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QUARTERLY STATEMENT

As of March 31, 2011

of the Condition and Affairs of the

CONTINENTAL GENERAL INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 71404 | Employer's ID Number..... 47-0463747

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

Incorporated/Organized..... May 24, 1961 | Commenced Business..... July 11, 1961

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... 45202 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	11200 Lakeline Blvd Ste 100….. Austin ..... TX ..... 78717 *(Street and Number) (City or Town, State and Zip Code)*	512-451-2224 *(Area Code) (Telephone Number)*
Mail Address	11200 Lakeline Blvd Ste 100….. Austin ..... TX ..... 78717 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	11200 Lakeline Blvd Ste 100….. Austin ..... TX ..... 78717 *(Street and Number) (City or Town, State and Zip Code)*	512-451-2224 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.continentalgeneral.com	
Statutory Statement Contact	Jesse Navarrete *(Name)*	512-807-4801 *(Area Code) (Telephone Number) (Extension)*
	austinfinrpt@gafri.com *(E-Mail Address)*	512-467-1399 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Bradley Allen Wolfram #	President	2. Byron Keith Buescher	Treasurer
3. Brenda Weigilia Hardison	Secretary	4. James Monroe Garvin III	Appointed Actuary

OTHER

David Lawrence Chambers #	Vice President	Tracy Eugene Maples	Chief Actuary
Paul Adolph Severt	Chief Financial Officer	Mark Francis Muething	Assistant Secretary
Christopher Patrick Miliano	Assistant Treasurer	Thomas Edward Mischell	Assistant Treasurer

DIRECTORS OR TRUSTEES

Bradley Allen Wolfram #	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Paul Adolph Severt #			

State of........ Texas
County of..... Williamson

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

(Signature)	(Signature)	(Signature)
Bradley Allen Wolfram	Byron Keith Buescher	Brenda Weigilia Hardison
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This ______ 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	172,860,390		172,860,390	183,121,897
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks			0	
3. Mortgage loans on real estate:				
3.1 First liens	4,006,307		4,006,307	4,036,825
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)	714,491		714,491	714,491
5. Cash ($.....(4,323,084)), cash equivalents ($..........0) and short-term investments ($.....21,868,403)	17,545,319		17,545,319	5,974,911
6. Contract loans (including $..........0 premium notes)	3,310,207		3,310,207	3,261,046
7. Derivatives			0	
8. Other invested assets	3,701,936		3,701,936	3,703,129
9. Receivables for securities	2,131,590		2,131,590	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	204,270,240	0	204,270,240	200,812,299
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,301,568		2,301,568	2,488,747
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(15,868,186)	444,437	(16,312,623)	(16,161,653)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	1,773,467		1,773,467	1,737,667
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	13,972,944		13,972,944	12,814,001
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	4,521,358		4,521,358	4,196,729
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	165,600		165,600	597,799
18.2 Net deferred tax asset	27,889,000	21,336,000	6,553,000	9,028,000
19. Guaranty funds receivable or on deposit	545,201		545,201	711,590
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	104,544		104,544	44,054
24. Health care ($..........0) and other amounts receivable	1,074,531	1,074,531	0	
25. Aggregate write-ins for other than invested assets	459,533	459,533	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	241,209,800	23,314,501	217,895,299	216,269,233
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	241,209,800	23,314,501	217,895,299	216,269,233

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Other Amounts Receivable	400,193	400,193	0	
2502. Suspense	54,565	54,565	0	
2503. Prepaids	4,775	4,775	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	459,533	459,533	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....(76,769,924) less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	76,769,924	77,451,061
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	93,796,712	91,222,205
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	261,806	272,869
4. Contract claims:		
4.1 Life	785,846	809,026
4.2 Accident and health	4,539,613	4,794,860
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....(702,108) accident and health premiums	733,848	842,047
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $.....10,999 assumed and $..........0 ceded	10,999	12,542
9.4 Interest Maintenance Reserve	95,888	
10. Commissions to agents due or accrued - life and annuity contracts $..........0, accident and health $..........0 and deposit-type contract funds $..........0	964,285	709,337
11. Commissions and expense allowances payable on reinsurance assumed	1,214	1,659
12. General expenses due or accrued	518,138	479,041
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,271,729	1,217,773
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	118,170	116,755
17. Amounts withheld or retained by company as agent or trustee	1,377	924
18. Amounts held for agents' account, including $..........0 agents' credit balances		
19. Remittances and items not allocated	454,691	453,730
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	369,773	314,471
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	781	92,567
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	1,998,050	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	1,003,314	957,187
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	183,696,158	179,748,054
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	183,696,158	179,748,054
29. Common capital stock	4,196,559	4,196,559
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	2,638,870	2,638,870
34. Aggregate write-ins for special surplus funds	1,375,000	2,201,000
35. Unassigned funds (surplus)	25,988,712	27,484,750
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	30,002,582	32,324,620
38. Totals of Lines 29, 30 and 37	34,199,141	36,521,179
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	217,895,299	216,269,233

