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QUARTERLY STATEMENT

As of March 31, 2011

of the Condition and Affairs of the

STONEBRIDGE CASUALTY INSURANCE COMPANY

NAIC Group Code.....0468, 0468 (Current Period) (Prior Period) NAIC Company Code..... 10952 Employer's ID Number..... 31-4423946

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

Incorporated/Organized..... November 15, 1957 Commenced Business..... April 15, 1958

Statutory Home Office	366 E. Broad Street, C/O Andrew J. Federico….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	4333 Edgewood Road NE….. Cedar Rapids ..... IA ..... 52499 *(Street and Number) (City or Town, State and Zip Code)*	319-355-8511 *(Area Code) (Telephone Number)*
Mail Address	4333 Edgewood Road NE….. Cedar Rapids ..... IA ..... 52499 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	4333 Edgewood Road NE….. Cedar Rapids ..... IA ..... 52499 *(Street and Number) (City or Town, State and Zip Code)*	319-355-8511 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.aegonins.com	
Statutory Statement Contact	Brenda Kay Kraemer *(Name)*	319-355-8549 *(Area Code) (Telephone Number) (Extension)*
	bkraemer@aegonusa.com *(E-Mail Address)*	319-355-2210 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Edward H. Walker III	President	2. Michael Allen Eubanks	Senior Vice President, Secretary & Division General Counsel
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Craig Dean Vermie	Brenda Kay Clancy	Martha Ann McConnell	Brian Arthur Smith
Cornelis Henricus Verhagen	Glyn Douglas Mangum Jr	Edward H. Walker III	

State of........ Iowa
County of..... Linn

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)
Edward H. Walker III	Michael Allen Eubanks	Eric John Martin
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, Secretary & Division General Counsel	Senior Vice President & Corporate Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 12th day of May, 2011

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

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	215,855,095	0	215,855,095	215,244,742
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(10,128,986)), cash equivalents ($.....35,989,467) and short-term investments ($.....9,710,267)	35,570,748	0	35,570,748	29,784,432
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	43,302	245	43,057	45,527
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	26,348,031	0	26,348,031	32,616,098
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	277,817,176	245	277,816,931	277,690,799
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,503,454	0	2,503,454	2,207,226
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,078,767	0	7,078,767	6,679,951
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
161. Amounts recoverable from reinsurers	8,434,480	0	8,434,480	9,698,331
16.2 Funds held by or deposited with reinsured companies	21,202	0	21,202	20,459
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	8,867,946	3,292,056	5,575,890	6,117,166
19. Guaranty funds receivable or on deposit	8,165	0	8,165	6,527
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	276,697	0	276,697	396,096
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	2,131,197	0	2,131,197	2,419,962
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	307,139,084	3,292,301	303,846,783	305,236,517
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	307,139,084	3,292,301	303,846,783	305,236,517

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	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. Accounts receivable	1,734,057	0	1,734,057	1,726,256
2502. State transferrable tax credits	292,891	0	292,891	434,539
2503. Prepaid reinsurance premium	103,667	0	103,667	259,167
2598. Summary of remaining write-ins for Line 25 from overflow page	582	0	582	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,131,197	0	2,131,197	2,419,962

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....14,923,880)	55,079,970	56,942,409
2.	Reinsurance payable on paid losses and loss adjustment expenses	203,742	357,601
3.	Loss adjustment expenses	3,779,981	3,848,166
4.	Commissions payable, contingent commissions and other similar charges	7,311,538	5,122,172
5.	Other expenses (excluding taxes, licenses and fees)	1,118,794	1,124,434
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,153,473	3,198,507
7.1	Current federal and foreign income taxes (including $.....244 on realized capital gains (losses))	2,327,795	1,200,764
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....127,294,559 and including warranty reserves of $..........0)	32,054,380	27,332,424
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	2,981,002	2,848,698
13.	Funds held by company under reinsurance treaties	42,875,863	44,033,069
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	22,457	668,499
16.	Provision for reinsurance	11,129,044	9,275,640
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	2,419,257	2,628,697
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	26,348,031	32,616,098
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	3,201,826	5,187,266
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	193,007,153	196,384,444
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	193,007,153	196,384,444
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	8,724,386	8,724,386
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	2,601,635	2,407,152
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	81,217,108	81,217,108
35.	Unassigned funds (surplus)	18,296,501	16,503,427
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	110,839,630	108,852,073
38.	Totals	303,846,783	305,236,517

DETAILS OF WRITE-INS

2501.	Accident & sickness active life reserves	2,238,655	2,059,095
2502.	Contingency reserves	963,171	963,171
2503.	Provision for doubtful reinsurance balances	0	2,165,000
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)	3,201,826	5,187,266
2901.		0	0
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.	Increase in admitted deferred tax assets pursuant to SSAP No. 10R	2,601,635	2,407,152
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	2,601,635	2,407,152

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct............. (written $.....47,942,365)	53,797,796	47,640,247	237,450,329
1.2 Assumed........ (written $.....(105,438))	1,210,208	1,565,723	5,603,068
1.3 Ceded............ (written $.....10,809,666)	22,702,604	22,115,637	107,088,459
1.4 Net................. (written $.....37,027,261)	32,305,400	27,090,333	135,964,938
DEDUCTIONS:			
2. Losses incurred (current accident year $.....19,983,999):			
2.1 Direct	20,005,106	24,659,515	113,506,713
2.2 Assumed	208,778	1,344,600	5,122,240
2.3 Ceded	6,013,145	7,005,642	36,867,502
2.4 Net	14,200,739	18,998,473	81,761,451
3. Loss adjustment expenses incurred	(67,880)	49,888	1,566,735
4. Other underwriting expenses incurred	15,611,263	11,745,139	51,091,981
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	29,744,122	30,793,500	134,420,167
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,561,278	(3,703,167)	1,544,771
INVESTMENT INCOME			
9. Net investment income earned	2,587,322	2,493,981	10,449,479
10. Net realized capital gains (losses) less capital gains tax of $.....244	(128)	(273,970)	590,688
11. Net investment gain (loss) (Lines 9 + 10)	2,587,194	2,220,011	11,040,167
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	33,715	47,734	(93,181)
15. Total other income (Lines 12 through 14)	33,715	47,734	(93,181)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	5,182,187	(1,435,422)	12,491,757
17. Dividends to policyholders	0	0	0
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	5,182,187	(1,435,422)	12,491,757
19. Federal and foreign income taxes incurred	1,531,560	(636,795)	4,128,145
20. Net income (Line 18 minus Line 19) (to Line 22)	3,650,627	(798,627)	8,363,612
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	108,852,073	101,554,627	101,554,628
22. Net income (from Line 20)	3,650,627	(798,627)	8,363,612
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....256,149	475,706	193,118	466,876
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	370,503	632,449	366,373
27. Change in nonadmitted assets	(850,358)	(494,133)	184,742
28. Change in provision for reinsurance	(1,853,404)	(715,318)	236,603
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	194,483	(1,354,640)	(2,320,761)
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,987,557	(2,537,151)	7,297,445
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	110,839,630	99,017,476	108,852,073

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous income	295,149	136,447	1,392,165
1402. Funds withheld ceded investment income	(81,874)	(352,462)	(1,003,421)
1403. Accident and sickness active life reserve	(179,560)	(309,848)	(1,052,460)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	573,597	570,535
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	33,715	47,734	(93,181)
3701. Change in admitted deferred tax assets pursuant to SSAP No. 10R	194,483	59,007	(783,943)
3702. Change in contingency reserve	0	(840,000)	(963,171)
3703. Release of special surplus from retroactive reinsurance	0	(573,647)	(573,647)
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	194,483	(1,354,640)	(2,320,761)

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	36,760,844	28,155,590	134,832,991
2.	Net investment income	2,336,281	2,101,788	10,505,096
3.	Miscellaneous income	33,715	(525,913)	1,498,172
4.	Total (Lines 1 through 3)	39,130,840	29,731,465	146,836,259
5.	Benefit and loss related payments	14,953,929	14,323,738	74,534,240
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	14,474,514	11,496,347	49,967,530
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $.....244 tax on capital gains (losses)	404,773	1,751,097	5,955,986
10.	Total (Lines 5 through 9)	29,833,216	27,571,182	130,457,756
11.	Net cash from operations (Line 4 minus Line 10)	9,297,624	2,160,283	16,378,503
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,126,366	33,181,282	78,742,923
	12.2 Stocks	0	0	1
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	6,268,067	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	166
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,394,433	33,181,282	78,743,090
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,013,745	46,302,947	95,858,748
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	33,967	0	32,635,027
	13.6 Miscellaneous applications	0	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,047,712	46,302,947	128,493,775
14.	Net increase (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	6,346,721	(13,121,665)	(49,750,685)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(9,858,029)	1,672,676	26,303,377
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(9,858,029)	1,672,676	26,303,377
	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)	5,786,316	(9,288,706)	(7,068,805)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	29,784,432	36,853,237	36,853,237
	19.2 End of period (Line 18 plus Line 19.1)	35,570,748	27,564,531	29,784,432

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

20.0001	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed by the Insurance Department of the State of Ohio. The Insurance Department of the State of Ohio 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 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. While the Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices, none are included within this financial statement.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed by the State of Ohio is shown below:

	March 31, 2011	December 31, 2010
Net Income, State of Ohio Basis	$ 3,650,627	$8,363,612
State Prescribed Practices	0	0
State Permitted Practices	0	0
Net Income, NAIC SAP	$ 3,650,627	$8,363,612
Statutory Surplus, State of Ohio Basis	$110,839,630	$108,852,073
State Prescribed Practices	0	0
State Permitted Practices	0	0
Statutory Surplus, NAIC SAP	$110,839,630	$108,852,073

Note 2 - Accounting Changes and Corrections of Errors

Effective January 1, 2011, the Company adopted revisions to SSAP No. 43R – *Loan-backed and Structured Securities* to clarify the definitions of loan-backed and structured securities. The clarified guidance was applied prospectively.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securites

(2) Aggregate totals for load-backed securities with a recognized other-than-temporary impairment during the current reporting period are shown below classified on the basis of the other-than-temporary impairment:

	1 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	2 Recognized Other-Than-Temporary Impairment	3 Amortized Cost After Other-Than-Temporary Impairment	4 Fair Value
1st Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	$ -	$ -	$ -	$ -
2nd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
3rd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
4th Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
Aggregate Total	$ -	$ -	$ -	$ -

(3) Detail for each security with a recognized other-than-temporary impairment, currently held by the reporting entity, where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities, is shown below:

NOTES TO FINANCIAL STATEMENTS

1 CUSIP	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
22942KCA6	$ 491,068	$ 453,135	$ 37,933	$ 453,135	$ 253,559	3Q 2009
22942KCA6	453,135	442,465	10,670	442,465	262,698	3Q 2009
43718MAD6	5,620,894	5,307,233	313,661	5,307,233	2,898,766	4Q 2009
22942KCA6	406,690	402,099	4,592	402,099	298,213	1Q 2010
43718MAD6	5,226,795	5,002,824	223,971	5,002,824	2,919,386	1Q 2010
74925FAA1	917,213	876,094	41,119	876,094	812,403	1Q 2010
22942KCA6	383,425	380,456	2,969	380,456	273,804	2Q 2010
52522QAM4	662,553	633,842	28,711	633,842	451,831	2Q 2010
65536PAA8	157,996	148,508	9,488	148,508	135,313	2Q 2010
22942KCA6	365,655	364,641	1,014	364,641	284,816	3Q 2010
65536PAA8	87,271	80,446	6,825	80,446	75,595	3Q 2010
22942KCA6	350,148	326,654	23,494	326,654	266,028	4Q 2010
52522QAM4	579,986	574,453	5,534	574,453	442,345	4Q 2010
74925FAA1	766,041	733,740	32,301	733,740	720,926	4Q 2010

(4) The unrealized losses of loan-backed securities where fair value is less than cost or amortized cost for which an other-than-temporary impairment has not been recognized in earnings at March 31, 2011 are as follows:

a. Aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	336,545
	2. 12 Months or Longer	$	3,024,864
b. Aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	3,492,216
	2. 12 Months or Longer	$	17,544,191

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. Wash Sales - None.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Fair Value

(1) Fair Value Measurements at Reporting Date

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Bonds				
Industrial and Misc	$ -	$ 6,897,746	$ 5,725,392	$ 12,623,138
Hybrid Securities	-	-	-	-
Total Bonds	$ -	$ 6,897,746	$ 5,725,392	$ 12,623,138
Short Term (a)				
Government	$ -	$ 2,200	$ -	$ 2,200
Industrial and Misc	-	35,989,475	-	35,989,475
Mutual Funds	-	9,708,067	-	9,708,067
Total Short Term	$ -	$ 45,699,742	$ -	$ 45,699,742
Total assets at fair value	$ -	$ 52,597,488	$ 5,725,392	$ 58,322,880
b. Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -

(a) Short-term investments are carried at amortized cost; which approximates fair value.

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

	(1) Balance at 01/01/2011	(2) Transfers in (Level 3)	(3) Transfers out (Level 3)	(4) Total Gains and (Losses) Included in Net Income	(5) Total Gains and (Losses) Included in Surplus	(6) Purchases, Issuances, Sales and Settlements	(7) Balance at 03/31/2011
Bonds							
RMBS	$ 6,641,884	$ -	$ 720,926	$ 22,038	$ 375,214	$ 592,817	$ 5,725,393
Total	$ 6,641,884	$ -	$ 720,926	$ 22,038	$ 375,214	$ 592,817	$ 5,725,393

(3) The Company’s policy is to recognize transfers in and out of Level 3 as of the beginning of the reporting period.

(4) Bonds classified in Level 2 are valued using inputs from third party pricing services or corroborated broker quotes. Level 3 measurements for bonds are primarily those valued using non-corroborated broker quotes or internal modeling.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

As of May 10, 2011, the Company is not aware of any Type I Recognized events subsequent to March 31, 2011, which would have a material adverse affect upon the financial condition of the Company.

NOTES TO FINANCIAL STATEMENTS

As of May 10, 2011, the Company has one Type II Non-recognized event that has transpired subsequent to March 31, 2011, which would be considered material to the financial condition of the Company. The Ohio Department of Insurance has allowed the Company to pay a $30,000,000 dividend to its parent company, AEGON USA, LLC, in the second quarter of 2011. This amount consists of an ordiinary cash dividend of $10,800,000, an extraordinary cash dividend of $5.200,000 and a return of capital of $14,000,000.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

There were no significant changes during the first quarter of 2011.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

B. Not applicable.

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. 12/31/2009.......................

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. 12/31/2004.......................

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). 2/15/2006.........................

6.4 By what department or departments?
Ohio, Iowa, Maryland and Vermont

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 [X] No [ ] N/A [ ]

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

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 [ ] No [X]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY MELLON	NEW YORK, NY

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
114537	AEGON USA INVESTMENTS MANAGEMENT, LLC	CEDAR RAPIDS, IA

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

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	............0.0	..........0.000 %	0	0	0	0	0	0	0	0
Total.....................................	........XXX...	........XXX........	0	0	0	0	0	0	0	0

5. Operating Percentages:
   - 5.1 A&H loss percent 7.0 %
   - 5.2 A&H cost containment percent 0.0 %
   - 5.3 A&H expense percent excluding cost containment expenses 17.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000	98-0366356	Bankers Re Insurance Company	Cayman Islands	No

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama....AL	L	236,244	163,045	423,969	576,995	22,962,396	22,915,519
2. Alaska....AK	L	51,921	44,005	23,473	5,471	34,950	12,050
3. Arizona....AZ	L	592,866	507,969	325,087	232,298	447,075	309,052
4. Arkansas....AR	L	198,659	169,050	83,989	48,367	126,459	69,719
5. California....CA	L	7,374,761	4,728,160	3,120,659	1,582,535	4,541,956	2,128,889
6. Colorado....CO	L	518,355	386,526	263,180	266,315	398,116	358,348
7. Connecticut....CT	L	546,801	474,883	419,856	392,888	576,138	496,387
8. Delaware....DE	L	177,850	153,070	64,843	85,334	90,598	109,908
9. District of Columbia....DC	L	146,281	103,756	37,822	56,662	69,268	78,150
10. Florida....FL	L	3,172,596	2,421,138	2,656,384	1,456,226	3,887,027	1,989,662
11. Georgia....GA	L	903,499	802,331	1,197,432	1,275,829	2,050,743	743,832
12. Hawaii....HI	L	111,116	103,364	61,131	39,777	84,952	52,439
13. Idaho....ID	L	92,880	73,492	31,025	24,044	47,461	38,766
14. Illinois....IL	L	1,211,192	1,021,286	641,235	562,704	1,014,491	779,488
15. Indiana....IN	L	523,267	432,705	249,429	230,343	438,776	294,856
16. Iowa....IA	L	3,152,908	3,164,073	65,130	111,654	93,280	144,286
17. Kansas....KS	L	205,757	190,522	111,188	88,528	166,156	123,142
18. Kentucky....KY	L	286,503	285,943	157,798	136,219	252,047	197,945
19. Louisiana....LA	L	313,659	356,792	84,744	138,236	135,007	267,529
20. Maine....ME	L	286,831	163,983	118,318	62,252	226,538	87,499
21. Maryland....MD	L	1,097,262	996,943	630,209	78,212	970,328	202,287
22. Massachusetts....MA	L	4,012,591	2,621,830	756,385	686,588	1,035,676	861,463
23. Michigan....MI	L	895,077	646,902	526,197	570,250	965,490	928,172
24. Minnesota....MN	L	443,913	366,451	275,577	220,443	418,549	285,658
25. Mississippi....MS	L	142,247	160,669	48,736	44,110	1,516,412	1,512,290
26. Missouri....MO	L	483,431	453,656	286,220	170,218	437,943	255,783
27. Montana....MT	L	67,505	64,585	18,910	25,406	33,115	38,782
28. Nebraska....NE	L	129,839	105,867	69,988	73,070	108,227	129,504
29. Nevada....NV	L	286,615	1,001,651	303,634	316,165	377,156	341,462
30. New Hampshire....NH	L	290,968	692,920	50,625	107,489	72,324	136,203
31. New Jersey....NJ	L	2,044,973	1,167,393	1,086,802	1,129,545	1,648,933	1,511,284
32. New Mexico....NM	L	221,761	152,044	77,184	39,971	158,647	56,517
33. New York....NY	L	4,626,554	2,491,684	2,407,783	2,403,043	3,420,646	3,044,636
34. North Carolina....NC	L	946,380	879,897	300,449	230,796	424,442	291,339
35. North Dakota....ND	L	32,596	30,059	46,072	21,896	63,340	30,798
36. Ohio....OH	L	1,554,963	1,359,473	575,490	384,783	949,635	581,469
37. Oklahoma....OK	L	368,748	218,903	135,166	174,054	261,450	243,142
38. Oregon....OR	L	589,653	353,181	181,153	126,340	471,202	307,269
39. Pennsylvania....PA	L	2,332,314	1,963,551	844,838	985,159	1,259,833	1,342,442
40. Rhode Island....RI	L	437,258	328,844	94,285	131,883	136,423	169,267
41. South Carolina....SC	L	457,424	331,730	182,401	142,299	14,616,298	12,949,926
42. South Dakota....SD	L	127,964	111,087	50,248	34,930	84,591	50,949
43. Tennessee....TN	L	585,964	477,090	865,272	222,904	21,115,376	24,547,827
44. Texas....TX	L	1,494,671	6,147,551	2,136,616	3,378,120	4,535,222	5,955,125
45. Utah....UT	L	243,282	214,998	59,930	26,489	131,722	70,509
46. Vermont....VT	L	55,469	43,514	24,645	19,219	33,347	26,313
47. Virginia....VA	L	1,345,483	1,243,467	634,642	505,689	1,081,542	703,102
48. Washington....WA	L	634,850	467,234	310,865	263,770	511,092	398,814
49. West Virginia....WV	L	192,404	163,417	59,203	41,665	96,441	71,777
50. Wisconsin....WI	L	530,924	377,326	347,533	187,326	509,955	261,057
51. Wyoming....WY	L	65,250	48,867	31,893	5,670	45,902	8,823
52. American Samoa....AS	N	13,405	4,780	17,100	1,988	23,069	2,474
53. Guam....GU	N	497	551	0	1,280	0	1,593
54. Puerto Rico....PR	N	50,658	30,248	43,513	1,715	58,702	2,134
55. US Virgin Islands....VI	N	7,402	4,598	2,221	10,048	2,997	12,501
56. Northern Mariana Islands....MP	N	0	0	0	21,456	0	26,694
57. Canada....CN	N	881,127	634,733	419,804	204,320	566,345	254,206
58. Aggregate Other Alien....OT	XXX	146,997	56,188	63,915	23,204	86,227	28,869
59. Totals....	(a) 51	47,942,365	42,159,975	24,102,196	20,384,190	95,872,033	88,839,926

DETAILS OF WRITE-INS

5801. Other alien....	XXX	83,824	56,188	63,915	23,204	86,227	28,869
5802. BOLIVIA....	XXX	5,462	0	0	0	0	0
5803. CHINA....	XXX	83	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page....	XXX	57,628	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)....	XXX	146,997	56,188	63,915	23,204	86,227	28,869

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	0	0	0.0	0.0
2. Allied lines	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5. Commercial multiple peril	0	0	0.0	0.0
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	0	0	0.0	0.0
9. Inland marine	33,857,057	17,813,700	52.6	71.1
10. Financial guaranty	750,000	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	0	0.0	0.0
11.2. Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	0	0	0.0	0.0
13. Group accident and health	257,860	30,491	11.8	14.6
14. Credit accident and health	149,906	47,002	31.4	(2.5)
15. Other accident and health	83,520	(6,524)	(7.8)	30.7
16. Workers' compensation	0	(1,517,974)	0.0	0.0
17.1 Other liability-occurrence	0	0	0.0	0.0
17.2 Other liability-claims made	0	0	0.0	0.0
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	0	0	0.0	0.0
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability	0	0	0.0	0.0
21. Auto physical damage	0	0	0.0	0.0
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	13,876,541	2,330,827	16.8	22.6
29. International	0	0	0.0	0.0
30. Warranty	352,134	(106,187)	(30.2)	58.7
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	4,470,779	1,413,772	31.6	68.8
35. Totals	53,797,797	20,005,107	37.2	51.8
DETAILS OF WRITE-INS				
3401. Credit unemployment	2,624,443	239,084	9.1	23.6
3402. Contract liability	1,845,488	1,161,995	63.0	196.4
3403. Vehicle service contracts	0	12,693	0.0	17.6
3498. Sum. of remaining write-ins for Line 34 from overflow page	848	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	4,470,779	1,413,772	31.6	68.8

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	0	0	0
2. Allied lines	0	0	0
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	38,814,946	38,814,946	30,157,465
10. Financial guaranty	3,000,000	3,000,000	3,000,000
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	0	0	0
13. Group accident and health	257,918	257,918	591,414
14. Credit accident and health	149,906	149,906	168,410
15. Other accident and health	83,155	83,155	216,362
16. Workers' compensation	0	0	0
17.1 Other liability-occurrence	0	0	0
17.2 Other liability-claims made	0	0	0
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	0	0	0
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	0	0	0
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	1,378,518	1,378,518	4,722,645
29. International	0	0	0
30. Warranty	201,843	201,843	314,140
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	4,056,078	4,056,078	2,989,539
35. Totals	47,942,364	47,942,364	42,159,975
DETAILS OF WRITE-INS			
3401. Credit unemployoyemnt	2,624,443	2,624,443	1,821,441
3402. Contract liability	1,431,682	1,431,682	1,108,064
3403. Vehicle service contracts	848	848	47,250
3498. Sum. of remaining write-ins for Line 34 from overflow page	(895)	(895)	12,784
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	4,056,078	4,056,078	2,989,539

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior	8,962	29,124	38,086	209	0	209	8,738	67	27,133	35,938	(15)	(1,924)	(1,939)
2. 2009	280	973	1,253	120	0	120	0	240	270	510	(160)	(463)	(623)
3. Subtotals 2009 + Prior	9,242	30,097	39,339	329	0	329	8,738	307	27,403	36,448	(175)	(2,387)	(2,562)
4. 2010	1,432	22,078	23,510	10,925	0	10,925	0	655	8,512	9,167	9,493	(12,911)	(3,418)
5. Subtotals 2010 + Prior	10,674	52,175	62,849	11,254	0	11,254	8,738	962	35,915	45,615	9,318	(15,298)	(5,980)
6. 2011	XXX	XXX	XXX	XXX	5,060	5,060	XXX	275	14,981	15,256	XXX	XXX	XXX
7. Totals	10,674	52,175	62,849	11,254	5,060	16,314	8,738	1,237	50,896	60,871	9,318	(15,298)	(5,980)
8. Prior Year-End's Surplus As Regards Policyholders	108,852												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 87.3 %	2. (29.3)%	3. (9.5)%

Col. 13, Line 7 Line 8
4. (5.5)%

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.
2.
3.
4.

Bar Code:

* 1 0 9 5 2 2 0 1 1 4 9 0 0 0 0 0 1 *

* 1 0 9 5 2 2 0 1 1 4 5 5 0 0 0 0 1 *

* 1 0 9 5 2 2 0 1 1 3 6 5 0 0 0 0 1 *

* 1 0 9 5 2 2 0 1 1 5 0 5 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Investment receivable	582	0	582	0
2597. Summary of remaining write-ins for Line 25	582	0	582	0

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Recognition of retroactive reinsurance gain	0	573,647	573,647
1405. Fines and Penalties	0	(50)	(3,112)
1497. Summary of remaining write-ins for Line 14	0	573,597	570,535

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
5804. CROATIA	XXX	1,621	0	0	0	0	0
5805. FINLAND	XXX	223	0	0	0	0	0
5806. ITALY	XXX	6,012	0	0	0	0	0
5807. JAMAICA	XXX	2,622	0	0	0	0	0
5808. Mayotte	XXX	1,770	0	0	0	0	0
5809. Netherlands	XXX	10,924	0	0	0	0	0
5810. PERU	XXX	1,562	0	0	0	0	0
5811. POLAND	XXX	1,582	0	0	0	0	0
5812. SAN MARINO	XXX	218	0	0	0	0	0
5813. Solomon Islands	XXX	7	0	0	0	0	0
5814. TURKEY	XXX	19,054	0	0	0	0	0
5815. Department of defense	XXX	12,032	0	0	0	0	0
5897. Summary of remaining write-ins for Line 58 from overflow	XXX	57,628	0	0	0	0	0

Additional Write-ins for Part 1:

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
3404. Tuition reimbursement	848	0	0.0	0.0
3497. Summary of remaining write-ins for Line 34	848	0	0.0	XXX

Additional Write-ins for Part 2:

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
3404. Tuition reimbursement	(895)	(895)	12,784
3497. Summary of remaining write-ins for Line 34	(895)	(895)	12,784

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

NONE

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	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,526	138,244
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	33
2.2 Additional investment made after acquisition	33,967	18,896
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(29,435)	(4,320)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	6,756	107,326
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	43,302	45,526
12. Deduct total nonadmitted amounts	245	0
13. Statement value at end of current period (Line 11 minus Line 12)	43,057	45,526

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	215,244,744	196,402,810
2. Cost of bonds and stocks acquired	1,013,745	95,858,750
3. Accrual of discount	75,458	376,182
4. Unrealized valuation increase (decrease)	761,290	722,588
5. Total gain (loss) on disposals	116	1,447,212
6. Deduct consideration for bonds and stocks disposed of	1,126,366	78,742,926
7. Deduct amortization of premium	113,890	439,855
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	380,016
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	215,855,097	215,244,744
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	215,855,097	215,244,744

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)	172,879,910	69,162,568	60,167,674	5,714,366	187,589,170	0	0	172,879,910
2. Class 2 (a)	66,150,725	515,630	45,528	(6,098,592)	60,522,235	0	0	66,150,725
3. Class 3 (a)	6,840,065	0	0	(4,234,494)	2,605,571	0	0	6,840,065
4. Class 4 (a)	343,282	0	0	(1,373)	341,910	0	0	343,282
5. Class 5 (a)	5,920,959	0	782,457	5,357,441	10,495,943	0	0	5,920,959
6. Class 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	252,134,941	69,678,198	60,995,659	737,348	261,554,829	0	0	252,134,941
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	252,134,941	69,678,198	60,995,659	737,348	261,554,829	0	0	252,134,941

(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	9,710,267	XXX	9,710,267	2,122	0

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	36,890,199	19,200,760
2. Cost of short-term investments acquired	32,688,896	196,476,741
3. Accrual of discount	581	10,536
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	59,869,408	178,797,838
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,710,268	36,890,199
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,710,268	36,890,199

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	(0)	19,795,450
2. Cost of cash equivalents acquired	38,700,290	53,764,269
3. Accrual of discount	13,910	30,417
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	166
6. Deduct consideration received on disposals	2,724,733	73,590,303
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	35,989,467	(0)
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	35,989,467	(0)

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Foss Virginia 2010 Fund I, LLC	St. Paul	MN	Virginia Historic Partners, LLC, a Minnesota limited liability company		09/22/2010	0	-	33,967	0	0	1.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	33,967	0	0	XXX
3999999. Subtotal - Unaffiliated								0	33,967	0	0	XXX
4199999. Totals								0	33,967	0	0	XXX

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 - Industrial and Miscellaneous									
38141G GM 0	GOLDMAN SACHS GROUP INC 6.250% 02/01/41		01/21/2011	GOLDMAN SACHS & CO.		498,115	500,000	0	1FE
03938L AP 9	ARCELORMITTAL SA 7.000% 10/15/39	F	01/25/2011	MORGAN STANLEY & CO. INC.		515,630	500,000	10,014	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					1,013,745	1,000,000	10,014	XXX
8399997.	Total - Bonds - Part 3					1,013,745	1,000,000	10,014	XXX
8399999.	Total - Bonds					1,013,745	1,000,000	10,014	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,013,745	XXX	10,014	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36203V ZX 1	GNMA 360858 7.000% 04/01/24		03/01/2011	Paydown		113	113	108	108	0	5	0	5	0	113	0	0	0	1	04/01/2024	1
36204N F3 6	GNMA 374686 7.000% 04/01/24		03/01/2011	Paydown		1,055	1,055	1,000	1,008	0	47	0	47	0	1,055	0	0	0	11	04/01/2024	1
36204T HK 3	GNMA 379234 7.000% 04/01/24		03/01/2011	Paydown		310	310	294	296	0	14	0	14	0	310	0	0	0	4	04/01/2024	1
36204T LK 8	GNMA 379330 7.000% 04/01/24		03/01/2011	Paydown		6,253	6,253	5,928	5,974	0	279	0	279	0	6,253	0	0	0	39	04/01/2024	1
36205H 5Z 8	GNMA 391564 7.000% 05/01/24		03/01/2011	Paydown		128	128	122	123	0	6	0	6	0	128	0	0	0	2	05/01/2024	1
36205M 2G 2	GNMA 395075 7.000% 05/01/24		03/01/2011	Paydown		635	635	602	607	0	28	0	28	0	635	0	0	0	7	05/01/2024	1
36223A RJ 3	GNMA 302089 7.000% 05/01/24		03/01/2011	Paydown		272	272	257	259	0	12	0	12	0	272	0	0	0	3	05/01/2024	1
36225A QF 0	GNMA 780454 7.000% 10/01/26		03/01/2011	Paydown		111	111	111	111	0	0	0	0	0	111	0	0	0	1	10/01/2026	1
0599999.	Total - Bonds - U.S. Government					8,877	8,877	8,422	8,486	0	391	0	391	0	8,877	0	0	0	68	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31374W 5D 0	FNMA 326744 7.000% 12/01/25		03/01/2011	Paydown		1,068	1,068	1,072	1,071	0	(3)	0	(3)	0	1,068	0	0	0	13	12/01/2025	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					1,068	1,068	1,072	1,071	0	(3)	0	(3)	0	1,068	0	0	0	13	XXX	XXX
Bonds - Industrial and Miscellaneous																					
126650 AQ 3	CVS CAREMARK CORP 144A 5.789% 01/10/26		03/10/2011	Redemption 100.0000		10,881	10,881	10,184	10,275	0	606	0	606	0	10,881	0	0	0	105	01/10/2026	2FE
225475 AA 0	CREDIT SUISSE MTGE 2007 8.915% 11/28/30		01/01/2011	Various		116	0	0	0	0	0	0	0	0	0	0	116	116	625	11/28/2030	5*
22942K CA 6	CREDIT SUISSE MTG 2006- 7.000% 08/01/36		03/25/2011	Capital Distribution		9,852	0	9,852	9,852	0	0	0	0	0	9,852	0	0	0	0	07/01/2036	2Z*
22942K CA 6	CREDIT SUISSE MTG 2006- 7.000% 08/01/36		03/01/2011	Redemption 7.0237		1,207	17,183	1,207	1,207	0	0	0	0	0	1,207	0	0	0	0	08/01/2036	2Z*
36185M AF 9	GMAC MTGE CORP LN TR 4.893% 11/01/35		03/01/2011	Paydown		84,088	84,088	84,088	55,331	28,757	0	0	28,757	0	84,088	0	0	0	628	11/01/2035	1Z*
36228C VR 1	GS MTG SEC CORP II 2005 4.680% 07/01/39		03/01/2011	Paydown		99,006	99,006	99,992	99,195	0	(189)	0	(189)	0	99,006	0	0	0	814	04/01/2014	1Z*
36228C ZS 5	GS MTG SEC CORP II 2007 0.350% 03/06/20		02/07/2011	Paydown		43,171	43,171	42,967	43,069	0	103	0	103	0	43,171	0	0	0	290	03/06/2020	1Z*
43718M AD 6	RESIDENTIAL FNDG II 5.720% 09/01/36		03/25/2011	Capital Distribution		80,438	0	80,438	80,438	0	0	0	0	0	80,438	0	0	0	0	05/01/2030	5Z*
52108H 4U 5	LBUBS COMM MTGE TR 2005 4.664% 07/11/30		03/11/2011	Paydown		39,749	39,749	39,948	39,791	0	(41)	0	(41)	0	39,749	0	0	0	325	06/11/2014	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 11/01/37		03/25/2011	Capital Distribution		13,495	0	13,495	13,495	0	0	0	0	0	13,495	0	0	0	0	10/01/2021	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 11/01/37		03/01/2011	Redemption 66.1363		7,863	11,888	7,863	7,863	0	0	0	0	0	7,863	0	0	0	0	11/01/2037	1Z*
65536P AA 8	NOMURA ASSET ACC CORP 0.350% 05/25/36		03/25/2011	Capital Distribution		356	0	356	356	0	0	0	0	0	356	0	0	0	0	04/25/2036	1Z*
65536P AA 8	NOMURA ASSET ACC CORP 0.350% 05/25/36		03/01/2011	Redemption 67.6524		593	876	593	593	0	0	0	0	0	593	0	0	0	0	05/25/2036	1Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.650% 08/25/36		03/25/2011	Various		5,602	0	5,602	5,602	0	0	0	0	0	5,602	0	0	0	0	09/25/2017	2Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.650% 08/25/36		03/01/2011	Various		17,986	20,257	17,986	17,986	0	0	0	0	0	17,986	0	0	0	0	08/25/2036	2Z*
80384H AA 8	SASCO 2008-03 A1 144A 0.530% 05/25/38		03/25/2011	Paydown		512,380	512,380	503,936	434,570	71,603	6,207	0	77,810	0	512,380	0	0	0	431	05/25/2038	5Z*
921796 MR 6	VANDERBILT MTGE & FIN 7.820% 12/01/32		03/01/2011	Paydown		189,638	189,638	196,394	180,528	11,857	(2,747)	0	9,110	0	189,638	0	0	0	2,717	04/01/2017	5FE
3899999.	Total - Bonds - Industrial & Miscellaneous					1,116,421	1,029,117	1,114,901	1,000,151	112,217	3,939	0	116,156	0	1,116,305	0	116	116	5,935	XXX	XXX
8399997.	Total - Bonds - Part 4					1,126,366	1,039,062	1,124,395	1,009,708	112,217	4,327	0	116,544	0	1,126,250	0	116	116	6,016	XXX	XXX
8399999.	Total - Bonds					1,126,366	1,039,062	1,124,395	1,009,708	112,217	4,327	0	116,544	0	1,126,250	0	116	116	6,016	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,126,366	XXX	1,124,395	1,009,708	112,217	4,327	0	116,544	0	1,126,250	0	116	116	6,016	XXX	XXX

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

SCHEDULE D - PART 4

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

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

Sch. DB-Pt A-Sn 1
NONE

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

Sch. DB-Pt B-Sn 1
NONE

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

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

Sch. DB-Pt D
NONE

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

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
000000 00 0	TRI PARTY REPO GOLDMAN SACHS	1	1,000,000	1,000,000	08/01/2011
06945M S4 9	BARTON CAPITAL LLC	1	1,499,629	1,499,629	05/04/2011
09248U 61 9	BLACKROCK LIQUIDITY FUNDS	1	2,042,223	2,042,223	04/01/2011
11765K RS 8	BRYANT PARK FUNDING LLC	1	999,847	999,847	04/26/2011
3686M1 RF 5	GEMINI SECURITIZATION CORP	1	1,499,860	1,499,860	04/15/2011
38346M R4 8	GOTHAM FUNDING CORP	1	1,499,966	1,499,966	04/04/2011
38501C RC 3	LLOYDS BANKING GROUP PLC	1	1,499,881	1,499,881	04/12/2011
52468K S3 6	LEGACY CAPITAL LLC	1	1,499,573	1,499,573	05/03/2011
53127U RR 3	LIBERTY STREET FDG LLC	1	1,499,720	1,499,720	04/25/2011
5705X5 RR 4	MARKET STREET FNDG LLC	1	999,827	999,827	04/25/2011
6117P5 R6 6	MONT BLANC CAPITAL CORP	1	1,499,950	1,499,950	04/06/2011
79540B R7 3	SALISBURY REC CO LLC	1	1,499,937	1,499,937	04/07/2011
8342E3 R4 0	SOLITAIRE FUNDING LLC	1	1,499,962	1,499,962	04/04/2011
85520M T7 8	STARBIRD FUNDING CORP	1	1,499,246	1,499,246	06/07/2011
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			20,039,621	20,039,621	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1	3Z	187,076	187,076	02/25/2038
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			187,076	187,076	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					
05522R AA 6	BANK OF AMERICA CC TR	1FE	499,875	499,944	11/15/2013
05522R CB 2	BANK OF AMERICA CR CARD TR	1FE	501,520	501,597	12/15/2013
14041N EJ 6	CAP ONE MULTI-AST EXE TRUST	1FE	1,005,760	1,005,661	04/15/2014
161571 CW 2	CHASE ISSUANCE TR	1FE	251,170	251,148	05/15/2013
17305E DF 9	CITIBANK CREDIT CARD ISSUANCE	1FE	502,655	502,737	05/10/2013
46629R AA 2	JPMORGAN CHASE COMM 2006-FL2A	1Z	109,793	110,372	11/15/2018
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A	1Z	1,360,125	1,396,241	11/15/2018
52524N AA 5	LEHMAN FLOATING RATE 2007-LLFA	1Z	1,077,306	1,103,233	06/15/2022
61756L AA 9	MORGAN STNLY CAP I 2007-XLF9	1Z	427,600	445,472	12/15/2020
78445A AA 4	SLM STUDENT LN TR 2008-4	1FE	112,201	112,082	07/25/2013
78445C AA 0	SLM STUDENT LN TR 2008-6	1FE	193,038	192,846	10/25/2014
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			6,041,044	6,121,334	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			26,267,741	26,348,031	XXX
Totals					
7799999. Total - Issuer Obligations			20,039,621	20,039,621	XXX
7899999. Total - Residential Mortgage-Backed Securities			187,076	187,076	XXX
7999999. Total - Commercial Mortgage-Backed Securities			6,041,044	6,121,334	XXX
8399999. Subtotal - Bonds			26,267,741	26,348,031	XXX
9999999. Totals			26,267,741	26,348,031	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....(6,207,433) Book/Adjusted Carrying Value $.....(6,268,067)
2. Average balance for the year to date: Fair Value $.....28,828,798 Book/Adjusted Carrying Value $.....28,939,805
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....26,160,955 NAIC 2: $..........0 NAIC 3: $.....187,076 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....26,267,741 Book/Adjusted Carrying Value $.....26,348,031

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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
HSBC Bank USA New York, New York		0.000	0	0	84,518	(653,198)	97,092	XXX
JP Morgan Chase North Syracuse, New York		0.000	0	0	(6,901,702)	(7,933,971)	(10,226,078)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(6,817,184)	(8,587,169)	(10,128,986)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(6,817,184)	(8,587,169)	(10,128,986)	XXX
0599999. Total Cash	XXX	XXX	0	0	(6,817,184)	(8,587,169)	(10,128,986)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Industrial and Miscellaneous (Unaffiliated) Issuer Obligations							
CANCARA ASSET SECUR LLC CP 144A		03/01/2011	0.310	05/25/2011	11,994,419	0	3,202
CHARIOT FUNDING CP 144A		02/25/2011	0.270	05/23/2011	11,995,319	0	3,149
FAIRWAY FINANCE CORP CP 144A		01/07/2011	0.270	04/04/2011	11,999,730	0	7,560
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations					35,989,468	0	13,911
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					35,989,468	0	13,911
Total							
7799999. Subtotals - Issuer Obligations					35,989,468	0	13,911
8399999. Subtotals - Bonds					35,989,468	0	13,911
8699999. Total - Cash Equivalents					35,989,468	0	13,911