,362,956		1,362,956	1,362,956		1,362,956		0
CREDIT SUISSE	Y	Y		173,295		173,295	173,295		173,295		0
0299999. Total NAIC 1 Designation			0	8,604,735	0	8,604,735	8,604,735	0	8,604,735	0	0
0899999. Totals			0	21,690,916	(28,165,511)	21,690,916	21,690,916	(28,165,511)	21,690,916	(78,097,847)	13,086,181

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	142,883,789	142,883,789	
7499999.	Total - Common Stocks - Money Market Mutual Funds			142,883,789	142,883,789	XXX
7599999.	Total - Common Stock			142,883,789	142,883,789	XXX
7699999.	Total - Preferred and Common Stock			142,883,789	142,883,789	XXX
9999999.	Totals			142,883,789	142,883,789	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....142,883,789 Book/Adjusted Carrying Value $.....142,883,789
2. Average balance for the year to date: Fair Value $.....158,972,271 Book/Adjusted Carrying Value $.....158,972,271
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....142,883,789 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....142,883,789 Book/Adjusted Carrying Value $.....142,883,789

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of	Amount of	6	7	8	
Depository	Code	Rate of Interest	Interest Received During Current Quarter	Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank.......... Cincinnati, OH..........	....	....	....	....	25,107,784	41,540,524	31,230,367	XXX..
Goldman Sachs & Co.......... New York, NY..........	....	....	....	....	192,926,474	222,912,575	110,136,717	XXX..
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories..........	....XXX........	......XXX........	....	....	320,460	320,460	320,460	XXX..
0199999. Total Open Depositories..........	....XXX........	......XXX........	0	0	218,354,718	264,773,559	141,687,544	XXX..
0399999. Total Cash on Deposit..........	....XXX........	......XXX........	0	0	218,354,718	264,773,559	141,687,544	XXX..
0499999. Cash in Company's Office..........	....XXX........	......XXX........	..........XXX..........	..........XXX..........	5,000	5,000	5,000	XXX..
0599999. Total Cash..........	....XXX........	......XXX........	0	0	218,359,718	264,778,559	141,692,544	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE