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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Motorists Life Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31-0717055

Organized under the Laws of Ohio , State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

Statutory Home Office 471 East Broad Street (Street and Number) , Columbus , OH 43215 (City or Town, State and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)
Columbus , OH 43215 (City or Town, State and Zip Code) , 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box) , Columbus , OH 43215 (City or Town, State and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)
Columbus , OH 43215 (City or Town, State and Zip Code) , 614-225-8211 (Area Code) (Telephone Number)

Internet Web Site Address www.motoristsgroup.com

Statutory Statement Contact Peter Alan Hitchcock (Name) , 614-225-1477 (Area Code) (Telephone Number)
pete.hitchcock@motoristsgroup.com (E-mail Address) , 614-225-8365 (FAX Number)

OFFICERS

President John Jacob Bishop Treasurer Michael Lee Wiseman
Secretary Susan Elizabeth Haack

OTHER

Douglas Lee Dodson Vice President | Peter Alan Hitchcock Vice President | Charles Arthur Wickert Vice President

DIRECTORS OR TRUSTEES

John Jacob Bishop | Susan Elizabeth Haack | Michael Lee Wiseman

State of Ohio
County of Franklin
SS:

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.

John J. Bishop	Susan E. Haack	Michael L. Wiseman
President	Secretary	Treasurer

Subscribed and sworn to before me this
9th 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	341,007,084		341,007,084	336,502,357
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	11,114,806		11,114,806	10,512,323
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 597,188), cash equivalents ($ 0) and short-term investments ($ 5,666,544)	6,263,732		6,263,732	3,830,058
6. Contract loans (including $ .... premium notes)	10,748,390	57,691	10,690,699	10,491,627
7. Derivatives			0	0
8. Other invested assets	103,447	103,447	0	0
9. Receivables for securities	1,013		1,013	17,899
10. Securities lending reinvested collateral assets	20,289,795		20,289,795	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	389,528,267	161,138	389,367,129	361,354,263
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	3,368,970		3,368,970	2,940,255
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(565,933)	20,692	(586,625)	(497,179)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	18,261,011	1,150,431	17,110,579	17,299,574
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	661,360	40,000	621,360	431,007
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	232,851
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0		0	6,255
18.2 Net deferred tax asset	5,960,437		5,960,437	6,004,721
19. Guaranty funds receivable or on deposit	168,999		168,999	168,999
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)	175,692	175,692	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	156,233		156,233	11,132
24. Health care ($ ....) and other amounts receivable	(35,787)	(35,801)	13	0
25. Aggregate write-ins for other than invested assets	15,441	10,959	4,483	4,905
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	417,694,689	1,523,111	416,171,578	387,956,782
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	417,694,689	1,523,111	416,171,578	387,956,782
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Miscellaneous Receivable	4,483	0	4,483	4,905
2502. Policy Liens	10,959	10,959	0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,441	10,959	4,483	4,905

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 333,488,854 less $ included in Line 6.3 (including $ Modco Reserve)	333,488,854	325,828,365
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	586,838	556,837
4.	Contract claims:		
	4.1 Life	2,450,176	2,283,446
	4.2 Accident and health		0
5.	Policyholders' dividends $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	1,030,656	1,008,086
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ 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 $ discount; including $ accident and health premiums	223,336	138,404
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds	183,298	
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded	0	0
	9.4 Interest Maintenance Reserve	2,444,266	2,369,485
10.	Commissions to agents due or accrued-life and annuity contracts $ 441,908 , accident and health $ and deposit-type contract funds $	441,908	410,588
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	680,137	540,789
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	602,804	512,353
15.1	Current federal and foreign income taxes, including $ 151,487 on realized capital gains (losses)	238,323	
15.2	Net deferred tax liability		
16.	Unearned investment income	364,945	343,097
17.	Amounts withheld or retained by company as agent or trustee	180,436	348,424
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	(64,789)	390,804
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 $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,965,156	2,648,885
	24.02 Reinsurance in unauthorized companies		0
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	234,904	838,164
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending	20,289,795	
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	242,001	52,409
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	366,583,045	338,270,135
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	366,583,045	338,270,135
29.	Common capital stock	1,200,000	1,200,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	20,768,060	20,768,060
34.	Aggregate write-ins for special surplus funds	0	12,969
35.	Unassigned funds (surplus)	27,620,473	27,705,617
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	48,388,533	48,486,646
38.	Totals of Lines 29, 30 and 37	49,588,533	49,686,646
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	416,171,578	387,956,782
	DETAILS OF WRITE-INS		
2501.	Interest Due On Death Claims	62,054	51,957
2502.	Miscellaneous Payable	179,947	452
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	242,001	52,409
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Surplus from additional admissable DTA		12,969
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	12,969

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	16,019,498	13,795,772	54,889,124
2.	Considerations for supplementary contracts with life contingencies	344,696	203,952	621,102
3.	Net investment income	4,088,166	3,838,022	15,722,447
4.	Amortization of Interest Maintenance Reserve (IMR)	105,207	68,110	369,530
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	507,572	762,313	2,871,811
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	0	760	2,680
9.	Totals (Lines 1 to 8.3)	21,065,140	18,668,929	74,476,694
10.	Death benefits	4,127,393	3,085,605	13,791,687
11.	Matured endowments (excluding guaranteed annual pure endowments)	17,000	10,000	22,000
12.	Annuity benefits	474,751	1,363,287	4,198,587
13.	Disability benefits and benefits under accident and health contracts	33,691	58,060	227,679
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	3,626,748	3,942,047	12,580,841
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	32,522	25,832	95,760
18.	Payments on supplementary contracts with life contingencies	243,419	234,054	963,014
19.	Increase in aggregate reserves for life and accident and health contracts	7,660,490	4,645,619	21,472,857
20.	Totals (Lines 10 to 19)	16,216,015	13,364,503	53,352,425
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,502,670	2,850,098	10,678,701
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses	1,910,108	1,919,241	7,783,969
24.	Insurance taxes, licenses and fees, excluding federal income taxes	509,218	450,430	1,327,617
25.	Increase in loading on deferred and uncollected premiums	(115,396)	(75,606)	(632,967)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	0	944	8,950
28.	Totals (Lines 20 to 27)	21,022,615	18,509,609	72,518,694
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	42,525	159,321	1,958,000
30.	Dividends to policyholders	270,725	316,569	989,119
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(228,200)	(157,249)	968,881
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	118,091	(23,166)	325,856
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)	(346,291)	(134,083)	643,025
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 58,766 (excluding taxes of $ 92,721 transferred to the IMR)	113,064	129,928	336,816
35.	Net income (Line 33 plus Line 34)	(233,227)	(4,155)	979,841
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	49,686,647	44,497,300	44,497,300
37.	Net income (Line 35)	(233,227)	(4,155)	979,841
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 140,959	303,317	209,778	925,941
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	96,675	(125,860)	(1,414,713)
41.	Change in nonadmitted assets	51,393	664,534	5,586,556
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(316,271)	(327,341)	(901,248)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	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			
53.	Aggregate write-ins for gains and losses in surplus	0	0	12,969
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(98,113)	416,957	5,189,347
55.	Capital and surplus, as of statement date (Lines 36 + 54)	49,588,534	44,914,256	49,686,647
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income		760	2,680
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	760	2,680
2701.	Interest on Premium Tax Payment		944	8,750
2702.	Penalties and Assessments			200
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	944	8,950
5301.	Change in additional admissible DTA			12,969
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	12,969

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	16,842,962	13,518,898	54,793,173
2. Net investment income	3,905,030	3,809,827	16,390,521
3. Miscellaneous income	651,430	812,533	2,950,548
4. Total (Lines 1 to 3)	21,399,421	18,141,258	74,134,241
5. Benefit and loss related payments	8,336,439	8,008,705	30,595,117
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	4,626,037	5,412,101	19,943,321
8. Dividends paid to policyholders	248,154	288,499	1,168,086
9. Federal and foreign income taxes paid (recovered) net of $ 163,765 tax on capital gains (losses)	25,000	0	136,879
10. Total (Lines 5 through 9)	13,235,631	13,709,305	51,843,403
11. Net cash from operations (Line 4 minus Line 10)	8,163,791	4,431,953	22,290,838
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	23,239,202	16,759,008	86,358,650
12.2 Stocks	568,836	368,949	1,132,750
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	23,808,038	17,127,957	87,491,400
13. Cost of investments acquired (long-term only):			
13.1 Bonds	27,694,603	17,441,946	108,801,915
13.2 Stocks	589,108	1,004,311	2,064,358
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	17,899
13.7 Total investments acquired (Lines 13.1 to 13.6)	28,283,711	18,446,257	110,884,172
14. Net increase (or decrease) in contract loans and premium notes	196,155	396,964	1,358,481
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,671,828)	(1,715,264)	(24,751,253)
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	168,799	789,121	1,976,167
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(1,227,088)	(216,567)	(447,447)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,058,289)	572,554	1,528,720
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,433,674	3,289,243	(931,695)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,830,060	4,761,755	4,761,755
19.2 End of period (Line 18 plus Line 19.1)	6,263,735	8,050,998	3,830,060

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

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			0
2.	Ordinary life insurance	12,687,842	12,140,354	50,070,312
3.	Ordinary individual annuities	5,837,636	4,189,702	14,877,918
4.	Credit life (group and individual)			0
5.	Group life insurance	230,229	197,995	627,545
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	18,755,707	16,528,051	65,575,775
12.	Deposit-type contracts	64,054	143,898	147,195
13.	Total	18,819,761	16,671,949	65,722,969
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements have been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

2. Accounting Changes and Correction of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

5D - Loaned Backed Securities

1) Prepayment assumptions for single class and multi-class mortgage-backed/ asset-backed securities were obtained from market data vendors or broker dealer values.

2) The company did not have any loaned-backed securities with other-than-temporary recognized losses.

3) The company did not have any loaned-backed securities with current year other-than-temporary recognized losses.

4) The company reported aggregate unrealized losses on loaned-backed securities as listed below.

Loss Position Less than 12 months		Loss Position 12 Months or Longer	
Unrealized Loss	Fair Value	Unrealized Loss	Fair Value
705,787	28,040,808	1,239,170	6,141,286

5) The company performed analysis on loaned-backed securities and determined exposure to credit risk is not a factor and does not warrant other-than-temporary impairment.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

No significant change.

9. Income Taxes

No significant change.

10. Information Concerning Parent

No significant change.

NOTES TO FINANCIAL STATEMENTS

11. Debt

No significant change.

12. Retirement Plans, Deferred Compensation and Other Postretirement Benefit Plans

No significant change.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

14. Contingencies

No significant change.

15. Leases

No significant change.

16. Information About Financial Investments With Off-Balance Sheet Risk and Financial Investments With Concentrations of Credit Risk

Not Applicable

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

C. Wash Sales
Not Applicable

18. Gain or Loss to the Insurer From Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. 1. Assets Measured at Fair Value on a Recurring Basis

	Total	Fair Value Measurements at March 31, 2011 Using: Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-			
Industrial and Misc	245,010	245,010	-	-
Hybrid Securities	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	245,010	245,010	-	-
Common Stock				
Industrial and Misc	11,114,806	11,114,806	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	11,114,806	11,114,806	-	-
Other invested assets	-	-	-	-
Total assets at fair value	11,359,816	11,359,816	-	-

2. Assets Measured at Fair Value on a Recurring Basis Using Significant Unobservable Inputs (Level 3)

	Preferred Stock	Fixed Maturities	Common Stock	Other Invested Assets	Total
Beginning balance, January 1, 2011	-	-	-	-	-
Total gains or losses included in Net Income (realized)	-	-	-	-	-
Total gains or losses included in Surplus (unrealized)	-	-	-	-	-
Purchases, issuances, and settlements	-	-	-	-	-
Transfers into Level 3	-	-	-	-	-
Transfers out of Level 3	-	-	-	-	-
Ending balance, March 31, 2011	-	-	-	-	-

3. (a) There were no transfers into or out of Level 3 during the current quarter.

(b) The company's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstance that caused the transfer.

4. The company valued common stocks using the equity method and other invested assets based on equity statements from the respective fund managers.

5. The company does not hold any derivative assets or liabilities measured at Fair Value.

NOTES TO FINANCIAL STATEMENTS

21. Other Items

No significant change.

22. Events Subsequent

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant change.

25. Change in Incurred Losses and Loss Adjustment Expenses

The company did not make any material changes in the provision for incurred loss and loss adjustment expenses attributable to insured events of prior years.

26. Intercompany Pooling Arrangements.

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

33. Premiums and Annuity Considerations Due and Uncollected

No significant change.

34. Separate Accounts

No significant change.

35. Loss/Claim Adjustment Expenses

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 the name of the 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. 12/31/2008

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. 12/31/2008

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). 12/04/2009

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 [ ] No [X]

8.4 If 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

GENERAL INTERROGATORIES

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]

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: $ 156,233

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	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 67,453	$ 103,447
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 67,453	$ 103,447
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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.

GENERAL INTERROGATORIES

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
BNY Mellon	500 Grant Street One Mellon Center Suite 1035, Pittsburgh, PA 15258

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 information relating thereto:

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

16.5 Identify all investment advisors, brokers/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
110638	Diamond Hill Capital Management	325 John H McConnell Blvd, Suite #200, Columbus, OH 43215
105900	General Re-New England Asset Management, Inc.	76 Batterson Park Rd, Pondview Corporate Center, Farmington, CT 06032
105780	Northern Trust Investments, N.A.	50 South La Salle Street, Chicago, IL 60603

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

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$
	1.14 Total Mortgages in Good Standing	$ 0
	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)	$ 0
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

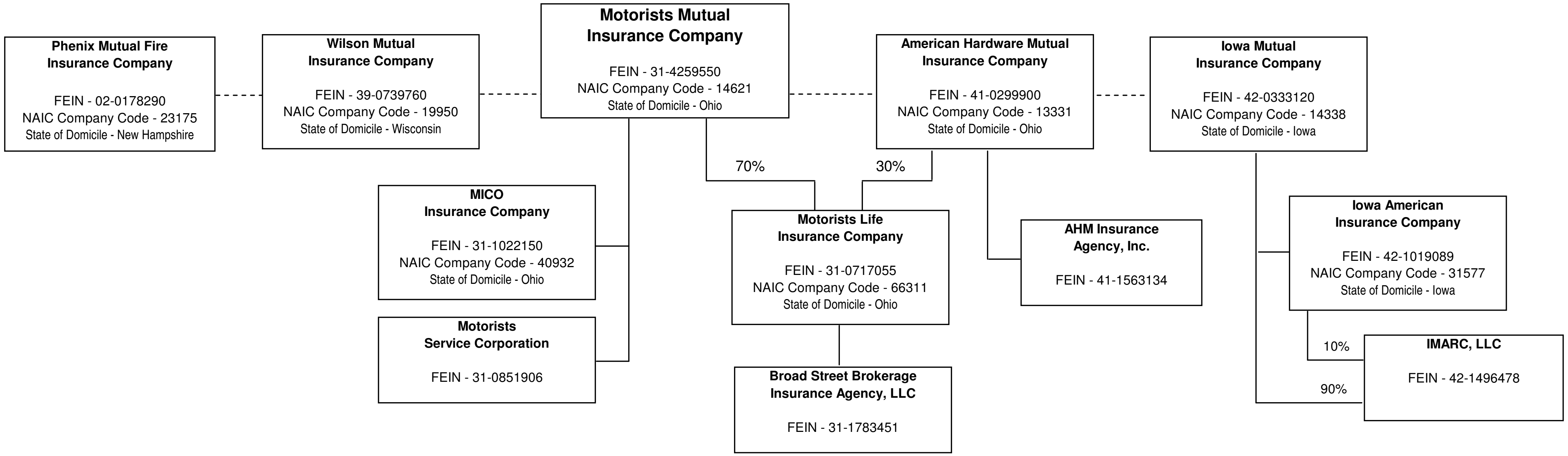
Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	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	N	11,313				11,313	
2. Alaska AK	N	1,300				1,300	
3. Arizona AZ	N	15,505				15,505	
4. Arkansas AR	N	3,252				3,252	
5. California CA	N	14,779				14,779	
6. Colorado CO	N	(206)				(206)	
7. Connecticut CT	N	2,294				2,294	
8. Delaware DE	N	2,905				2,905	
9. District of Columbia DC	N					0	
10. Florida FL	L	246,229	16,240			262,469	
11. Georgia GA	L	230,034	22,206			252,240	
12. Hawaii HI	N	1,619				1,619	
13. Idaho ID	N	269				269	
14. Illinois IL	L	84,565	5,750			90,315	
15. Indiana IN	L	1,052,419	906,909			1,959,328	
16. Iowa IA	L	2,520				2,520	
17. Kansas KS	N	3,327				3,327	
18. Kentucky KY	L	1,170,057	175,230			1,345,288	
19. Louisiana LA	N	3,300				3,300	
20. Maine ME	N	865				865	
21. Maryland MD	N	12,085				12,085	
22. Massachusetts MA	N	5,260				5,260	
23. Michigan MI	L	1,035,235	600			1,035,835	
24. Minnesota MN	L	10,241	105,000			115,241	
25. Mississippi MS	N	9,564				9,564	
26. Missouri MO	N	6,618				6,618	
27. Montana MT	N	765	4,000			4,765	
28. Nebraska NE	L	1,285				1,285	
29. Nevada NV	N	3,892				3,892	
30. New Hampshire NH	N	3,171				3,171	
31. New Jersey NJ	N	12,267	75			12,342	
32. New Mexico NM	N	2,356				2,356	
33. New York NY	N	13,125				13,125	
34. North Carolina NC	N	25,337	12,886			38,223	
35. North Dakota ND	N	418				418	
36. Ohio OH	L	5,417,663	3,553,390			8,971,054	
37. Oklahoma OK	N	3,227				3,227	
38. Oregon OR	N	943				943	
39. Pennsylvania PA	L	2,107,325	751,090			2,858,415	
40. Rhode Island RI	N	284				284	
41. South Carolina SC	L	165,021	750			165,771	
42. South Dakota SD	N	758	275			1,033	
43. Tennessee TN	L	414,794	960			415,754	
44. Texas TX	N	19,321	400			19,721	
45. Utah UT	N	1,078				1,078	
46. Vermont VT	N	152				152	
47. Virginia VA	L	84,381				84,381	
48. Washington WA	N	2,056				2,056	
49. West Virginia WV	L	558,003	90,850			648,853	64,054
50. Wisconsin WI	L	278,000	191,025			469,025	
51. Wyoming WY	N	95				95	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	118				118	
55. U.S. Virgin Islands VI	N	102				102	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N	756				756	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 16	13,042,045	5,837,636	0	0	18,879,681	64,054
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	210,263				210,263	
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	20,854				20,854	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	13,273,162	5,837,636	0	0	19,110,798	64,054
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	13,273,162	5,837,636	0	0	19,110,798	64,054
98. Less Reinsurance Ceded	XXX	2,612,532				2,612,532	
99. Totals (All Business) less Reinsurance Ceded	XXX	10,660,630	5,837,636	0	0	16,498,266	64,054
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	0	0	0	0	0	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 6 3 1 1 2 0 1 1 4 9 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 6 3 1 1 2 0 1 1 3 6 5 0 0 0 0 1
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 6 3 1 1 2 0 1 1 4 4 5 0 0 0 0 1
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 6 3 1 1 2 0 1 1 4 4 6 0 0 0 0 1
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 6 3 1 1 2 0 1 1 4 4 7 0 0 0 0 1
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 6 3 1 1 2 0 1 1 4 4 8 0 0 0 0 1
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 6 3 1 1 2 0 1 1 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

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

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	
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 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		
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		
13.	Subtotal (Line 11 plus Line 12)	0	0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	0	0

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	67,453	31,466
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		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	35,994	135,987
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals		100,000
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	103,447	67,453
12.	Deduct total nonadmitted amounts	103,447	67,453
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	347,014,682	321,600,136
2.	Cost of bonds and stocks acquired	28,283,711	110,866,274
3.	Accrual of discount	112,568	439,263
4.	Unrealized valuation increase (decrease)	408,282	993,938
5.	Total gain (loss) on disposals	443,998	2,126,332
6.	Deduct consideration for bonds and stocks disposed of	23,807,498	87,480,978
7.	Deduct amortization of premium	333,850	1,219,151
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	311,132
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	352,121,893	347,014,682
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	352,121,893	347,014,682

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)	319,592,752	74,008,342	65,933,525	(192,637)	327,474,932	0	0	319,592,752
2. Class 2 (a)	19,630,627	1,569,326	2,635,248	(27,856)	18,536,849	0	0	19,630,627
3. Class 3 (a)	0	0	0	0	0	0	0	0
4. Class 4 (a)	0	0	0	0	0	0	0	0
5. Class 5 (a)	416,838	0	0	0	416,838	0	0	416,838
6. Class 6 (a)	247,110	0	0	(2,100)	245,010	0	0	247,110
7. Total Bonds	339,887,327	75,577,668	68,568,773	(222,593)	346,673,629	0	0	339,887,327
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	
9. Class 2	0	0	0	0	0	0	0	
10. Class 3	0	0	0	0	0	0	0	
11. Class 4	0	0	0	0	0	0	0	
12. Class 5	0	0	0	0	0	0	0	
13. Class 6	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	339,887,327	75,577,668	68,568,773	(222,593)	346,673,629	0	0	339,887,327

(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	5,666,544	XXX	5,666,544	2,087	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	3,384,969	3,815,275
2.	Cost of short-term investments acquired	37,883,855	151,330,572
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	35,602,280	151,760,878
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)	5,666,544	3,384,969
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,666,544	3,384,969

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	0
2.	Cost of cash equivalents acquired	9,999,210	31,898,582
3.	Accrual of discount	789	1,194
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1	(26)
6.	Deduct consideration received on disposals	10,000,000	31,899,750
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)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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. Governments									
3135G0-BA-0	Federal National Mtg Assn 2.375% 04/11/16		03/25/2011	Morgan Stanley		2,396,378	2,400,000	3,800	1
912828-PY-0	U S Treasury Notes 2.750% 02/28/18		03/29/2011	Goldman Sachs		1,690,311	1,700,000	3,811	1
0599999. Bonds - U.S. Governments						4,086,690	4,100,000	7,611	XXX
Bonds - U.S. States, Territories and Possessions									
373383-X3-7	Georgia St Ser C 5.250% 03/01/26		03/25/2011	Barclays Capital		1,061,361	1,050,000	4,441	1Z
1799999. Bonds - U.S. States, Territories and Possessions						1,061,361	1,050,000	4,441	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
64966J-AS-5	New York NY BAB F-1 6.646% 12/01/31		03/29/2011	Merrill Lynch		1,242,396	1,200,000	22,153	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,242,396	1,200,000	22,153	XXX
Bonds - U.S. Special Revenues									
199112-JB-0	Columbus GA Bldg Auth Rev BAB 5.875% 01/01/29		03/24/2011	Morgan Keegan		1,302,093	1,300,000	17,609	1FE
3138A1-V5-7	FNMA Pool #AH0635 3.500% 01/01/26		01/11/2011	Nomura Sec Intl		2,013,125	2,000,000	3,500	1
91412F-7X-9	University of CA BAB Rev 6.270% 05/15/31		03/28/2011	Keybanc Capital Mrkt		633,306	625,000	14,804	1FE
914455-KA-7	Mich Univ Rev BAB 5.593% 04/01/40		03/23/2011	Beal		1,584,612	1,550,000	42,623	1FE
3199999. Bonds - U.S. Special Revenues						5,533,136	5,475,000	78,536	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02005A-BC-1	Ally Master Owner Trust 2.150% 01/15/16		01/13/2011	Credit Suisse		749,993	750,000	0	1FE
071813-AW-9	Baxter Intl Inc 5.900% 09/01/16		02/15/2011	Various		1,428,175	1,250,000	34,212	1FE
209111-EK-5	Consolidated Edison NY 5.375% 12/15/15		03/01/2011	J P Morgan		337,545	300,000	3,539	1FE
209111-EY-5	Consolidated Edison NY 5.500% 12/01/39		02/23/2011	Keybanc Capital Mrkt		1,012,520	1,000,000	13,292	1FE
25470D-AC-3	Discovery Communications 5.050% 06/01/20		02/02/2011	J P Morgan		317,010	300,000	2,778	2FE
25746U-BE-8	Dominion Resources Inc VA 6.400% 06/15/18		01/27/2011	Bank Of America		462,156	400,000	3,271	2FE
260003-AJ-7	Dover Corp 4.300% 03/01/21		02/16/2011	Bank Of America		1,249,275	1,250,000	0	1FE
291011-AY-0	Emerson Electric Co 4.875% 10/15/19		02/25/2011	Keybanc Capital Mrkt		1,338,063	1,250,000	23,190	1FE
438516-BA-3	Honeywell Intl Inc 4.250% 03/01/21		02/14/2011	Bank Of America		1,246,838	1,250,000	0	1FE
459284-AB-1	Coca-Cola Enterprises 3.500% 09/15/20		01/27/2011	Paribas Corp		375,196	400,000	5,328	2FE
589331-AP-2	Merck & Co Inc 4.000% 06/30/15		02/22/2011	J P Morgan		1,281,132	1,200,000	7,333	1FE
665772-CD-9	Northern States Power 5.250% 03/01/18		02/10/2011	Keybanc Capital Mrkt		1,361,475	1,250,000	29,896	1FE
82651R-AA-8	Sierra Rec Funding 3.350% 06/20/18		03/16/2011	Deutsche Bank Secur		799,919	800,000	0	1Z
842400-EY-5	Southern Calif Edison 5.000% 01/15/16		03/02/2011	FTN Financial Sec		1,382,250	1,250,000	9,028	1FE
863667-AB-7	Stryker Corp 4.375% 01/15/20		01/31/2011	Citigroup Global		871,191	850,000	1,859	1FE
87612E-AR-7	Target Corp 6.500% 10/15/37		02/23/2011	Barclays Capital		1,143,320	1,000,000	24,014	1FE
887317-AF-2	Time Warner Inc 4.875% 03/15/20		02/02/2011	Wells Fargo Financial		414,964	400,000	7,692	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						15,771,020	14,900,000	165,430	XXX
8399997. Total - Bonds - Part 3						27,694,603	26,725,000	278,172	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						27,694,603	26,725,000	278,172	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
002824-10-0	Abbott Laboratories		01/19/2011	Morgan Stanley	445.000	21,129		0	L
018490-10-2	Allergan Inc		03/28/2011	Citigroup Global	160.000	11,193		0	L
021441-10-0	Altera Corp		03/28/2011	Citigroup Global	200.000	8,666		0	L
02209S-10-3	Altria Group Inc		03/28/2011	Citigroup Global	40.000	1,045		0	L
026874-15-6	American Intl Group Inc		01/20/2011	Spin Off	38.970	237		0	L
031162-10-0	Amgen Inc		03/28/2011	Citigroup Global	10.000	528		0	L
037411-10-5	Apache Corp		02/23/2011	Investment Technology	50.000	6,011		0	L
04621X-10-8	Assurant Inc		01/27/2011	Various	225.000	8,870		0	L
058498-10-6	Ball Corp		02/16/2011	Stock Split	60.000	0		0	L
110122-10-8	Bristol-Myers Squibb		03/28/2011	Citigroup Global	40.000	1,086		0	L
126408-10-3	CSX Corp		03/28/2011	Citigroup Global	230.000	18,348		0	L
12686C-10-9	Cable Vision System CL A		02/23/2011	Investment Technology	140.000	5,091		0	L
172967-10-1	Citigroup Inc		03/28/2011	Citigroup Global	370.000	1,647		0	L
194162-10-3	Colgate Palmolive		03/28/2011	Citigroup Global	100.000	8,050		0	L
22160K-10-5	Costco Wholesale Corp		03/28/2011	Citigroup Global	110.000	7,845		0	L
244199-10-5	Deere & Co		03/28/2011	Citigroup Global	50.000	4,728		0	L
268648-10-2	EMC Corp		03/28/2011	Citigroup Global	40.000	1,094		0	L

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)
26875P-10-1	EOG Resources Inc		02/23/2011	Various	690.000	73,262		0	L
278058-10-2	Eaton Corp		03/01/2011	Stock Split	60.000	0		0	L
337932-10-7	FirstEnergy Corp		02/11/2011	Tax Free Exchange	66.700	2,317		0	L
345370-86-0	Ford Motor Co		02/23/2011	Investment Technology	600.000	8,958		0	L
35671D-85-7	Freeport McMoran Copper		02/02/2011	Stock Split	250.000	0		0	L
370023-10-3	General Growth Properties Inc		12/28/2010	Stock Dividend	0.020	0		0	L
40414L-10-9	HCP Inc		03/28/2011	Citigroup Global	130.000	4,805		0	L
446413-10-6	Huntington Ingalls Industries		03/31/2011	Spin Off	33.330	946		0	L
458140-10-0	Intel Corp		02/23/2011	Investment Technology	450.000	9,522		0	L
459200-10-1	IBM Corp		02/23/2011	Various	640.000	104,577		0	L
461202-10-3	Intuit Inc		03/28/2011	Citigroup Global	170.000	8,753		0	L
46625H-10-0	J P Morgan Chase & Co		02/23/2011	Investment Technology	460.000	21,234		0	L
481165-10-8	Joy Global Inc		03/28/2011	Citigroup Global	60.000	5,770		0	L
493267-10-8	KeyCorp		03/28/2011	Citigroup Global	390.000	3,401		0	L
577081-10-2	Mattel Inc		03/23/2011	Credit Suisse	460.000	11,273		0	L
594918-10-4	Microsoft Corp		03/28/2011	Various	300.000	7,951		0	L
620076-30-7	Motorola Solutions Inc		01/04/2011	Tax Free Exchange	155.710	2,825		0	L
620097-10-5	Motorola Mobility Holdings Inc		01/04/2011	Spin Off	136.250	2,004		0	L
64110L-10-6	NetFlix Inc		02/23/2011	Investment Technology	30.000	6,385		0	L
654106-10-3	Nike Inc CL B		02/23/2011	Investment Technology	110.000	9,495		0	L
674599-10-5	Occidental Petroleum Corp		03/28/2011	Citigroup Global	80.000	8,176		0	L
693475-10-5	PNC Financial Services Group		01/19/2011	Various	355.000	22,111		0	L
693506-10-7	PPG Industries		02/15/2011	Various	480.000	42,348		0	L
713448-10-8	Pepsico Inc		02/14/2011	Merrill Lynch	345.000	21,945		0	L
806857-10-8	Schlumberger Ltd		02/23/2011	Investment Technology	130.000	12,129		0	L
89417E-10-9	Travelers Cos Inc		03/28/2011	Citigroup Global	170.000	10,055		0	L
92343V-10-4	Verizon Communications		02/23/2011	Investment Technology	540.000	19,370		0	L
976657-10-6	Wisconsin Energy Corp		03/02/2011	Stock Split	70.000	0		0	L
983134-10-7	Wynn Resorts Ltd		02/23/2011	Investment Technology	50.000	6,008		0	L
984121-10-3	Xerox Corp		02/23/2011	Investment Technology	870.000	9,309		0	L
988498-10-1	Yum Brands Inc		03/28/2011	Citigroup Global	280.000	14,468		0	L
H89128-10-4	Tyco International Ltd		02/23/2011	Investment Technology	170.000	7,606		0	L
G2554F-11-3	Covidien PLC	R	03/28/2011	Citigroup Global	120.000	6,208		0	L
H0023R-10-5	ACE Ltd	F	02/23/2011	Investment Technology	210.000	13,539		0	L
H5833N-10-3	Noble Corp	F	03/28/2011	Citigroup Global	150.000	6,792		0	L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						589,108	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						589,108	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						589,108	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						589,108	XXX	0	XXX
9999999 - Totals						28,283,711	XXX	278,172	XXX

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

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Bonds - U.S. Governments																					
3133XX-PV-3	Federal Home Loan Bank 1.125% 05/18/12		01/11/2011	Deutsche Bank Secur		958,048	950,000	947,782	948,551	0	31	0	31	0	948,583	0	9,466	9,466	1,603	05/18/2012	1
31398A-ZV-7	Federal National Mtg Assn 2.625% 11/20/14		01/11/2011	Barclays Capital		1,036,311	1,000,000	1,001,959	1,001,565	0	(14)	0	(14)	0	1,001,551	0	34,760	34,760	3,792	11/20/2014	1
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		03/01/2011	Paydown		51,728	51,728	52,964	52,878	0	(1,150)	0	(1,150)	0	51,728	0	0	0	564	03/15/2033	1
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		03/01/2011	Paydown		17,241	17,241	17,581	17,568	0	(326)	0	(326)	0	17,241	0	0	0	91	01/15/2034	1
36201P-T2-1	GNMA Pool #589269 5.500% 06/15/35		01/15/2011	Paydown		1,791,097	1,791,097	1,859,383	1,846,432	0	(55,335)	0	(55,335)	0	1,791,097	0	0	0	61,942	06/15/2035	1
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		03/01/2011	Paydown		43,644	43,644	44,687	44,619	0	(975)	0	(975)	0	43,644	0	0	0	215	06/15/2033	1
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		03/01/2011	Paydown		66,180	66,180	67,979	67,886	0	(1,706)	0	(1,706)	0	66,180	0	0	0	871	01/15/2034	1
36202A-HR-1	GNMA Pool #240 13.500% 11/20/14		03/01/2011	Paydown		57	57	61	58	0	(1)	0	(1)	0	57	0	0	0	1	11/20/2014	1
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		03/01/2011	Paydown		40,782	40,782	41,757	41,707	0	(925)	0	(925)	0	40,782	0	0	0	369	10/15/2033	1
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		03/01/2011	Paydown		1,420	1,420	1,444	1,439	0	(20)	0	(20)	0	1,420	0	0	0	19	08/15/2035	1
36209V-D4-3	GNMA Pool #482623 6.600% 05/15/31		03/01/2011	Paydown		5,517	5,517	5,361	5,396	0	120	0	120	0	5,517	0	0	0	61	05/15/2031	1
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		03/01/2011	Paydown		47,119	47,119	48,856	48,828	0	(1,709)	0	(1,709)	0	47,119	0	0	0	288	04/15/2039	1
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		03/01/2011	Paydown		49,355	49,355	50,558	50,541	0	(1,186)	0	(1,186)	0	49,355	0	0	0	391	09/15/2039	1
3620C3-4T-6	GNMA Pool #747934 4.000% 12/15/40		03/01/2011	Paydown		27,926	27,926	28,797	28,795	0	(869)	0	(869)	0	27,926	0	0	0	187	12/15/2040	1
36210V-EV-9	GNMA Pool #503348 7.000% 09/15/43		03/01/2011	Paydown		9,960	9,960	9,511	9,548	0	412	0	412	0	9,960	0	0	0	116	09/15/2043	1
36212W-6K-8	GNMA Pool #546374 7.000% 05/15/33		03/01/2011	Paydown		2,249	2,249	2,280	2,273	0	(24)	0	(24)	0	2,249	0	0	0	26	05/15/2033	1
36216R-D2-7	GNMA Pool #172121 9.000% 10/15/16		03/01/2011	Paydown		372	372	386	375	0	(3)	0	(3)	0	372	0	0	0	6	10/15/2016	1
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		03/01/2011	Paydown		104	104	111	106	0	(2)	0	(2)	0	104	0	0	0	2	03/15/2017	1
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		03/01/2011	Paydown		3,560	3,560	3,774	3,712	0	(151)	0	(151)	0	3,560	0	0	0	54	08/15/2031	1
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		03/01/2011	Paydown		45,539	45,539	47,275	47,244	0	(1,704)	0	(1,704)	0	45,539	0	0	0	388	10/15/2038	1
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		03/01/2011	Paydown		58,867	58,867	61,286	61,272	0	(2,405)	0	(2,405)	0	58,867	0	0	0	383	08/15/2040	1
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		03/01/2011	Paydown		59,308	59,308	60,466	60,414	0	(1,106)	0	(1,106)	0	59,308	0	0	0	542	08/15/2033	1
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		03/01/2011	Paydown		27,795	27,795	28,551	28,501	0	(706)	0	(706)	0	27,795	0	0	0	201	12/15/2033	1
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		03/01/2011	Paydown		79,631	79,631	81,796	81,673	0	(2,042)	0	(2,042)	0	79,631	0	0	0	946	01/15/2034	1
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		03/01/2011	Paydown		32,201	32,201	32,835	32,798	0	(597)	0	(597)	0	32,201	0	0	0	214	07/15/2034	1
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		03/01/2011	Paydown		25,791	25,791	26,230	26,214	0	(423)	0	(423)	0	25,791	0	0	0	226	10/15/2034	1
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		03/01/2011	Paydown		95,458	95,458	97,546	97,453	0	(1,995)	0	(1,995)	0	95,458	0	0	0	853	12/15/2034	1
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		03/01/2011	Paydown		152,029	152,029	157,374	157,282	0	(5,253)	0	(5,253)	0	152,029	0	0	0	1,211	05/15/2038	1
36297G-2Q-2	GNMA Pool #711883 5.000% 04/15/39		03/01/2011	Paydown		46,878	46,878	47,750	47,733	0	(855)	0	(855)	0	46,878	0	0	0	326	04/15/2039	1
64908Q-AA-9	New Valley Generation V TVA 4.929%		01/18/2011	Redemption 100.0000		57,198	57,198	57,031	57,083	0	(4)	0	(4)	0	57,078	0	119	119	1,410	01/15/2021	1FE
912828-JK-7	U S Treasury Notes 3.125% 08/31/13		01/11/2011	Goldman Sachs		1,325,972	1,250,000	1,284,184	1,268,888	0	(206)	0	(206)	0	1,268,682	0	57,290	57,290	14,460	08/31/2013	1
912828-LZ-1	U S Treasury Notes 2.125% 11/30/14		01/11/2011	Barclays Capital		1,539,370	1,500,000	1,474,107	1,479,165	0	150	0	150	0	1,479,314	0	60,056	60,056	3,765	11/30/2014	1
912828-MW-7	U S Treasury Notes 2.500% 03/31/15		03/30/2011	Goldman Sachs		1,543,237	1,500,000	1,493,911	1,494,741	0	316	0	316	0	1,495,057	0	48,180	48,180	18,750	03/31/2015	1
912828-PV-6	U S Treasury Notes 0.500% 11/30/12		01/11/2011	Barclays Capital		1,298,472	1,300,000	1,295,485	1,295,498	0	70	0	70	0	1,295,568	0	2,904	2,904	768	11/30/2012	1
0599999. Bonds - U.S. Governments						10,540,417	10,339,006	10,431,058	10,408,236	0	(80,594)	0	(80,594)	0	10,327,642	0	212,775	212,775	115,040	XXX	XXX
Bonds - U.S. Special Revenues																					
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		03/01/2011	Paydown		45,785	45,785	43,875	44,027	0	1,759	0	1,759	0	45,785	0	0	0	338	06/15/2021	1
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		03/01/2011	Paydown		126,400	126,400	122,785	123,056	0	3,344	0	3,344	0	126,400	0	0	0	889	06/01/2021	1
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		03/01/2011	Paydown		21,732	21,732	20,819	20,884	0	848	0	848	0	21,732	0	0	0	160	09/15/2021	1
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		03/01/2011	Paydown		93,888	93,888	92,333	92,492	0	1,396	0	1,396	0	93,888	0	0	0	666	05/01/2020	1
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		03/01/2011	Paydown		91,874	91,874	85,931	86,087	0	5,787	0	5,787	0	91,874	0	0	0	699	01/01/2035	1
3128MB-VK-0	FHLMC Pool #G13188 4.500% 04/01/23		03/01/2011	Paydown		128,581	128,581	126,652	126,735	0	1,846	0	1,846	0	128,581	0	0	0	831	04/01/2023	1
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		03/01/2011	Paydown		103,803	103,803	99,456	99,656	0	4,147	0	4,147	0	103,803	0	0	0	708	07/01/2023	1
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		03/01/2011	Paydown		83,374	83,374	82,176	82,274	0	1,100	0	1,100	0	83,374	0	0	0	393	06/01/2023	1
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		03/01/2011	Paydown		261,109	261,109	250,420	250,995	0	10,114	0	10,114	0	261,109	0	0	0	1,778	06/01/2023	1
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		03/01/2011	Paydown		71,605	71,605	70,923	70,954	0	652	0	652	0	71,605	0	0	0	430	07/01/2024	1
3128PP-YY-3	FHLMC Pool #J10727 4.500% 10/01/24		03/01/2011	Paydown		134,433	134,433	140,524	140,238	0	(5,805)	0	(5,805)	0	134,433	0	0	0	989	10/01/2024	1
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		03/01/2011	Paydown		41,760	41,760	43,352	43,261	0	(1,501)	0	(1,501)	0	41,760	0	0	0	279	10/01/2024	1
3128PS-TZ-0	FHLMC Pool #J13268 3.500% 10/01/25		03/01/2011	Paydown		35,799	35,799	36,806	36,791	0	(992)	0	(992)	0	35,799	0	0	0	190	10/01/2025	1
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		03/01/2011	Paydown		19,957	19,957	19,966	19,966	0	(9)	0	(9)	0	19,957	0	0	0	99	12/01/2040	1
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		03/01/2011	Paydown		9,073	9,073	8,836	8,836	0	237	0	237	0	9,073	0	0	0	51	12/01/2040	1
31294L-7H-0	FHLMC Pool #E02696 4.000% 05/01/25		03/01/2011	Paydown		152,029	152,029	155,783	155,688	0	(3,658)	0	(3,658)	0	152,029	0	0	0	764	05/01/2025	1
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		03/01/2011	Paydown		474	474	492	478	0	(4)	0	(4)	0	474	0	0	0	7	12/01/2016	1
313637-EA-4	FNMA Pool #109129 7.590% 05/01/15		03/01/2011	Paydown		5,743	5,743	6,181	5,851	0	(108)	0	(108)	0	5,743	0	0	0	73	05/01/2015	1
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		03/01/2011	Paydown		8,763	8,763	9,141	9,060	0	(297)	0	(297)	0	8,763	0	0	0	97	05/01/2021	1
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		03/01/2011	Paydown		113,087	113,087	102,291	102,553	0	10,534	0	10,534	0	113,087	0	0	0	585	09/01/2035	1
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		03/01/2011	Paydown		7,152	7,152	7,526	7,388	0	(236)	0	(236)	0	7,152	0	0	0	72	06/01/2017	1

STATEMENT AS OF MARCH 31, 2011 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138A1-V5-7	FNMA Pool #AH0635 3.500% 01/01/26		03/01/2011	Paydown		20,031	20,031	20,162	0	0	(131)	0	(131)	0	20,031	0	0	0	88	01/01/2026	1
31393M-RL-7	Federal Home Loan Mtg CMO 4.500% 06/15/21		03/01/2011	Paydown		97,744	97,744	94,399	94,936	0	2,808	0	2,808	0	97,744	0	0	0	713	06/15/2021	1
31393Q-MH-2	Federal Home Loan Mtg CMO 4.500% 12/15/17		03/01/2011	Paydown		51,301	51,301	49,489	50,280	0	1,021	0	1,021	0	51,301	0	0	0	361	12/15/2017	1
31393Q-VD-1	Federal Home Loan Mtg CMO 4.000% 04/15/12		03/01/2011	Paydown		94,468	94,468	90,331	93,859	0	608	0	608	0	94,468	0	0	0	568	04/15/2012	1
31393R-TE-0	Federal Home Loan Mtg CMO 3.625% 06/15/33		03/01/2011	Paydown		72,625	72,625	71,990	72,017	0	608	0	608	0	72,625	0	0	0	436	06/15/2033	1
31393W-C7-2	Federal Home Loan Mtg CMO 4.000% 08/15/28		03/01/2011	Paydown		535,499	535,499	503,578	530,966	0	4,532	0	4,532	0	535,499	0	0	0	3,097	08/15/2028	1
31394B-5J-9	Federal Natl Mtg Assn CMO 4.750% 02/25/35		03/01/2011	Paydown		41,453	41,453	42,657	42,367	0	(915)	0	(915)	0	41,453	0	0	0	340	01/25/2020	1
31394C-7A-4	Federal Natl Mtg Assn CMO 5.000% 07/25/32		03/01/2011	Paydown		105,055	105,055	105,383	104,984	0	71	0	71	0	105,055	0	0	0	761	03/25/2013	1
31394C-W8-1	Federal Natl Mtg Assn CMO 5.000% 10/25/32		03/01/2011	Paydown		106,353	106,353	106,610	106,210	0	143	0	143	0	106,353	0	0	0	803	04/25/2013	1
31394E-GN-2	Federal Natl Mtg Assn CMO 5.000% 04/25/23		03/01/2011	Paydown		71,839	71,839	69,976	71,060	0	780	0	780	0	71,839	0	0	0	559	04/25/2023	1
31394L-5M-0	Federal Home Loan Mtg CMO 4.000% 06/15/26		03/01/2011	Paydown		20,518	20,518	21,275	21,080	0	(562)	0	(562)	0	20,518	0	0	0	137	04/15/2013	1
31394N-P8-5	Federal Home Loan Mtg CMO 4.250% 11/15/30		02/01/2011	Paydown		66,707	66,707	63,518	66,293	0	414	0	414	0	66,707	0	0	0	298	11/15/2030	1
31394R-BS-7	Federal Home Loan Mtg CMO 4.500% 03/15/17		03/01/2011	Paydown		79,804	79,804	81,549	80,056	0	(252)	0	(252)	0	79,804	0	0	0	575	04/15/2012	1
31394T-LT-0	Federal Home Loan Mtg CMO 4.000% 03/15/11		02/01/2011	Paydown		141,222	141,222	144,620	141,063	0	160	0	160	0	141,222	0	0	0	761	02/15/2011	1
31394X-JK-3	Federal Home Loan Mtg CMO 4.500% 06/15/22		03/01/2011	Paydown		119,041	119,041	114,349	116,878	0	2,163	0	2,163	0	119,041	0	0	0	827	06/15/2022	1
31395H-GB-0	Federal Home Loan Mtg CMO 4.500% 05/15/18		03/01/2011	Paydown		150,803	150,803	146,350	147,528	0	3,275	0	3,275	0	150,803	0	0	0	1,044	05/15/2018	1
31395R-AR-9	Federal Home Loan Mtg CMO 4.375% 04/15/15		03/01/2011	Paydown		132,625	132,625	129,708	131,599	0	1,025	0	1,025	0	132,625	0	0	0	909	04/15/2015	1
31396Q-F2-0	Federal Natl Mtg Assn CMO 4.000% 04/25/27		03/01/2011	Paydown		85,043	85,043	86,010	85,816	0	(773)	0	(773)	0	85,043	0	0	0	506	10/25/2015	1
31396Y-FS-6	Federal Natl Mtg Assn CMO 4.500% 12/25/36		03/01/2011	Paydown		84,028	84,028	86,286	86,163	0	(2,134)	0	(2,134)	0	84,028	0	0	0	646	07/25/2017	1
31398E-NA-8	Federal Home Loan Mtg CMO 3.100% 07/15/19		03/01/2011	Paydown		169,108	169,108	168,950	168,938	0	171	0	171	0	169,108	0	0	0	752	07/15/2019	1
31398J-N4-1	Federal Home Loan Mtg CMO 4.000% 07/15/22		03/01/2011	Paydown		68,389	68,389	70,623	70,318	0	(1,929)	0	(1,929)	0	68,389	0	0	0	403	05/15/2015	1
31398L-WV-6	Federal Home Loan Mtg CMO 3.500% 05/15/24		03/01/2011	Paydown		142,433	142,433	145,281	144,985	0	(2,552)	0	(2,552)	0	142,433	0	0	0	701	07/15/2017	1
31402B-Q9-8	FNMA Pool #724180 ARM 4.265% 07/01/33		03/01/2011	Paydown		46,620	46,620	48,194	48,098	0	(1,478)	0	(1,478)	0	46,620	0	0	0	204	07/01/2033	1
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		03/01/2011	Paydown		42,130	42,130	40,685	40,727	0	1,402	0	1,402	0	42,130	0	0	0	320	03/01/2034	1
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		03/01/2011	Paydown		51,540	51,540	48,431	48,514	0	3,025	0	3,025	0	51,540	0	0	0	349	09/01/2035	1
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		03/01/2011	Paydown		8,223	8,223	8,394	8,321	0	(98)	0	(98)	0	8,223	0	0	0	82	10/01/2016	1
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		03/01/2011	Paydown		16,090	16,090	15,120	15,144	0	947	0	947	0	16,090	0	0	0	102	06/01/2037	1
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		03/01/2011	Paydown		87,275	87,275	86,266	86,384	0	891	0	891	0	87,275	0	0	0	613	12/01/2018	1
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		03/01/2011	Paydown		89,594	89,594	92,772	92,606	0	(3,011)	0	(3,011)	0	89,594	0	0	0	596	03/01/2024	1
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		03/01/2011	Paydown		84,073	84,073	87,489	87,273	0	(3,199)	0	(3,199)	0	84,073	0	0	0	404	04/01/2024	1
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		03/01/2011	Paydown		43,587	43,587	40,958	41,023	0	2,564	0	2,564	0	43,587	0	0	0	327	07/25/2037	1
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		03/01/2011	Paydown		95,513	95,513	95,036	95,047	0	466	0	466	0	95,513	0	0	0	580	04/25/2022	1
31415C-NH-6	FNMA Pool #982892 4.500% 05/25/23		03/01/2011	Paydown		158,891	158,891	152,920	153,033	0	5,858	0	5,858	0	158,891	0	0	0	1,070	05/25/2023	1
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		03/01/2011	Paydown		114,013	114,013	112,517	112,580	0	1,433	0	1,433	0	114,013	0	0	0	648	06/01/2023	1
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		03/01/2011	Paydown		86,948	86,948	86,200	86,234	0	713	0	713	0	86,948	0	0	0	534	07/01/2024	1
31417M-KJ-1	FNMA Pool #AC2996 4.500% 09/01/24		03/01/2011	Paydown		123,845	123,845	129,611	129,408	0	(5,563)	0	(5,563)	0	123,845	0	0	0	777	09/01/2024	1
38373A-GE-0	Gov Natl Mtg Assn CMO 4.000% 12/16/35		03/01/2011	Paydown		66,000	66,000	66,908	66,748	0	(747)	0	(747)	0	66,000	0	0	0	421	02/16/2014	1
38373Q-GX-3	Gov Natl Mtg Assn CMO 4.000% 07/20/22		03/01/2011	Paydown		80,625	80,625	83,208	83,069	0	(2,444)	0	(2,444)	0	80,625	0	0	0	531	07/20/2022	1
38374C-3H-2	Gov Natl Mtg Assn CMO 4.500% 09/20/27		03/01/2011	Paydown		50,161	50,161	51,188	50,240	0	(79)	0	(79)	0	50,161	0	0	0	352	05/20/2011	1
38374F-N9-1	Gov Natl Mtg Assn CMO 4.500% 12/16/28		03/01/2011	Paydown		42,386	42,386	43,035	42,463	0	(77)	0	(77)	0	42,386	0	0	0	330	03/16/2012	1
38374H-7K-0	Gov Natl Mtg Assn CMO 4.250% 04/20/31		03/01/2011	Paydown		117,523	117,523	114,585	116,861	0	662	0	662	0	117,523	0	0	0	806	04/20/2031	1
38376G-XT-2	Gov Natl Mtg Assn CMO 3.074% 12/01/50		03/01/2011	Paydown		5,140	5,140	5,294	5,294	0	(154)	0	(154)	0	5,140	0	0	0	27	06/16/2045	1
38376V-DX-2	Gov Natl Mtg Assn CMO 3.000% 12/20/38		03/01/2011	Paydown		35,529	35,529	36,312	36,272	0	(743)	0	(743)	0	35,529	0	0	0	177	03/20/2018	1
605275-MQ-6	Mississippi Business Corp Ph I 8.000%		01/03/2011	Redemption 100.0000		27,889	27,889	27,889	27,889	0	0	0	0	0	27,889	0	0	0	558	01/01/2022	2
3199999. Bonds - U.S. Special Revenues						5,486,107	5,486,105	5,412,375	5,427,893	0	38,051	0	38,051	0	5,486,107	0	0	0	35,193	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
05947U-5C-8	Bank of America Mtg CMO 4.963% 09/10/47		03/01/2011	Paydown		6,750	6,750	6,379	6,548	0	202	0	202	0	6,750	0	0	0	61	09/10/2047	1Z*
12189P-AF-9	Burlington No Santa Fe RR 7.570% 01/02/21		01/05/2011	Redemption 100.0000		40,559	40,559	48,658	46,455	0	(5)	0	(5)	0	46,449	0	(5,891)	(5,891)	1,535	01/02/2021	1FE
126171-AB-3	Com Mrtg Pass-Thru CMO 4.999% 06/10/44		03/01/2011	Paydown		445	445	444	445	0	1	0	1	0	445	0	0	0	4	06/10/2044	1Z*
134429-AV-1	Campbell Soup Co 3.050% 07/15/17		03/02/2011	Jefferies & Co		1,005,330	1,000,000	997,110	997,294	0	54	0	54	0	997,348	0	7,982	7,982	20,418	07/15/2017	1FE
161571-AQ-7	Chase Issuance Trust 4.550% 03/15/13		01/18/2011	Call 100.0000		1,000,000	1,000,000	1,002,305	1,000,072	0	(72)	0	(72)	0	1,000,000	0	0	0	3,792	01/15/2011	1FE
189054-AC-3	Clorox Co 6.125% 02/01/11		02/01/2011	Maturity		1,250,000	1,250,000	1,375,388	1,251,679	0	(1,679)	0	(1,679)	0	1,250,000	0	0	0	38,281	02/01/2011	2FE
22541S-H4-3	CS 1st Boston Mtg Sec CMO 3.880% 10/15/39		01/18/2011	Call 100.0000		11,262	11,262	10,933	11,240	0	22	0	22	0	11,262	0	0	0	36	10/15/2039	1Z*
2254ER-AA-4	Credit Suisse Mtg Cap 144A CMO 0.323%		03/15/2011	Paydown		13,505	13,505	13,505	13,505	0	0	0	0	0	13,505	0	0	0	8	02/15/2022	1Z*
260003-AD-0	Dover Corp 6.500% 02/15/11		02/15/2011	Maturity		1,250,000	1,250,000	1,366,775	1,252,311	0	(2,311)	0	(2,311)	0	1,250,000	0	0	0	40,625	02/15/2011	1FE
36249K-AA-8	GS Mrtg Securities II CMO 3.679% 08/10/43		03/01/2011	Paydown		27,686	27,686	28,516	28,478	0	(792)	0	(792)	0	27,686	0	0	0	176	09/10/2020	1Z*
742741-AA-9	Procter & Gamble - ESOP 9.360% 01/01/21		01/01/2011	Redemption 100.0000		20,060	20,060	26,489	24,694	0	0	0	0	0	24,694	0	(4,634)	(4,634)	939	01/01/2021	1FE
771196-AQ-5	Roche Holdings Inc 5.000% 03/01/14		03/24/2011	Call 109.9310		501,285	456,000	499,133	488,787	0	(2,290)	0	(2,290)	0	486,497	0	14,788	14,788	12,857	03/01/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
826502-AB-2	Sierra Rec Fding Co 144A 0.255% 03/20/19		03/20/2011	Paydown		15,938	15,938	15,938	15,938	0	0	0	0	0	15,938	0	0	0	11	03/20/2019	1FE
82651K-AA-3	Sierra Rec Fding Co 144A 4.520% 08/20/26		03/20/2011	Paydown		194,059	194,059	194,039	194,047	0	12	0	12	0	194,059	0	0	0	1,567	08/20/2026	1FE
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		03/20/2011	Paydown		110,155	110,155	110,144	110,144	0	11	0	11	0	110,155	0	0	0	616	11/20/2025	1FE
88576N-AB-4	321 Henderson Rec 144A 5.560% 03/15/47		03/15/2011	Paydown		9,188	9,188	9,130	9,131	0	57	0	57	0	9,188	0	0	0	113	03/15/2047	2FE
902733-AB-0	U-Haul 144A 5.559% 02/25/20		02/11/2011	Barclays Capital		1,169,583	1,121,902	1,121,876	1,121,896	0	0	0	0	0	1,121,895	0	47,687	47,687	8,835	02/25/2020	2FE
902733-AB-0	U-Haul 144A 5.559% 02/25/20		01/25/2011	Paydown		9,191	9,191	9,190	9,191	0	0	0	0	0	9,191	0	0	0	43	02/25/2020	2FE
98156D-AF-4	World Omni Auto Rec Tr 07 5.390% 05/15/13		03/15/2011	Paydown		360,598	360,598	360,524	360,584	0	14	0	14	0	360,598	0	0	0	3,205	05/15/2013	1FE
80281W-AF-8	Santander Dr Auto Rec 07 5.520% 10/15/14	F	03/15/2011	Paydown		217,085	217,085	217,054	217,076	0	9	0	9	0	217,085	0	0	0	1,940	10/15/2014	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						7,212,678	7,114,383	7,413,530	7,159,514	0	(6,769)	0	(6,769)	0	7,152,745	0	59,933	59,933	135,062	XXX	XXX
8399997. Total - Bonds - Part 4						23,239,202	22,939,494	23,256,963	22,995,643	0	(49,312)	0	(49,312)	0	22,966,494	0	272,708	272,708	285,295	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						23,239,202	22,939,494	23,256,963	22,995,643	0	(49,312)	0	(49,312)	0	22,966,494	0	272,708	272,708	285,295	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00184X-10-5	AOL Inc		02/23/2011	Investment Technology	55.000	1,167		1,252	1,304	(52)	0	0	(52)	0	1,252	0	(85)	(85)	0		L
017361-10-6	Alleghany Energy Inc		02/11/2011	Tax Free Exchange	100.000	2,317		2,317	2,424	(107)	0	0	(107)	0	2,317	0	0	0	12		L
018490-10-2	Allergan Inc		02/23/2011	Investment Technology	150.000	11,022		8,279	10,301	(2,022)	0	0	(2,022)	0	8,279	0	2,744	2,744	8		L
021441-10-0	Altera Corp		02/23/2011	Investment Technology	200.000	7,974		4,012	7,116	(3,104)	0	0	(3,104)	0	4,012	0	3,962	3,962	12		L
023139-10-8	AMBAC Inc		02/23/2011	Investment Technology	20.000	4		2	2	0	0	0	0	0	2	0	2	2	0		L
02503Y-10-3	American Capital Ltd		02/23/2011	Investment Technology	152.000	1,391		386	1,149	(763)	0	0	(763)	0	386	0	1,004	1,004	0		L
026874-15-6	American Intl Group Inc		02/24/2011	Corp Reorg/Merger	39.000	616		237	0	0	0	0	0	0	237	0	379	379	0		L
026874-78-4	American Intl Group Inc		01/20/2011	Spin Off	0.000	237		237	683	(446)	0	0	(446)	0	237	0	0	0	0		L
032511-10-7	Anadarko Petroleum Corp		01/19/2011	Simmons & Co Intl	425.000	33,373		24,202	32,368	(8,166)	0	0	(8,166)	0	24,202	0	9,171	9,171	0		L
037411-10-5	Apache Corp		02/03/2011	Various	540.000	64,677		31,609	64,384	(32,775)	0	0	(32,775)	0	31,609	0	33,068	33,068	81		L
044209-10-4	Ashland Inc		02/23/2011	Investment Technology	36.000	2,049		378	1,831	(1,453)	0	0	(1,453)	0	378	0	1,670	1,670	5		L
05366Y-10-2	Aviat Networks Inc CL A		02/23/2011	Investment Technology	17.000	101		33	86	(54)	0	0	(54)	0	33	0	68	68	0		L
117043-10-9	Brunswick Corp		02/23/2011	Investment Technology	50.000	1,126		211	937	(727)	0	0	(727)	0	211	0	916	916	0		L
126408-10-3	CSX Corp		02/23/2011	Investment Technology	250.000	17,820		11,536	16,153	(4,617)	0	0	(4,617)	0	11,536	0	6,284	6,284	0		L
171779-30-9	CIENA Corp		02/23/2011	Investment Technology	50.000	1,292		389	1,053	(664)	0	0	(664)	0	389	0	903	903	0		L
212485-10-6	Convergys Corp		02/23/2011	Investment Technology	80.000	1,103		513	1,054	(541)	0	0	(541)	0	513	0	590	590	0		L
244199-10-5	Deere & Co		02/23/2011	Investment Technology	100.000	8,882		5,276	8,305	(3,030)	0	0	(3,030)	0	5,276	0	3,606	3,606	35		L
251591-10-3	Developers Diversified Corp		02/23/2011	Investment Technology	88.000	1,205		389	1,240	(851)	0	0	(851)	0	389	0	816	816	2		L
25179M-10-3	Devon Energy Corp New		02/14/2011	Simmons & Co Intl	260.000	22,944		11,875	20,413	(8,538)	0	0	(8,538)	0	11,875	0	11,069	11,069	0		L
254067-10-1	Dillard's Inc		02/23/2011	Investment Technology	40.000	1,656		159	1,518	(1,359)	0	0	(1,359)	0	159	0	1,498	1,498	2		L
25746U-10-9	Dominion Resources Inc VA		01/18/2011	Various	467.000	20,136		18,856	19,950	(1,094)	0	0	(1,094)	0	18,856	0	1,279	1,279	0		L
26817G-30-0	Dynegy Inc		02/23/2011	Investment Technology	44.000	252		247	247	0	0	0	0	0	247	0	5	5	0		L
277461-10-9	Eastman Kodak Notes		02/23/2011	Investment Technology	170.000	605		717	911	(194)	0	0	(194)	0	717	0	(112)	(112)	0		L
30231G-10-2	Exxon Mobil Corp		03/28/2011	Citigroup Global	200.000	16,758		15,114	14,624	490	0	0	490	0	15,114	0	1,644	1,644	88		L
337932-10-7	FirstEnergy Corp		03/22/2011	Corp Reorg/Merger	1.000	26		33	26	7	0	0	7	0	33	0	(7)	(7)	0		L
343412-10-2	Fluor Corp		01/18/2011	Liquidnet Inc	370.000	26,760		17,232	24,516	(7,284)	0	0	(7,284)	0	17,232	0	9,527	9,527	46		L
345370-86-0	Ford Motor Co		03/28/2011	Citigroup Global	730.000	10,869		9,256	2,183	(1,885)	0	0	(1,885)	0	9,256	0	1,614	1,614	0		L
370023-10-3	General Growth Properties Inc		02/23/2011	Various	1.000	16		1	16	(14)	0	0	(14)	0	1	0	14	14	0		L
404303-10-9	HSN INC		02/23/2011	Investment Technology	22.000	645		113	674	(561)	0	0	(561)	0	113	0	532	532	0		L
44919P-50-8	IAC/InterActiveCorp		02/23/2011	Investment Technology	55.000	1,714		865	1,579	(713)	0	0	(713)	0	865	0	849	849	0		L
458140-10-0	Intel Corp		03/28/2011	Citigroup Global	330.000	6,758		4,838	6,940	(2,102)	0	0	(2,102)	0	4,838	0	1,920	1,920	60		L
459200-10-1	IBM Corp		03/28/2011	Citigroup Global	120.000	19,411		19,304	0	0	0	0	0	0	19,304	0	106	106	0		L
461202-10-3	Intuit Inc		02/23/2011	Investment Technology	210.000	10,976		5,945	10,353	(4,408)	0	0	(4,408)	0	5,945	0	5,031	5,031	0		L
46625H-10-0	J P Morgan Chase & Co		03/28/2011	Citigroup Global	220.000	10,173		10,155	0	0	0	0	0	0	10,155	0	18	18	0		L
48020T-10-1	The Jones Group Inc		02/23/2011	Investment Technology	60.000	798		352	932	(581)	0	0	(581)	0	352	0	446	446	3		L
482480-10-0	KLA-Tencor Corp		02/11/2011	Various	2,025.000	90,112		59,156	78,246	(19,090)	0	0	(19,090)	0	59,156	0	30,957	30,957	0		L
48666K-10-9	KB Home		02/23/2011	Investment Technology	20.000	267		272	270	3	0	0	3	0	272	0	(6)	(6)	1		L
494368-10-3	Kimberly Clark		01/06/2011	Clearview Corr Serv	115.000	7,243		7,222	7,250	(28)	0	0	(28)	0	7,222	0	21	21	76		L
495582-10-8	King Pharmaceuticals Inc		01/28/2011	Corp Reorg/Merger	140.000	1,995		1,218	1,967	(749)	0	0	(749)	0	1,218	0	777	777	0		L
538034-10-9	Live Nation Entertainment Inc		02/23/2011	Investment Technology	32.000	330		80	365	(285)	0	0	(285)	0	80	0	250	250	0		L
539320-10-1	Liz Claiborne Inc		02/23/2011	Investment Technology	60.000	290		156	430	(274)	0	0	(274)	0	156	0	134	134	0		L

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
55262C-10-0	MBIA Inc		02/23/2011	Investment Technology	130.000	1,434		529	1,559	(1,030)	0	0	(1,030)	0	529	0	905	905	0		L
552848-10-3	MGIC Investment Corp		02/23/2011	Investment Technology	30.000	260		104	306	(201)	0	0	(201)	0	104	0	156	156	0		L
563571-10-8	Manitowoc Co Inc		02/23/2011	Investment Technology	60.000	1,146		196	787	(590)	0	0	(590)	0	196	0	950	950	0		L
571748-10-2	Marsh & Mclennan Cos Inc		02/18/2011	Various	360.000	11,079		7,586	9,842	(2,256)	0	0	(2,256)	0	7,586	0	3,493	3,493	76		L
579064-10-6	McAfee Inc		03/01/2011	Corp Reorg/Merger	100.000	4,800		4,375	4,631	(256)	0	0	(256)	0	4,375	0	425	425	0		L
580135-10-1	McDonalds Corp		03/28/2011	Citigroup Global	160.000	12,025		11,107	12,282	(1,175)	0	0	(1,175)	0	11,107	0	918	918	98		L
589433-10-1	Meredith Corp		02/23/2011	Investment Technology	20.000	696		342	693	(351)	0	0	(351)	0	342	0	354	354	0		L
620076-10-9	Motorola Solutions Inc		01/04/2011	Spin Off	0.000	2,004		2,004	4,102	(2,099)	0	0	(2,099)	0	2,004	0	0	0	0		L
620076-10-9	Motorola Solutions Inc		01/04/2011	Tax Free Exchange	1,090.000	2,825		2,825	5,784	(2,959)	0	0	(2,959)	0	2,825	0	0	0	0		L
620076-30-7	Motorola Solutions Inc		01/19/2011	Corp Reorg/Merger	1.000	27		13	0	0	0	0	0	0	13	0	14	14	0		L
620097-10-5	Motorola Mobility Holdings Inc		01/19/2011	Corp Reorg/Merger	0.000	8		4	0	0	0	0	0	0	4	0	5	5	0		L
650111-10-7	New York Times Co		02/23/2011	Investment Technology	90.000	897		660	882	(222)	0	0	(222)	0	660	0	238	238	0		L
666807-10-2	Northrop Grumman Corp		03/31/2011	Spin Off	0.000	946		946	1,203	(256)	0	0	(256)	0	946	0	0	0	0		L
674599-10-5	Occidental Petroleum Corp		02/23/2011	Investment Technology	150.000	15,517		7,467	14,715	(7,248)	0	0	(7,248)	0	7,467	0	8,050	8,050	57		L
718172-10-9	Philip Morris Intl Inc		02/23/2011	Investment Technology	290.000	18,058		12,974	16,974	(4,000)	0	0	(4,000)	0	12,974	0	5,084	5,084	186		L
742718-10-9	Procter & Gamble Co		03/28/2011	Citigroup Global	220.000	13,415		13,975	14,153	(178)	0	0	(178)	0	13,975	0	(560)	(560)	106		L
747277-10-1	QLogic Corp		02/23/2011	Investment Technology	90.000	1,573		1,536	1,532	5	0	0	5	0	1,536	0	37	37	0		L
748356-10-2	Questar Corp		02/23/2011	Investment Technology	100.000	1,751		3,060	1,741	1,319	0	0	1,319	0	3,060	0	(1,309)	(1,309)	0		L
79466L-30-2	Salesforce.com Inc		02/23/2011	Investment Technology	30.000	4,021		1,572	3,960	(2,388)	0	0	(2,388)	0	1,572	0	2,449	2,449	0		L
800907-20-6	Sanmina Corp		02/23/2011	Investment Technology	45.000	670		127	517	(390)	0	0	(390)	0	127	0	544	544	0		L
806857-10-8	Schlumberger Ltd		03/28/2011	Citigroup Global	80.000	7,239		4,830	4,175	(2,144)	0	0	(2,144)	0	4,830	0	2,409	2,409	11		L
87161C-10-5	Synovus Financial Corp		02/23/2011	Investment Technology	110.000	283		358	290	67	0	0	67	0	358	0	(75)	(75)	1		L
879868-10-7	Temple Inland Inc		02/23/2011	Investment Technology	40.000	916		192	850	(658)	0	0	(658)	0	192	0	724	724	0		L
880779-10-3	Terex Corp		02/23/2011	Investment Technology	60.000	2,074		1,039	1,862	(823)	0	0	(823)	0	1,039	0	1,034	1,034	0		L
89417E-10-9	Travelers Cos Inc		02/23/2011	Investment Technology	300.000	18,192		15,310	16,713	(1,403)	0	0	(1,403)	0	15,310	0	2,881	2,881	0		L
909214-30-6	Unisys Corp		02/23/2011	Investment Technology	20.000	724		170	518	(348)	0	0	(348)	0	170	0	554	554	0		L
91324P-10-2	UnitedHealth Group Inc		03/28/2011	Citigroup Global	120.000	5,249		3,192	4,333	(1,141)	0	0	(1,141)	0	3,192	0	2,057	2,057	15		L
92343V-10-4	Verizon Communications		03/28/2011	Citigroup Global	60.000	2,265		1,693	2,147	(454)	0	0	(454)	0	1,693	0	572	572	29		L
92927K-10-2	WABCO Holdings Inc		02/23/2011	Investment Technology	23.000	1,337		283	1,401	(1,118)	0	0	(1,118)	0	283	0	1,054	1,054	0		L
931142-10-3	Wal-Mart Stores Inc		03/28/2011	Citigroup Global	280.000	14,582		14,687	15,100	(413)	0	0	(413)	0	14,687	0	(105)	(105)	85		L
988498-10-1	Yum Brands Inc		02/23/2011	Investment Technology	180.000	8,874		5,665	8,829	(3,164)	0	0	(3,164)	0	5,665	0	3,209	3,209	45		L
H8912P-10-6	Tyco Electronics Ltd Switzerld		02/23/2011	Investment Technology	115.000	4,063		1,270	4,071	(2,801)	0	0	(2,801)	0	1,270	0	2,793	2,793	0		L
Y2573F-10-2	Flextronics International Ltd		02/23/2011	Investment Technology	137.000	1,091		1,200	1,075	124	0	0	124	0	1,200	0	(109)	(109)	0		L
881624-20-9	TEVA Pharmaceutical SP ADR	F	02/23/2011	Investment Technology	23.000	1,164		1,292	1,199	93	0	0	93	0	1,292	0	(128)	(128)	5		L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						568,296	XXX	397,006	502,022	(146,486)	0	0	(146,486)	0	397,006	0	171,290	171,290	1,143	XXX	XXX
9799997. Total - Common Stocks - Part 4						568,296	XXX	397,006	502,022	(146,486)	0	0	(146,486)	0	397,006	0	171,290	171,290	1,143	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						568,296	XXX	397,006	502,022	(146,486)	0	0	(146,486)	0	397,006	0	171,290	171,290	1,143	XXX	XXX
9899999. Total - Preferred and Common Stocks						568,296	XXX	397,006	502,022	(146,486)	0	0	(146,486)	0	397,006	0	171,290	171,290	1,143	XXX	XXX
9999999 - Totals						23,807,498	XXX	23,653,969	23,497,666	(146,486)	(49,312)	0	(195,798)	0	23,363,500	0	443,998	443,998	286,438	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

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
0599999. Total - U.S. Government Bonds			0	0	XXX
1099999. Total - All Other Government Bonds			0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999. Total - U.S. Special Revenues Bonds			0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4199999. Total - Credit Tenant Loans			0	0	XXX
4899999. Total - Hybrid Securities			0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
7799999. Total - Issuer Obligations			0	0	XXX
7899999. Total - Residential Mortgage-Backed Securities			0	0	XXX
7999999. Total - Commercial Mortgage-Backed Securities			0	0	XXX
8099999. Total - Other Loan-Backed and Structured Securities			0	0	XXX
8399999. Total Bonds			0	0	XXX
8999999. Total - Preferred Stocks			0	0	XXX
58554@-10-6	Mellon GSL DBT II Collateral Fund Series		20,289,795	20,289,795	
9399999. Common Stocks - Money Market Mutual Funds			20,289,795	20,289,795	XXX
9799999. Total - Common Stocks			20,289,795	20,289,795	XXX
9899999. Total - Preferred and Common Stocks			20,289,795	20,289,795	XXX
9999999 - Totals			20,289,795	20,289,795	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ 20,289,795 Book/Adjusted Carrying Value $ 20,289,795
2. Average balance for the year to date Fair Value $ 12,865,579 Book/Adjusted Carrying Value $ 12,865,579
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 20,289,795 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

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
0599999. Total - U.S. Government Bonds			0	0	XXX
1099999. Total - All Other Government Bonds			0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999. Total - U.S. Special Revenues Bonds			0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4199999. Total - Credit Tenant Loans			0	0	XXX
4899999. Total - Hybrid Securities			0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
7799999. Total - Issuer Obligations			0	0	XXX
7899999. Total - Residential Mortgage-Backed Securities			0	0	XXX
7999999. Total - Commercial Mortgage-Backed Securities			0	0	XXX
8099999. Total - Other Loan-Backed and Structured Securities			0	0	XXX
8399999. Total Bonds			0	0	XXX
8999999. Total - Preferred Stocks			0	0	XXX
9799999. Total - Common Stocks			0	0	XXX
9899999. Total - Preferred and Common Stocks			0	0	XXX
9999999 - Totals			0	0	XXX

General Interrogatory:

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

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
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
JPMorgan Chase Bank NA Columbus OH					0	361,016	597,277	XXX
								XXX
BNY Mellon Pittsburgh PA					0	0	(89)	XXX
								XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	0	361,016	597,188	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	0	361,016	597,188	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	0	361,016	597,188	XXX

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

N O N E