DETAILS OF WRITE-INS

2501. Escheat	1,003,314	957,187
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,003,314	957,187
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401. SSAP 10R Additional Surplus	1,375,000	2,201,000
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	1,375,000	2,201,000

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	14,604,157	16,032,528	60,474,990
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	2,837,810	2,963,141	12,447,486
4. Amortization of Interest Maintenance Reserve (IMR)	(13,708)	(77,608)	(281,150)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	3,392,953	4,789,117	16,427,016
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	24,559	38,833	103,232
9. Totals (Lines 1 to 8.3)	20,845,771	23,746,011	89,171,574
10. Death benefits	1,253,823	1,205,187	4,245,902
11. Matured endowments (excluding guaranteed annual pure endowments)	2,910		2,996
12. Annuity benefits	582,762	248,209	1,408,353
13. Disability benefits and benefits under accident and health contracts	9,493,562	10,968,763	40,338,605
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,452,921	1,788,612	5,556,931
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,309	5,903	22,852
18. Payments on supplementary contracts with life contingencies	31,406	25,429	103,983
19. Increase in aggregate reserves for life and accident and health contracts	1,893,370	645,934	(39,744)
20. Totals (Lines 10 to 19)	14,713,063	14,888,037	51,639,878
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,913,135	3,171,372	10,524,233
22. Commissions and expense allowances on reinsurance assumed	204,355	275,389	1,125,192
23. General insurance expenses	2,069,517	2,104,423	8,219,071
24. Insurance taxes, licenses and fees, excluding federal income taxes	617,111	689,126	2,612,682
25. Increase in loading on deferred and uncollected premiums	12,396	(53,869)	(120,016)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	2,216	1,698	3,450
28. Totals (Lines 20 to 27)	19,531,793	21,076,176	74,004,490
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,313,978	2,669,835	15,167,084
30. Dividends to policyholders	519	458	5,444
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,313,459	2,669,377	15,161,640
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	122,135	138,500	1,466,602
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)	1,191,324	2,530,877	13,695,038
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(56,937) (excluding taxes of $.....56,934 transferred to the IMR)	19,431	(1,282,095)	(1,219,386)
35. Net income (Line 33 plus Line 34)	1,210,755	1,248,782	12,475,652
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	36,521,179	32,144,441	32,144,441
37. Net income (Line 35)	1,210,755	1,248,782	12,475,652
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0		907,859	(385,949)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(25,000)	(98)	(2,054,746)
41. Change in nonadmitted assets	(1,766,219)	(1,381,994)	2,901,703
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(55,302)	(84,147)	(288,718)
45. Change in treasury stock			
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			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(860,272)	(963,802)	(3,855,204)
52. Dividends to stockholders			(3,200,000)
53. Aggregate write-ins for gains and losses in surplus	(826,000)	(2,339,000)	(1,216,000)
54. Net change in capital and surplus (Lines 37 through 53)	(2,322,038)	(2,612,400)	4,376,738
55. Capital and surplus as of statement date (Lines 36 + 54)	34,199,141	29,532,041	36,521,179

DETAILS OF WRITE-INS

08.301.	Miscellaneous Income	33		69,166
08.302.	Other Income--Medicare Part D	21,456		65,909
08.303.	Interest on Agent Balances	3,070	38,833	(31,843)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	24,559	38,833	103,232
2701.	Penalties	2,200	1,698	3,434
2702.	Other Expenses	16		16
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,216	1,698	3,450
5301.	SSAP 10R Additional Surplus	(826,000)	(2,339,000)	(1,216,000)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(826,000)	(2,339,000)	(1,216,000)

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	14,401,296	16,284,645	59,415,768
2. Net investment income	2,943,172	3,024,768	11,178,520
3. Miscellaneous income	2,557,240	3,864,149	12,675,045
4. Total (Lines 1 through 3)	19,901,708	23,173,562	83,269,333
5. Benefit and loss related payments	14,580,926	14,070,880	49,937,419
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	4,246,262	6,804,671	24,486,791
8. Dividends paid to policyholders	519	458	4,898
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(310,067)	(3,739,046)	(2,064,204)
10. Total (Lines 5 through 9)	18,517,640	17,136,963	72,364,904
11. Net cash from operations (Line 4 minus Line 10)	1,384,068	6,036,599	10,904,429
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	13,499,207	4,702,623	26,804,423
12.2 Stocks			47,880
12.3 Mortgage loans	30,518	31,204	424,828
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	1,998,050		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,527,775	4,733,827	27,277,131
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,998,050	1,076,149	31,423,976
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	2,131,590		
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,129,640	1,076,149	31,423,976
14. Net increase (decrease) in contract loans and premium notes	49,161	89,613	216,494
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	10,348,974	3,568,065	(4,363,339)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(13,389)	(18,800)	(71,787)
16.5 Dividends to stockholders			3,200,000
16.6 Other cash provided (applied)	(149,244)	(619,831)	2,052,149
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(162,633)	(638,631)	(1,219,638)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	11,570,409	8,966,033	5,321,452
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	5,974,911	653,459	653,459
19.2 End of period (Line 18 plus Line 19.1)	17,545,319	9,619,492	5,974,911

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

20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	3,241,114	3,599,869	12,801,819
3. Ordinary individual annuities	1,009,034	593,546	1,889,303
4. Credit life (group and individual)			
5. Group life insurance		36,006	78,802
6. Group annuities			
7. A&H - group	119,536	6,299,422	14,288,005
8. A&H - credit (group and individual)			
9. A&H - other	25,985,493	32,201,746	117,618,853
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	30,355,177	42,730,589	146,676,782
12. Deposit-type contracts			
13. Total	30,355,177	42,730,589	146,676,782

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

a. Accounting Practices and Procedures

The financial statements of Continental General Insurance Company ("CGIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company does not currently hold any securities with a recognized other-than-temporary impairment where there is an intent to sell or an inability or lack of intent to hold the securities for a sufficient period of time necessary to recover the amortized cost basis of the securities.

3. The following table shows each security with an other-than-temporary ("OTTI") impairment recognized:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value	Date Reported
12667GAC7	694,147	686,699	7,448	686,699	664,548	3/31/11

4. The following table shows all loan-backed securities with a an unrealized loss:

Less Than 12 Months		12 Months or More	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$ 5,754,693	$ (129,292)	$5,556,015	$ (433,872)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2011. The Company has the intent to hold such securities until they recover in value or mature.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

a. No significant change.

b. No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

Not applicable.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

Not applicable.

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

Not applicable.

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

c. The Company was not involved in any wash sale transactions in 2011.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

The Company does not have any assets or liabilities carried at fair value.

Note 21 - Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

Management has evaluated the financial statements for subsequent events through May 13, 2011, the date financial statements were available to be issued.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2010 were 28,179,685. As of March 31, 2011, $4,224,469 has been paid for incurred claims and claim adjustments expenses attributable to insured events of prior years. Reserves remaining for prior years are now $23,416,378 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Medicare Supplement and Long Term Care lines of insurance. Therefore, there has been a $538,839 favorable prior year development since December 31, 2010 to March 31, 2011.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

Not applicable.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

Not applicable.

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2006......................

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. 12/31/2006......................

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). 1/25/2008........................

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Great American Advisors	Cincinnati, OH	NO	NO	NO	NO	YES

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $................................435

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	American Money Management Corporation	One East Fourth Street, Cincinnati, OH 45202

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$4,006,307
1.14	Total mortgages in good standing	$4,006,307
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)	$4,006,307
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	110.8
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	13.5
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

Statement as of March 31, 2011 of the **CONTINENTAL GENERAL INSURANCE COMPANY**

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	101,951	330	262,250		364,531	
2.	Alaska AK	L	1,114	-	6,443		7,557	
3.	Arizona AZ	L	31,386	2,900	212,529		246,815	
4.	Arkansas AR	L	27,075	150	75,707		102,932	
5.	California CA	L	45,189	-	135,073		180,262	
6.	Colorado CO	L	30,757	1,868	551,849		584,474	
7.	Connecticut CT	L	5,854	300	82,389		88,543	
8.	Delaware DE	L	120	-	9,253		9,373	
9.	District of Columbia DC	L	457	700	-		1,157	
10.	Florida FL	L	87,169	391	2,974,241		3,061,801	
11.	Georgia GA	L	141,074	3,866	1,045,709		1,190,649	
12.	Hawaii HI	L	124	-	59,364		59,488	
13.	Idaho ID	L	8,142	100	42,255		50,497	
14.	Illinois IL	L	127,709	6,515	1,183,370		1,317,594	
15.	Indiana IN	L	76,169	910	997,205		1,074,284	
16.	Iowa IA	L	111,499	20,239	1,277,273		1,409,011	
17.	Kansas KS	L	87,994	10,388	1,179,333		1,277,715	
18.	Kentucky KY	L	85,067	1,561	441,871		528,499	
19.	Louisiana LA	L	82,644	2,010	225,979		310,633	
20.	Maine ME	L	1,410	-	24,083		25,493	
21.	Maryland MD	L	12,820	-	110,244		123,064	
22.	Massachusetts MA	L	1,979	-	48,519		50,498	
23.	Michigan MI	L	80,192	1,752	598,941		680,885	
24.	Minnesota MN	L	108,687	720,365	1,550,682		2,379,734	
25.	Mississippi MS	L	40,949	300	185,666		226,915	
26.	Missouri MO	L	104,511	1,200	526,208		631,919	
27.	Montana MT	L	16,097	-	294,363		310,460	
28.	Nebraska NE	L	354,468	96,994	2,055,175		2,506,637	
29.	Nevada NV	L	7,365	6,144	53,261		66,770	
30.	New Hampshire NH	L	-	-	21,764		21,764	
31.	New Jersey NJ	L	1,905	-	43,562		45,467	
32.	New Mexico NM	L	5,004	19,479	69,731		94,214	
33.	New York NY	N	2,810	-	51,120		53,930	
34.	North Carolina NC	L	153,317	1,720	445,166		600,203	
35.	North Dakota ND	L	21,676	3,000	186,846		211,522	
36.	Ohio OH	L	139,531	1,050	1,556,614		1,697,195	
37.	Oklahoma OK	L	51,649	600	285,968		338,217	
38.	Oregon OR	L	27,720	900	41,634		70,254	
39.	Pennsylvania PA	L	56,642	7,300	1,189,663		1,253,605	
40.	Rhode Island RI	L	66	-	1,833		1,899	
41.	South Carolina SC	L	132,413	525	273,122		406,060	
42.	South Dakota SD	L	62,119	10,164	314,336		386,619	
43.	Tennessee TN	L	156,086	4,180	472,921		633,187	
44.	Texas TX	L	284,787	71,810	2,189,406		2,546,003	
45.	Utah UT	L	33,475	-	39,017		72,492	
46.	Vermont VT	L	9	-	3,842		3,851	
47.	Virginia VA	L	112,894	6,000	942,832		1,061,726	
48.	Washington WA	L	32,707	-	233,687		266,394	
49.	West Virginia WV	L	57,675	2,448	282,651		342,774	
50.	Wisconsin WI	L	67,340	450	569,497		637,287	
51.	Wyoming WY	L	24,329	425	281,308		306,062	
52.	American Samoa AS	N		-			0	
53.	Guam GU	N	-	-			0	
54.	Puerto Rico PR	N	171	-	763		934	
55.	US Virgin Islands VI	L			4,004		4,004	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CN	N					0	
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 51	3,204,297	1,009,034	25,710,522	0	29,923,853	0
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
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	1,197		401,390		402,587	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	3,205,494	1,009,034	26,111,912	0	30,326,440	0
96.	Plus Reinsurance Assumed	XXX	128,034	150	931,681		1,059,865	
97.	Totals (All Business)	XXX	3,333,528	1,009,184	27,043,593	0	31,386,305	0
98.	Less Reinsurance Ceded	XXX	1,571,497	175,867	15,239,510		16,986,874	
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,762,031	833,317	11,804,083	0	14,399,431	0

DETAILS OF WRITE-INS

5801.		XXX					0	
5802.		XXX					0	
5803.		XXX					0	
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	0	0	0	0	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

71404201149000001

71404201136500001

71404201144500001

71404201144600001

71404201144700001

71404201144800001

71404201144900001

Overflow Page for Write-Ins

NONE

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	714,490	714,490
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 end of current period (Lines 1+2+3+4-5+6-7-8)	714,490	714,490
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	714,490	714,490

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	4,036,825	4,461,653
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	30,518	424,828
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)	4,006,307	4,036,825
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	4,006,307	4,036,825
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	4,006,307	4,036,825

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	3,703,129	5,349,826
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		35
5. Unrealized valuation increase (decrease)		(95,738)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	1,193	4,591
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		1,546,402
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,701,936	3,703,129
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	3,701,936	3,703,129

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	183,121,897	176,383,459
2. Cost of bonds and stocks acquired	2,998,050	31,423,976
3. Accrual of discount	192,338	1,603,958
4. Unrealized valuation increase (decrease)	1	(1)
5. Total gain (loss) on disposals	162,670	974,254
6. Deduct consideration for bonds and stocks disposed of	13,499,207	26,852,303
7. Deduct amortization of premium	107,914	389,089
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	7,448	22,357
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	172,860,390	183,121,897
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	172,860,390	183,121,897

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)	148,922,004	27,035,010	21,393,370	62,137	154,625,781			148,922,004
2. Class 2 (a)	40,201,159		2,754,691	11,904	37,458,372			40,201,159
3. Class 3 (a)	1,961,090			1,673	1,962,763			1,961,090
4. Class 4 (a)	1,566,978		914,000	1,505	654,483			1,566,978
5. Class 5 (a)	29,974		2,359	(241)	27,374			29,974
6. Class 6 (a)	18				18			18
7. Total Bonds	192,681,223	27,035,010	25,064,420	76,978	194,728,793	0	0	192,681,223
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	192,681,223	27,035,010	25,064,420	76,978	194,728,793	0	0	192,681,223

(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 $.....21,868,403; 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	21,868,403	XXX	21,868,403	712	

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	9,559,326	4,855,919
2. Cost of short-term investments acquired	24,036,960	90,287,436
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	11,727,883	85,584,029
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,868,403	9,559,326
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	21,868,403	9,559,326

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
2005-03-1104	Lenexa	KS		09/26/2005	03/04/2011	765					0		765	765			0
2005-03-1106	Charlotte	NC		10/03/2005	03/09/2011	504					0		504	504			0
2005-03-1107	South Portland	ME		10/17/2005	03/02/2011	2,158					0		2,158	2,158			0
2005-03-1108	Albuquerque	NM		10/28/2005	03/09/2011	849					0		849	849			0
2005-03-1109	Albuquerque	NM		11/04/2005	03/03/2011	1,410					0		1,410	1,410			0
2005-03-1110	Albuquerque	NM		11/04/2005	03/03/2011	910					0		910	910			0
2005-03-1111	Concord	NC		09/26/2005	03/09/2011	876					0		876	876			0
2005-03-1113	Bakersfield	CA		11/17/2005	03/09/2011	998					0		998	998			0
2005-03-1115	Naples	FL		11/02/2005	03/02/2011	1,514					0		1,514	1,514			0
2005-03-1116	Escondido	CA		11/30/2005	03/02/2011	1,019					0		1,019	1,019			0
2005-04-1118	Kansas City	MO		12/05/2005	03/02/2011	1,734					0		1,734	1,734			0
2005-04-1119	Austin	TX		12/29/2005	03/01/2011	1,638					0		1,638	1,638			0
2005-04-1120	Prattville	AL		12/21/2005	03/08/2011	2,903					0		2,903	2,903			0
2005-04-1121	Shakopee	MN		02/09/2006	03/08/2011	2,211					0		2,211	2,211			0
2005-04-1122	Minneapolis	MN		01/18/2006	03/04/2011	2,357					0		2,357	2,357			0
2005-04-1123	Pocatello	ID		02/01/2006	03/09/2011	1,769					0		1,769	1,769			0
2005-04-1124	Tulsa	OK		02/28/2006	03/04/2011	1,209					0		1,209	1,209			0
2005-04-1125	Tulsa	OK		03/17/2006	03/03/2011	821					0		821	821			0
2005-04-1126	Columbus	OH		03/02/2006	03/02/2011	1,298					0		1,298	1,298			0
2005-04-1127	Quicy	MA		03/16/2006	03/04/2011	2,266					0		2,266	2,266			0
2005-04-1128	Columbus	OH		03/06/2006	03/01/2011	1,310					0		1,310	1,310			0
0299999. Total - Mortgages With Partial Repayments						30,518	0	0	0	0	0	0	30,518	30,518	0	0	0
0599999. Total Mortgages						30,518	0	0	0	0	0	0	30,518	30,518	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
126775 TJ 4	CABARRUS CNTY NC 5.10 04-01-23 C21		03/31/2011	SOUTHWEST SECURITIES		1,000,000	1,000,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					1,000,000	1,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
09089T AY 7	BIRMINGHAM AL B 6.00 04-01-22 C20A18		02/16/2011	GOLDMAN SACHS & CO.		1,000,000	1,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					1,000,000	1,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
55608X AA 5	MACQUARIE BK LTD 6.625 04-07-21 NC	R	03/31/2011	BANK OF AMER / ML		998,050	1,000,000		1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					998,050	1,000,000	0	XXX
8399997.	Total - Bonds - Part 3					2,998,050	3,000,000	0	XXX
8399999.	Total - Bonds					2,998,050	3,000,000	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,998,050	XXX	0	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
Bonds - U.S. Government																					
3128GL WV 0	FGCI E84260 PT 6.0 7-01-16		03/15/2011	PAYDOWNS		3,285	3,285	3,264	3,273		12		12		3,285			0	35	07/01/2016	1
31298W FC 4	FGLMC C59163 PT 7.0 10-01-31		03/15/2011	PAYDOWNS		38,586	38,586	39,467	39,348		(762)		(762)		38,586			0	389	10/01/2031	1
31388T QZ 9	FNCL 614372 PT 7.0 1-01-32		03/25/2011	PAYDOWNS		7,831	7,831	8,012	7,990		(159)		(159)		7,831			0	135	01/01/2032	1
31389C FZ 7	FNCL 621284 PT 6.50 12-01-31		03/25/2011	PAYDOWNS		3,846	3,846	4,009	3,986		(140)		(140)		3,846			0	24	12/01/2031	1
31389N N7 6	FNCL 630514 PT 6.0 1-1-32		03/25/2011	PAYDOWNS		950	950	941	944		6		6		950			0	10	01/01/2032	1
36203R TF 6	GNSF 357050 PT 8.0 5-15-23		03/15/2011	PAYDOWNS		444	444	463	444				0		444			0	6	05/15/2023	1
36204C J6 9	GNSF 365785 PT 7.0 1-15-24		03/15/2011	PAYDOWNS		408	408	420	411		(3)		(3)		408			0	5	01/15/2024	1
36204H EF 3	GNSF 370134 PT 6.50 12-15-23		03/15/2011	PAYDOWNS		776	776	785	767		9		9		776			0	8	12/15/2023	1
36205A KB 9	GNSF 384690 PT 7.50 8-15-25		01/18/2011	PAYDOWN		25,404	25,404	26,288	25,404				0		25,404			0	159	08/15/2025	1
36205C FH 8	GNSF 386368 PT 7.0 2-15-24		03/15/2011	PAYDOWNS		231	231	238	231				0		231			0	3	02/15/2024	1
36205C KY 5	GNSF 386511 PT 7.50 5-15-24		03/15/2011	PAYDOWNS		1,569	1,569	1,624	1,523		46		46		1,569			0	19	05/15/2024	1
36205F YX 5	GNSF 389626 PT 8.0 10-15-24		03/15/2011	PAYDOWNS		846	846	885	816		30		30		846			0	12	10/15/2024	1
36205P 5J 6	GNSF 396949 PT 8.0 8-15-24		03/15/2011	PAYDOWNS		106	106	111	106				0		106			0	1	08/15/2024	1
36206A HZ 9	GNSF 405348 PT 8.0 11-15-24		03/15/2011	PAYDOWNS		299	299	313	287		12		12		299			0	4	11/15/2024	1
36209C 6Y 7	GNSF 468087 PT 7.0 7-15-28		03/15/2011	PAYDOWNS		399	399	408	405		(6)		(6)		399			0	5	07/15/2028	1
36209U AE 6	GNSF 481605 PT 7.0 7-15-29		03/15/2011	PAYDOWNS		104	104	102	104				0		104			0	1	07/15/2029	1
36224T NQ 9	GNSF 337999 PT 7.0 3-15-23		03/15/2011	PAYDOWNS		2,044	2,044	2,098	2,041		3		3		2,044			0	23	03/15/2023	1
36225B PV 4	GNSF 781336 PT 6.0 10-15-31		03/15/2011	PAYDOWNS		10,716	10,716	10,910	10,879		(163)		(163)		10,716			0	95	10/15/2031	1
36241K BU 1	GNSF 781851 PT 7.50 12-15-28		03/15/2011	PAYDOWNS		1,059	1,059	1,029	1,034		25		25		1,059			0	12	12/15/2028	1
0599999.	Total - Bonds - U.S. Government					98,903	98,903	101,367	99,993	0	(1,090)	0	(1,090)	0	98,903	0	0	0	946	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31340Y FN 4	FHR 19 F PAC 8.50 3-15-20		03/15/2011	PAYDOWNS		1,171	1,171	1,210	1,171				0		1,171			0	16	03/15/2020	1
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11-25-17		03/25/2011	PAYDOWNS		33,427	33,427	32,314	33,169		258		258		33,427			0	237	11/25/2017	1
31392W 4L 1	FHR 2508 UL SEQ 5.0 12-15-16		03/15/2011	PAYDOWNS		169,468	169,468	170,553	169,531		(63)		(63)		169,468			0	1,585	12/15/2016	1
31393T G3 4	FNR 2003-108 HA SEQ 5.0 01-25-2027		01/25/2011	PAYDOWN		3,072	3,072	3,099	3,072				0		3,072			0	13	01/25/2027	1
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6-15-18		03/15/2011	PAYDOWNS		75,455	75,455	76,110	76,873		(1,418)		(1,418)		75,455			0	484	06/15/2018	1
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1-25-18		03/25/2011	PAYDOWNS		249,379	249,379	232,857	245,137		4,242		4,242		249,379			0	1,737	01/25/2018	1
31394L FA 5	FHR 2691 OR PAC 4.50 11-15-26		01/18/2011	PAYDOWN		61,252	61,252	61,913	61,252				0		61,252			0	230	11/15/2026	1
31394M JG 6	FHR 2721 PD PAC 5.0 4-15-21		03/15/2011	PAYDOWNS		181,400	181,400	181,493	181,400				0		181,400			0	1,598	04/15/2021	1
31395A ZP 3	FHR 2823 EL SEQ 4.5 5-15-18		03/15/2011	PAYDOWNS		139,958	139,958	132,008	137,749		2,209		2,209		139,958			0	974	05/15/2018	1
31395G AH 5	FHR 2852 D PAC 3.75 11-15-25		01/18/2011	PAYDOWN		19,458	19,458	19,445	19,458				0		19,458			0	61	11/15/2025	1
31395M RP 6	FHR 2933 BC PAC 5.50 7-15-17		03/15/2011	PAYDOWNS		38,455	38,455	39,584	38,758		(303)		(303)		38,455			0	352	07/15/2017	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					972,495	972,495	950,586	967,570	0	4,925	0	4,925	0	972,495	0	0	0	7,287	XXX	XXX
Bonds - Industrial and Miscellaneous																					
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		03/21/2011	PAYDOWNS		2,955	2,955	2,955	2,955				0		2,955			0	26	12/20/2040	1Z*

Statement as of March 31, 2011 of the **CONTINENTAL GENERAL INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1-25-34		03/25/2011	PAYDOWNS		147,634	147,634	148,130	144,072		3,562		3,562		147,634			0	1,066	01/25/2034	1Z*
07383F FP 8	BSCMS 2001-TOP2 A2 SEQ 6.48 021535		03/15/2011	PAYDOWNS		335,970	335,970	369,605	356,270		(20,300)		(20,300)		335,970			0	3,241	02/15/2035	1Z*
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 051139		03/11/2011	PAYDOWNS		27,310	27,310	28,177	27,310				0		27,310			0	225	05/11/2039	1Z*
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35		03/25/2011	PAYDOWNS		30,792	30,792	28,905	28,964		1,828		1,828		30,792			0	259	05/25/2035	1Z*
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8-25-33		03/25/2011	PAYDOWNS		18,612	18,612	18,363	15,599		3,013		3,013		18,612			0	173	08/25/2033	1Z*
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12-38		03/15/2011	PAYDOWNS		3,298	3,298	3,298	3,298				0		3,298			0	32	12/15/2038	1Z*
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8-25-33		03/25/2011	PAYDOWNS		219,273	219,273	212,900	214,650		4,623		4,623		219,273			0	1,981	08/25/2033	1Z*
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36		03/25/2011	PAYDOWNS		65,279	65,279	53,775	53,947		11,332		11,332		65,279			0	33	08/25/2036	1Z*
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37		03/25/2011	PAYDOWNS		21,320	21,320	20,600	20,604		716		716		21,320			0	210	06/25/2037	1Z*
186108 CF 1	CLEVE ELEC ILLUM 5.70 04-01-17 NC		03/30/2011	WELLS FARGO BROKERAGE		2,130,640	2,000,000	1,996,820	1,997,811		72		72		1,997,883		132,757	132,757	950	04/01/2017	2FE
201730 AC 2	CMAT 99-C1 A3 SEQ 6.64 01-17-32		03/17/2011	PAYDOWNS		124,227	124,227	139,745	124,227				0		124,227			0	780	01/17/2032	1Z*
241912 AA 2	DWMC 1 P-O SEQ 6.50 12-1-16		03/02/2011	PAYDOWNS		12	12	12	12				0		12			0		12/01/2016	5Z
260543 BX 0	DOW CHEMICAL CO 8.55 05-15-19 NC!		03/23/2011	CASH TENDER OFFER		136,721	107,000	106,780	106,804		4		4		106,808		29,913	29,913	3,253	05/15/2019	2FE
36186C BM 4	GMAC LLC 7.25 3-2-2011 NC		03/02/2011	REDEEMED		264,000	264,000	229,680	261,008		2,992		2,992		264,000			0	9,570	03/02/2011	4FE
36962G WB 6	GEN ELEC CAP CRP 6.125 02-22-11		02/22/2011	REDEEMED		90,000	90,000	99,409	90,205		(205)		(205)		90,000			0	2,756	02/22/2011	1FE
38141G AZ 7	GOLDMAN SACHS 6.875 1-15-11 NC		01/15/2011	REDEEMED		1,300,000	1,300,000	1,404,538	1,300,597		(597)		(597)		1,300,000			0	44,687	01/15/2011	1FE
40429C CX 8	HSBC FINANCE CORP 5.25 01-14-11 NC		01/14/2011	REDEEMED		1,300,000	1,300,000	1,297,933	1,299,983		17		17		1,300,000			0	34,125	01/14/2011	1FE
41011W AH 3	JOHN HANCOCK 6.50 03-01-11 NC		03/01/2011	REDEEMED		2,270,000	2,270,000	2,373,287	2,272,529		(2,529)		(2,529)		2,270,000			0	73,775	03/01/2011	1FE
466247 AV 5	JPMMT 2003-A2 2A2 SEQ CSTR 11-25-33		03/25/2011	PAYDOWNS		100,177	100,177	99,394	100,177				0		100,177			0	764	11/25/2033	1Z*
46625H AJ 9	JP MORGAN CHASE 6.75 02-01-11 NC		02/01/2011	REDEEMED		1,500,000	1,500,000	1,520,280	1,500,248		(248)		(248)		1,500,000			0	50,625	02/01/2011	1FE
46625M CU 1	JPMCC 2001-CIB2 A3 SEQ 6.429 041535		03/15/2011	PAYDOWNS		60,373	60,373	68,025	65,264		(4,891)		(4,891)		60,373			0	715	04/15/2035	1Z*
46625M GQ 6	JPMCC 2001-CIB3 A3 SEQ 6.465 111535		03/15/2011	PAYDOWNS		8,668	8,668	9,789	8,763		(95)		(95)		8,668			0	99	11/15/2035	1Z*
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE		03/29/2011	PAYDOWNS		27,654	27,654	20,603	20,791		6,863		6,863		27,654			0	264	07/27/2037	1Z*
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE		03/29/2011	PAYDOWNS		55,516	55,516	52,601	52,989		2,527		2,527		55,516			0	539	05/26/2037	1Z*
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE		03/09/2011	PAYDOWNS		32,303	32,303	29,800	30,093		2,210		2,210		32,303			0	190	03/26/2037	1Z*
478366 AQ 0	JOHNSON CONTROLS 5.250 01-15-11 NC !		01/15/2011	REDEEMED		650,000	650,000	649,916	649,999		1		1		650,000			0	17,063	01/15/2011	2FE
55262C AB 6	MBIA INC 9.375 02-15-11 NC		02/15/2011	REDEEMED		650,000	650,000	842,281	651,248		(1,248)		(1,248)		650,000			0	30,469	02/15/2011	4FE
617451 AC 3	MSC 2005-IQ10 A2 SEQ 5.126 091542		03/15/2011	PAYDOWN		619,516	619,516	622,919	622,596		(3,080)		(3,080)		619,516			0	7,939	09/15/2042	1Z*
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4-25-19		03/25/2011	PAYDOWNS		151,255	151,255	149,319	150,388		867		867		151,255			0	1,123	04/25/2019	1Z*
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 0136		03/25/2011	PAYDOWNS		11,478	11,478	11,420	11,429		49		49		11,478			0	130	01/25/2036	1Z*
77876N AK 4	LFR 6 I PAC 9.4 08-20-19		03/21/2011	PAYDOWNS		2,347	2,347	2,506	2,587		(240)		(240)		2,347			0	27	08/20/2019	5*
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10-25-35		03/25/2011	PAYDOWNS			139,944	137,516	7,431		(7,431)		(7,431)					0	1,331	10/25/2035	1Z*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		03/16/2011	PAYDOWNS		12,472	12,472	12,472	12,472				0		12,472			0	138	11/16/2039	1Z*
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		03/16/2011	PAYDOWNS		8,621	8,621	8,621	8,621				0		8,621			0	74	10/16/2040	1Z*
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03-36		03/25/2011	PAYDOWN		10,288	10,288	9,964	10,017		271		271		10,288			0	141	03/25/2036	1Z*
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12-35		03/25/2011	PAYDOWNS		39,098	39,098	37,660	37,908		1,190		1,190		39,098			0	342	12/25/2035	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3899999.	Total - Bonds - Industrial & Miscellaneous					12,427,809	12,407,392	12,819,998	12,263,866	0	1,273	0	1,273	0	12,265,139	0	162,670	162,670	289,115	XXX	XXX
8399997.	Total - Bonds - Part 4					13,499,207	13,478,790	13,871,951	13,331,429	0	5,108	0	5,108	0	13,336,537	0	162,670	162,670	297,348	XXX	XXX
8399999.	Total - Bonds					13,499,207	13,478,790	13,871,951	13,331,429	0	5,108	0	5,108	0	13,336,537	0	162,670	162,670	297,348	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					13,499,207	XXX	13,871,951	13,331,429	0	5,108	0	5,108	0	13,336,537	0	162,670	162,670	297,348	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

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

Sch. DB-Pt B-Sn 1
NONE

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

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

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
JP Morgan Chase	Austin, Tx					(4,514,350)	(4,971,808)	(4,535,496)	XXX
UMB Bank	Kansas City, MO					(148)	(148)		XXX
Wachovia Bank	Winston Salem, NC					350,500	480,144	86,015	XXX
Bank of New York Mellon	New York, NY					4,904	49,114	503	XXX
Wachovia Bank	Columbia, SC					125,894	125,894	125,894	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(4,033,200)	(4,316,804)	(4,323,084)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(4,033,200)	(4,316,804)	(4,323,084)	XXX
0599999. Total Cash		XXX	XXX	0	0	(4,033,200)	(4,316,804)	(4,323,084)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE