*   9   1   4   1   3   2   0   1   1   2   0   1   0   0   1   0   1   *

QUARTERLY STATEMENT

As of March 31, 2011

of the Condition and Affairs of the

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

NAIC Group Code.....0468, 0468 (Current Period) (Prior Period) | NAIC Company Code..... 91413 | Employer's ID Number..... 43-1162657

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

Incorporated/Organized..... May 14, 1979 | Commenced Business..... June 17, 1980

Statutory Home Office	366 E. Broad St. C/O Andrew J. Federico….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	570 Carillon Parkway….. St Petersburg ..... FL ..... 33716-1202 *(Street and Number) (City or Town, State and Zip Code)*	727-299-1800 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 5068….. Clearwater ..... FL ..... 33758-5068 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	570 Carillon Parkway….. St Petersburg ..... FL ..... 33716-1202 *(Street and Number) (City or Town, State and Zip Code)*	727-299-1800 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.aegonins.com	
Statutory Statement Contact	Brenda Kay Kraemer *(Name)*	319-355-8549 *(Area Code) (Telephone Number) (Extension)*
	bkraemer@aegonusa.com *(E-Mail Address)*	319-355-2210 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Brenda Kay Clancy	President & Chairman of the Board	2. William Harold Geiger	Secretary, Group Vice President, Compliance & Corp Counsel
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Arthur Carl Schneider	Brenda Kay Clancy	Darryl Douglas Button	Charles Theodore Boswell
John Roger Hunter			

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

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

(Signature)	(Signature)	(Signature)
Brenda Kay Clancy	William Harold Geiger	Eric John Martin
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & Chairman of the Board	Secretary, Group Vice President, Compliance & Corp Counsel	Senior Vice President & Corporate Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 12th day of May, 2011

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

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	961,164,637	0	961,164,637	941,187,367
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	36,527,154	0	36,527,154	33,238,372
3. Mortgage loans on real estate:				
3.1 First liens	28,629,687	0	28,629,687	12,415,877
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	36,799,373	0	36,799,373	37,040,603
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(466,731)), cash equivalents ($.....165,111,074) and short-term investments ($.....45,255,096)	209,899,439	0	209,899,439	242,138,501
6. Contract loans (including $..........0 premium notes)	397,867,454	0	397,867,454	391,510,692
7. Derivatives	3,094	0	3,094	0
8. Other invested assets	3,837,009	1,019	3,835,990	4,120,176
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	183,260,010	0	183,260,010	193,926,194
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,857,987,857	1,019	1,857,986,838	1,855,577,782
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	12,565,639	0	12,565,639	12,119,911
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(7,003)	2,771	(9,774)	44,017
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	2,879,746	0	2,879,746	3,199,446
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
161. Amounts recoverable from reinsurers	1,741,362	585,186	1,156,176	4,354,127
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	762,926	0	762,926	815,545
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	186,350,311	64,711,428	121,638,883	121,704,130
19. Guaranty funds receivable or on deposit	769,678	0	769,678	767,843
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	4,517,406	0	4,517,406	12,833,668
24. Health care ($..........0) and other amounts receivable	15,285,075	15,285,075	0	0
25. Aggregate write-ins for other than invested assets	78,289,083	142,175	78,146,908	84,804,638
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,161,142,080	80,727,654	2,080,414,426	2,096,221,107
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	7,515,336,087	0	7,515,336,087	7,401,665,232
28. Total (Lines 26 and 27)	9,676,478,167	80,727,654	9,595,750,513	9,497,886,339

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Company owned life insurance	71,720,836	0	71,720,836	71,166,860
2502. Accounts receivable	5,276,566	47,349	5,229,217	11,958,026
2503. State transferable tax credits	532,183	0	532,183	1,018,803
2598. Summary of remaining write-ins for Line 25 from overflow page	759,498	94,826	664,672	660,949
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	78,289,083	142,175	78,146,908	84,804,638

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....1,655,487,852 less $..........0 included in Line 6.3 (including $.....249,775,715 Modco Reserve)	1,655,487,852	1,661,176,269
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	497,570	559,849
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	15,101,881	15,179,471
4.	Contract claims:		
	4.1 Life	23,922,260	18,576,674
	4.2 Accident and health	0	0
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	0	0
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	63,379	54,522
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds	0	0
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....1,772,074 ceded	1,772,074	4,580,365
	9.4 Interest Maintenance Reserve	27,011,561	27,069,936
10.	Commissions to agents due or accrued - life and annuity contracts $.....56,362, accident and health $..........0 and deposit-type contract funds $..........0	56,362	40,771
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	6,026,906	8,536,552
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(464,408,565) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(464,408,564)	(490,532,929)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,768,535	6,104,778
15.1	Current federal and foreign income taxes, including $.....51,907 on realized capital gains (losses)	9,660,513	77,810,309
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	9,730,448	9,800,267
17.	Amounts withheld or retained by company as agent or trustee	2,047,087	3,526,131
18.	Amounts held for agents' account, including $..........0 agents' credit balances	85,077	70,429
19.	Remittances and items not allocated	3,121,839	2,947,366
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	10,482,459	9,216,530
	24.02 Reinsurance in unauthorized companies	87,900	160,636
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers	22,729,115	15,224,215
	24.04 Payable to parent, subsidiaries and affiliates	32,482,544	19,956,907
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	896,414	971,372
	24.09 Payable for securities	2,993,490	0
	24.10 Payable for securities lending	183,260,010	193,926,194
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	0	0
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,548,876,712	1,584,956,614
27.	From Separate Accounts statement	7,515,336,087	7,401,665,232
28.	Total liabilities (Lines 26 and 27)	9,064,212,799	8,986,621,846
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	70,586,595	70,527,059
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	149,627,109	149,627,109
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	308,824,010	288,610,325
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	529,037,714	508,764,493
38.	Totals of Lines 29, 30 and 37	531,537,714	511,264,493
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,595,750,513	9,497,886,339

DETAILS OF WRITE-INS

2501.		0	0
2502.		0	0
2503.		0	0
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)	0	0
3101.	Increase in admitted deferred tax assets persuant to SSAP No. 10R	70,586,595	70,527,059
3102.		0	0
3103.		0	0
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)	70,586,595	70,527,059
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	111,732,845	132,294,432	524,952,987
2. Considerations for supplementary contracts with life contingencies	965,305	73,755	1,055,818
3. Net investment income	14,965,956	12,715,334	64,487,130
4. Amortization of Interest Maintenance Reserve (IMR)	293,535	100,401	668,911
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	292,859	10,978,822	108,259,065
7. Reserve adjustments on reinsurance ceded	(12,474,611)	(5,219,260)	(33,461,148)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	79,249,614	85,997,889	319,607,357
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	5,002,879	7,863,639	18,911,329
9. Totals (Lines 1 to 8.3)	200,028,382	244,805,012	1,004,481,449
10. Death benefits	18,243,022	21,057,161	84,881,247
11. Matured endowments (excluding guaranteed annual pure endowments)	4,108	6,726	20,204
12. Annuity benefits	5,478,474	6,699,214	25,524,964
13. Disability benefits and benefits under accident and health contracts	219,421	233,351	952,355
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	170,814,037	172,825,793	708,031,899
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	229,238	42,486	852,619
18. Payments on supplementary contracts with life contingencies	336,216	275,294	929,837
19. Increase in aggregate reserves for life and accident and health contracts	(5,750,696)	(18,650,213)	(55,670,572)
20. Totals (Lines 10 to 19)	189,573,820	182,489,812	765,522,553
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	31,150,772	31,261,992	124,707,022
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses	21,858,435	21,733,261	93,770,142
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,841,605	4,228,313	18,466,624
25. Increase in loading on deferred and uncollected premiums	80,195	74,982	95,223
26. Net transfers to or (from) Separate Accounts net of reinsurance	(84,230,847)	(49,827,588)	(247,797,879)
27. Aggregate write-ins for deductions	2,948,844	12,768,302	12,630,138
28. Totals (Lines 20 to 27)	166,222,824	202,729,074	767,393,823
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	33,805,558	42,075,938	237,087,626
30. Dividends to policyholders	4,992	5,050	24,721
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	33,800,566	42,070,888	237,062,905
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,210,752	7,173,540	104,800,422
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)	26,589,814	34,897,348	132,262,483
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(74,717) (excluding taxes of $.....126,624 transferred to the IMR)	(892,413)	(3,574,029)	(9,123,462)
35. Net income (Line 33 plus Line 34)	25,697,401	31,323,319	123,139,021
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	511,264,493	363,146,268	363,146,268
37. Net income (Line 35)	25,697,401	31,323,319	123,139,021
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....127,912	3,526,333	860,435	782,683
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	(7,363,665)	(8,761,594)	(10,050,482)
41. Change in nonadmitted assets	6,777,432	9,499,003	(30,670,500)
42. Change in liability for reinsurance in unauthorized companies	72,736	3,495,026	15,762,392
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(1,265,929)	(1,412,146)	(732,066)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	(7,230,623)	(5,987)	125,426,051
52. Dividends to stockholders	0	0	(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	59,536	(11,117,807)	24,461,126
54. Net change in capital and surplus (Lines 37 through 53)	20,273,221	23,880,249	148,118,225
55. Capital and surplus as of statement date (Lines 36 + 54)	531,537,714	387,026,517	511,264,493

DETAILS OF WRITE-INS

08.301.	Miscellanous income	4,448,930	7,288,203	16,543,151
08.302.	Income earned on company owned life insurance	553,949	575,436	2,368,178
08.303.		0	0	0
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)	5,002,879	7,863,639	18,911,329
2701.	Investment interest expense on funds withheld	2,948,844	12,768,302	12,629,498
2702.	Fines and penalties	0	0	640
2703.		0	0	0
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)	2,948,844	12,768,302	12,630,138
5301.	Change in admitted deferred tax assets persuant to SSAP No. 10R	59,536	(11,117,807)	24,461,126
5302.		0	0	0
5303.		0	0	0
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)	59,536	(11,117,807)	24,461,126

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	112,999,426	132,568,558	526,163,325
2.	Net investment income	15,850,145	11,385,252	66,046,768
3.	Miscellaneous income	65,449,571	96,723,066	539,019,408
4.	Total (Lines 1 through 3)	194,299,142	240,676,876	1,131,229,501
5.	Benefit and loss related payments	190,030,609	202,252,117	824,387,372
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(110,449,581)	(77,520,243)	(355,103,296)
7.	Commissions, expenses paid and aggregate write-ins for deductions	63,843,658	73,919,615	255,238,297
8.	Dividends paid to policyholders	4,992	5,050	24,721
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	75,412,455	(3,782,412)	24,921,228
10.	Total (Lines 5 through 9)	218,842,133	194,874,127	749,468,322
11.	Net cash from operations (Line 4 minus Line 10)	(24,542,991)	45,802,749	381,761,179
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	38,535,313	113,887,100	355,113,967
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	176,061	41,610	98,800
	12.4 Real estate	0	0	0
	12.5 Other invested assets	10,666,184	518	518
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	410	(354)	(354)
	12.7 Miscellaneous proceeds	2,993,490	10,389,166	232,294
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	52,371,458	124,318,040	355,445,225
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	58,318,988	180,416,805	514,694,710
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	16,425,845	5,497	8,510
	13.4 Real estate	0	132,188	855,993
	13.5 Other invested assets	214,257	86,881	194,528,608
	13.6 Miscellaneous applications	954,663	3,813,832	8,999,887
	13.7 Total investments acquired (Lines 13.1 to 13.6)	75,913,753	184,455,203	719,087,708
14.	Net increase (decrease) in contract loans and premium notes	6,356,762	3,007,916	12,828,128
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(29,899,057)	(63,145,079)	(376,470,611)
	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	(32,802)	827,477	(313,753)
	16.5 Dividends to stockholders	0	0	100,000,000
	16.6 Other cash provided (applied)	22,235,787	5,781,506	188,011,716
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	22,202,985	6,608,983	87,697,963
	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)	(32,239,063)	(10,733,347)	92,988,531
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	242,138,502	149,149,971	149,149,971
	19.2 End of period (Line 18 plus Line 19.1)	209,899,439	138,416,624	242,138,502

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

20.0001	0	0	0

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	0	0
2. Ordinary life insurance	147,180,446	143,333,892	576,863,611
3. Ordinary individual annuities	6,299,760	15,132,941	49,232,727
4. Credit life (group and individual)	0	0	0
5. Group life insurance	1,323,724	668,608	4,551,949
6. Group annuities	1,803,572	2,649,466	9,135,529
7. A&H - group	3,153,999	3,520,988	12,282,413
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	0	0	0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	159,761,501	165,305,895	652,066,230
12. Deposit-type contracts	81,180	73,475	322,741
13. Total	159,842,681	165,379,370	652,388,971

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
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

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

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

	March 31, 2011	December 31, 2010
Net Income, State of Ohio Basis	$ 25,697,401	$123,139,021
State Prescribed Practices	0	0
State Permiited Practices	0	0
Net Income, NAIC SAP	$ 25,697,401	$123,139,021
Statutory Surplus, State of Ohio Basis	$531,537,714	$511,264,493
State Prescribed Practices	0	0
State Permitted Practices	0	0
Statutory Surplus, NAIC SAP	$531,537,714	$511,264,493

Note 2 - Accounting Changes and Corrections of Errors

Effective January 1, 2011, the Company adopted revisions to certain paragraphs of SSAP No. 43R – *Loan-backed and Structured Securities* to clarify the accounting for gains and losses between AVR and IMR. The revisions clarify that an AVR / IMR bifurcation analysis should be performed when 43R securities are sold (not just as a result of impairment). These changes were applied on a prospective basis.

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securites

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

	1 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	2 Recognized Other-Than-Temporary Impairment	3 Amortized Cost After Other-Than-Temporary Impairment	4 Fair Value
1st Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	$ 999,995	$ 976,108	$ 23,886	$ 529,517
2nd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
3rd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
4th Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
Aggregate Total	$ 999,995	$ 976,108	$ 23,886	$ 529,517

NOTES TO FINANCIAL STATEMENTS

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

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
35729PPC8	$ 8,534,499	$ 4,351,814	$ 4,182,685	$ 4,351,814	$ 144,965	3Q 2009
74925FAA1	315,521	301,376	14,145	301,376	279,467	1Q 2010
52522QAM4	1,409,289	1,348,219	61,071	1,348,219	961,072	2Q 2010
65536PAA8	102,698	96,878	5,820	96,878	88,271	2Q 2010
65536PAA8	56,930	52,461	4,469	52,461	49,314	3Q 2010
75970QAH3	2,000,000	1,819,600	180,400	1,819,600	1,080,760	3Q 2010
52522QAM4	1,233,665	1,221,895	11,770	1,221,895	940,895	4Q 2010
74925FAA1	262,340	252,407	9,933	252,407	247,999	4Q 2010
12668WAC1	999,995	976,108	23,886	976,108	529,517	1Q 2011

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

a. Aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	317,442
	2. 12 Months or Longer	$	16,840,803
b. Aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	28,548,801
	2. 12 Months or Longer	$	83,634,687

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 - Leases

No significant change.

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

No significant change.

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

C. Wash Sales - None.

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

No significant change.

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

No significant change.

Note 20 - Fair Value

(1) Fair Value Measurements at Reporting Date

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Bonds				
Industrial and Misc	$ -	$ 844,575	$ 561,606	$ 1,406,181
Hybrid Securities	-	-	-	-
Total Bonds	$ -	$ 844,575	$ 561,606	$ 1,406,181
Preferred stock				
Industrial and Misc	$ -	$ -	$ -	$ -
Total Preferred Stocks	$ -	$ -	$ -	$ -
Common Stock				
Industrial and Misc	$ -	$ -	$ -	$ -
Total Common Stock	$ -	$ -	$ -	$ -
Short Term (a)				
Government	$ -	$ 7,998,269	$ -	$ 7,998,269
Industrial and Misc	-	164,999,130	-	164,999,130
Mutual Funds	-	37,257,458	-	37,257,458
Sweep Accounts	-	111,783	-	111,783
Total Short Term	$ -	$ 210,366,640	$ -	$ 210,366,640
Derivative assets	$ -	$ 3,094	$ -	$ 3,094
Separate account assets	$ 7,056,735,354	$ -	$ -	$ 7,056,735,354
Total assets at fair value	$ 7,056,735,354	$ 211,214,309	$ 561,606	$ 7,268,511,269
b. Liabilities at fair value				
Derivative liabilities	$ -	$ (896,414)	$ -	$ (896,414)
Total liabilities at fair value	$ -	$ (896,414)	$ -	$ (896,414)

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

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

	(1) Balance at 01/01/2011	(2) Transfers in (Level 3)	(3) Transfers out (Level 3)	(4) Total Gains and (Losses) Included in Net Income	(5) Total Gains and (Losses) Included in Surplus	(6) Purchases, Issuances, Sales and Settlements	(7) Balance at 03/31/2011
Bonds							
RMBS	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Other	561,935	-	-	7,235	(5,496)	2,069	561,606
Preferred Stock	-	-	-	-	-	-	-
Common Stock	-	-	-	-	-	-	-
Other Long Term	-	-	-	-	-	-	-
Separate Account	-	-	-	-	-	-	-
Total	$ 561,935	$ -	$ -	$ 7,235	$ (5,496)	$ 2,069	$ 561,606

NOTES TO FINANCIAL STATEMENTS

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

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

For derivatives, those classified as Level 2 would represent over-the-counter (OTC) contracts valued using pricing models based on the net present value of estimated future cash flows, directly observed prices from exchange-traded derivatives, other OTC trades, or external pricing services.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

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

As of May 10, 2011, the Company has one Type II Non-recognized event that has transpired subsequent to March 31, 2011, which would be considered material to the financial condition of the Company. The Ohio Department of Insurance has allowed the Company to pay a $250,000,000 dividend to its parent company, AEGON USA, LLC, in the second quarter of 2011. This amount consists of a $23,100,000 ordinary cash dividend and a $226,900,000 extraordinary cash dividend.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - 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.

NOTES TO FINANCIAL STATEMENTS

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 5/15/2006.........................

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
There are assets pledged as collateral.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $......................3,837,009

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	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 33,238,370	$ 36,527,152
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)	$ 33,238,370	$ 36,527,152
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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
Citibank	New York, NY

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
114537	AEGON USA Investment Management, LLC	Cedar Rapids, IA

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - 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	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$28,629,686
1.14	Total mortgages in good standing	$28,629,686
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
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	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$0
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)	$28,629,686
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
2.1	A&H loss percent	70.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	211.0
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	$0
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	$0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	1,017,707	82,413	0	23,831	1,123,951	837
2. Alaska AK	L	157,013	750	0	0	157,763	0
3. Arizona AZ	L	2,554,495	136,482	0	1,990	2,692,967	400
4. Arkansas AR	L	218,725	3,150	0	0	221,875	256
5. California CA	L	56,034,396	1,286,412	76,209	174,806	57,571,823	698
6. Colorado CO	L	2,925,709	138,542	0	0	3,064,251	15
7. Connecticut CT	L	1,929,452	97,154	0	1,830	2,028,436	2,063
8. Delaware DE	L	174,436	2,173	0	0	176,609	312
9. District of Columbia DC	L	212,180	1,575	0	0	213,755	67
10. Florida FL	L	5,191,866	1,625,065	137,703	183,941	7,138,575	11,137
11. Georgia GA	L	4,579,952	49,899	191,449	130,557	4,951,857	8,393
12. Hawaii HI	L	1,608,793	(330,711)	0	17,180	1,295,262	0
13. Idaho ID	L	567,267	16,676	33,460	0	617,403	0
14. Illinois IL	L	6,021,480	237,259	777,870	25,156	7,061,765	2,745
15. Indiana IN	L	1,712,807	436,132	327,954	0	2,476,893	299
16. Iowa IA	L	646,223	92,707	31,908	0	770,838	689
17. Kansas KS	L	567,538	193,227	351,571	13,229	1,125,565	196
18. Kentucky KY	L	452,633	(29,449)	0	0	423,184	0
19. Louisiana LA	L	1,682,169	41,181	0	85,025	1,808,375	1,370
20. Maine ME	L	269,901	84,516	0	0	354,417	0
21. Maryland MD	L	4,613,149	(819,605)	0	182,792	3,976,336	4,576
22. Massachusetts MA	L	2,882,497	40,522	0	0	2,923,019	9,118
23. Michigan MI	L	1,837,925	(143,328)	31,074	42,767	1,768,438	17
24. Minnesota MN	L	1,347,827	37,828	0	20,316	1,405,971	72
25. Mississippi MS	L	356,485	9,398	0	0	365,883	434
26. Missouri MO	L	1,009,679	(140,155)	249,231	88,613	1,207,368	802
27. Montana MT	L	100,132	38,250	0	6,208	144,590	0
28. Nebraska NE	L	342,407	48,762	143,071	3,583	537,823	164
29. Nevada NV	L	2,147,113	94,753	0	7,467	2,249,333	0
30. New Hampshire NH	L	207,677	11,729	0	0	219,406	0
31. New Jersey NJ	L	2,942,038	68,672	0	23,725	3,034,435	3,500
32. New Mexico NM	L	220,359	17,102	29,817	0	267,278	291
33. New York NY	N	1,799,212	25,710	0	0	1,824,922	0
34. North Carolina NC	L	2,372,922	(7,342)	0	29,938	2,395,518	8,694
35. North Dakota ND	L	225,632	31,982	0	0	257,614	0
36. Ohio OH	L	3,178,403	100,289	55,353	51,178	3,385,223	2,731
37. Oklahoma OK	L	304,196	30,673	86,529	17,332	438,730	11
38. Oregon OR	L	1,981,287	323,631	0	10,389	2,315,307	291
39. Pennsylvania PA	L	2,588,010	268,031	0	47,997	2,904,038	2,950
40. Rhode Island RI	L	121,707	930	0	0	122,637	0
41. South Carolina SC	L	1,252,624	(35,744)	0	0	1,216,880	597
42. South Dakota SD	L	187,071	20,675	49,900	0	257,646	540
43. Tennessee TN	L	739,387	176,716	0	11,787	927,890	5,325
44. Texas TX	L	12,282,757	720,931	372,895	93,548	13,470,131	8,707
45. Utah UT	L	4,694,839	228,645	0	3,658	4,927,142	0
46. Vermont VT	L	40,914	1,045	0	0	41,959	0
47. Virginia VA	L	3,872,620	619,711	0	489,211	4,981,542	1,828
48. Washington WA	L	2,619,676	(136,929)	0	3,761	2,486,508	347
49. West Virginia WV	L	69,039	101,943	126,741	643	298,366	435
50. Wisconsin WI	L	2,233,322	103,196	81,263	11,114	2,428,895	0
51. Wyoming WY	L	295,342	1,703	0	0	297,045	182
52. American Samoa AS	N	600	0	0	0	600	0
53. Guam GU	L	63,940	466	0	0	64,406	0
54. Puerto Rico PR	L	605,419	78,755	0	0	684,174	0
55. US Virgin Islands VI	N	1,938	0	0	0	1,938	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CN	N	16,821	0	0	0	16,821	0
58. Aggregate Other Alien OT	XXX	396,342	215,664	0	0	612,006	91
59. Subtotal	(a) 52	148,476,050	6,299,762	3,153,998	1,803,572	159,733,382	81,180
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	28,124	0	0	0	28,124	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	148,504,174	6,299,762	3,153,998	1,803,572	159,761,506	81,180
96. Plus Reinsurance Assumed	XXX	762,926	0	0	0	762,926	0
97. Totals (All Business)	XXX	149,267,100	6,299,762	3,153,998	1,803,572	160,524,432	81,180
98. Less Reinsurance Ceded	XXX	42,483,574	3,166,358	2,840,372	0	48,490,304	0
99. Totals (All Business) less Reinsurance Ceded	XXX	106,783,526	3,133,404	313,626	1,803,572	112,034,128	81,180
DETAILS OF WRITE-INS							
5801. ARGENTINA	XXX	0	3,176	0	0	3,176	0
5802. AUSTRALIA	XXX	4,590	75	0	0	4,665	0
5803. AUSTRIA	XXX	2,220	0	0	0	2,220	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	389,532	212,413	0	0	601,945	91
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	396,342	215,664	0	0	612,006	91
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	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?	YES
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?	YES
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:

* 9 1 4 1 3 2 0 1 1 4 9 0 0 0 0 0 1 *

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* 9 1 4 1 3 2 0 1 1 4 4 8 0 0 0 0 1 *

* 9 1 4 1 3 2 0 1 1 4 4 5 0 0 0 0 1 *

* 9 1 4 1 3 2 0 1 1 4 4 9 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Estimated premium tax offset on the provision for future GFA	655,418	0	655,418	655,418
2505. Investment Receivable	102,001	92,747	9,254	5,531
2506. Other assets non-admitted	2,079	2,079	0	0
2597. Summary of remaining write-ins for Line 25	759,498	94,826	664,672	660,949

Additional Write-Ins for Schedule T:

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
5804. BANGLADESH	XXX	0	6,105	0	0	6,105	0
5805. BELGIUM	XXX	39,930	0	0	0	39,930	0
5806. BRAZIL	XXX	0	150	0	0	150	0
5807. CAMBODIA	XXX	780	1,800	0	0	2,580	0
5808. CAMEROON	XXX	0	498	0	0	498	0
5809. CHILE	XXX	150	600	0	0	750	0
5810. CHINA	XXX	17,110	1,500	0	0	18,610	0
5811. CZECH REPUBLIC	XXX	1,150	0	0	0	1,150	0
5812. Department of Defense	XXX	41,028	33,982	0	0	75,010	0
5813. ENGLAND	XXX	24,718	0	0	0	24,718	91
5814. EQUADOR	XXX	0	559	0	0	559	0
5815. ETHIOPIA	XXX	3,600	0	0	0	3,600	0
5816. FINLAND	XXX	0	5,730	0	0	5,730	0
5817. FINLAND	XXX	6,000	0	0	0	6,000	0
5818. FRANCE	XXX	3,820	0	0	0	3,820	0
5819. GERMANY	XXX	31,636	0	0	0	31,636	0
5820. HONG KONG	XXX	22,817	0	0	0	22,817	0
5821. HUNGARY	XXX	0	13,240	0	0	13,240	0
5822. INDIA	XXX	3,109	0	0	0	3,109	0
5823. INDONESIA	XXX	4,800	2,175	0	0	6,975	0
5824. IRELAND	XXX	600	0	0	0	600	0
5825. ISRAEL	XXX	300	0	0	0	300	0
5826. ITALY	XXX	310	0	0	0	310	0
5827. JAPAN	XXX	1,094	3,734	0	0	4,828	0
5828. JORDAN	XXX	600	0	0	0	600	0
5829. KOREA, REPUBLIC OF	XXX	0	3,571	0	0	3,571	0
5830. LITHUANIA	XXX	1,233	0	0	0	1,233	0
5831. LUXEMBOURG	XXX	35,170	0	0	0	35,170	0
5832. MALAYSIA	XXX	2,520	363	0	0	2,883	0
5833. MEXICO	XXX	300	0	0	0	300	0
5834. NETHERLANDS	XXX	594	0	0	0	594	0
5835. PARAGUAY	XXX	600	0	0	0	600	0
5836. PHILIPPINES	XXX	3,740	0	0	0	3,740	0
5837. POLAND	XXX	0	12,582	0	0	12,582	0
5838. RUSSIA	XXX	0	3,889	0	0	3,889	0
5839. SINGAPORE	XXX	2,150	15,228	0	0	17,378	0
5840. SWEDEN	XXX	410	0	0	0	410	0
5841. SWITZERLAND	XXX	24,743	0	0	0	24,743	0
5842. TAIWAN	XXX	54,105	21,805	0	0	75,910	0
5843. TANZANIA	XXX	345	0	0	0	345	0
5844. THAILAND	XXX	450	313	0	0	763	0
5845. UGANDA	XXX	0	750	0	0	750	0
5846. UNITED ARAB EMIRATES	XXX	507	1,800	0	0	2,307	0
5847. UNITED KINGDOM	XXX	59,113	78,813	0	0	137,926	0
5848. VIETNAM	XXX	0	3,226	0	0	3,226	0
5897. Summary of remaining write-ins for line 58	XXX	389,532	212,413	0	0	601,945	91

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	37,040,603	37,082,494
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	855,993
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	241,229	897,884
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	36,799,374	37,040,603
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	36,799,374	37,040,603

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	12,415,876	12,504,703
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	16,425,845	0
2.2 Additional investment made after acquisition	0	8,510
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	379	1,463
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	176,061	98,800
8. Deduct amortization of premium and mortgage interest points and commitment fees	36,353	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	28,629,686	12,415,876
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	28,629,686	12,415,876
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	28,629,686	12,415,876

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	4,120,276	6,432,306
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	85,721
2.2 Additional investment made after acquisition	214,257	516,693
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(110,381)	(84,609)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	518
8. Deduct amortization of premium and depreciation	387,143	2,829,317
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,837,009	4,120,276
12. Deduct total nonadmitted amounts	1,019	100
13. Statement value at end of current period (Line 11 minus Line 12)	3,835,990	4,120,176

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	974,425,732	813,940,978
2. Cost of bonds and stocks acquired	58,318,988	514,694,710
3. Accrual of discount	201,867	1,053,318
4. Unrealized valuation increase (decrease)	3,686,575	945,766
5. Total gain (loss) on disposals	353,380	2,450,755
6. Deduct consideration for bonds and stocks disposed of	38,535,315	355,113,951
7. Deduct amortization of premium	735,556	3,077,946
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	23,886	467,898
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	997,691,784	974,425,732
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	997,691,784	974,425,732

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)	847,977,705	452,944,618	492,202,506	639,498	809,359,315	0	0	847,977,705
2. Class 2 (a)	291,922,445	36,682,938	8,494,664	(1,632,900)	318,477,819	0	0	291,922,445
3. Class 3 (a)	20,883,029	0	1,079,367	(47)	19,803,615	0	0	20,883,029
4. Class 4 (a)	10,786,039	0	29,589	(705)	10,755,745	0	0	10,786,039
5. Class 5 (a)	10,609,856	968,330	505,190	763,992	11,836,988	0	0	10,609,856
6. Class 6 (a)	992,860	0	16,086	208,769	1,185,543	0	0	992,860
7. Total Bonds	1,183,171,934	490,595,886	502,327,402	(21,393)	1,171,419,025	0	0	1,183,171,934
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,183,171,934	490,595,886	502,327,402	(21,393)	1,171,419,025	0	0	1,183,171,934

(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	45,255,096	XXX	45,233,538	6,493	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	68,545,707	89,053,508
2. Cost of short-term investments acquired	252,344,769	755,244,564
3. Accrual of discount	16,233	80,610
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	275,651,596	775,832,976
7. Deduct amortization of premium	17	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)	45,255,096	68,545,707
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	45,255,096	68,545,707

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(971,372)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	78,052
4.	Total gain (loss) on termination recognized	0
5.	Considerations received (paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(893,320)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(893,320)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				(2)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				0
3.1	Change in variation margin on open contracts			3,435,790	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	1,744,840			
3.24	Section 1, Column 16, prior year	(1,690,951)	3,435,791	3,435,791	
3.3	Subtotal (line 3.1 minus Line 3.2)				(1)
4.1	Variation margin on terminated contracts during the year		(2,680,090)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(2,680,090)	(2,680,090)		
4.3	Subtotal (line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				0
5.2	Used to adjust basis of hedged items				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(3)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(3)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check		
1.	Part A, Section 1, Column 14	(893,320)	
2.	Part B, Section 1, Column 14	0	
3.	Total (Line 1 plus Line 2)		(893,320)
4.	Part D, Column 5	3,094	
5.	Part D, Column 6	(896,414)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check		
7.	Part A, Section 1, Column 16	(893,320)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(893,320)
10.	Part D, Column 8	3,094	
11.	Part D, Column 9	(896,414)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	15	
14.	Part B, Section 1, Column 19	1,577,903	
15.	Part D, Column 11	1,577,919	
16.	Total (Line 13 plus Line 14 minus Line 15)		(1)

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	173,613,930	62,143,892
2. Cost of cash equivalents acquired	183,988,887	676,215,157
3. Accrual of discount	122,174	98,077
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	410	(354)
6. Deduct consideration received on disposals	192,614,327	564,842,843
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)	165,111,074	173,613,930
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	165,111,074	173,613,930

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
87847	Calabasas	CA		03/01/2011	7.150	16,425,845	0	58,220,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	16,425,845	0	58,220,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	16,425,845	0	58,220,000
3399999. Total Mortgages				XXX	XXX	16,425,845	0	58,220,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
87847	Calabasas	CA		03/01/2011		0	0	(36,353)	0	0	(36,353)	0	0	158,380	0	0	0
89245	Fort Lauderdale	FL		11/12/2004		6,868,066	0	379	0	0	379	0	0	0	0	0	0
89520	Westminster	CO		08/17/2005		2,474,883	0	0	0	0	0	0	0	17,681	0	0	0
0299999. Total - Mortgages With Partial Repayments						9,342,949	0	(35,974)	0	0	(35,974)	0	0	176,061	0	0	0
0599999. Total Mortgages						9,342,949	0	(35,974)	0	0	(35,974)	0	0	176,061	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 Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Foss Virginia 2010 Fund I, LLC	St. Paul	MN	Virginia Historic Partners, LLC, a Minnesota limited liability company		09/22/2010	0	-	127,375	0	-	2.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	127,375	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	Apollo Tax Credit Fund VIII LP	Boston	MA	Apollo Housing II LLC		06/30/2000	0	-	86,882	0	397,147	59.5
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	86,882	0	397,147	XXX
3999999. Subtotal - Unaffiliated								0	214,257	0	397,147	XXX
4199999. Totals								0	214,257	0	397,147	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
65504L AG 2	NOBLE HOLDING INTERNATI 6.050% 03/01/41	R	01/31/2011	BARCLAYS		1,490,835	1,500,000	0	1FE
902118 BQ 0	TYCO INTERNATIONAL FINA 4.625% 01/15/23	F	02/11/2011	RBC DOMINION SECURITIES CORP		2,956,650	3,000,000	13,104	1FE
125509 BQ 1	CIGNA CORP 5.875% 03/15/41		03/02/2011	BANK OF AMERICA		2,980,680	3,000,000	0	2FE
126117 AR 1	CNA FINANCIAL CORP 5.750% 08/15/21		02/09/2011	J.P. MORGAN SECURITIES INC		2,988,780	3,000,000	0	2FE
25459H BA 2	DIRECTV HOLDINGS 5.000% 03/01/21		03/07/2011	CREDIT SUISSE/FIRST BOSTON		1,244,488	1,250,000	0	2FE
38011M AK 4	GMX RESOURCES INC 144A 11.375% 02/15/19		02/04/2011	CREDIT SUISSE/FIRST BOSTON		968,330	1,000,000	0	5FE
38141G GM 0	GOLDMAN SACHS GROUP INC 6.250% 02/01/41		01/21/2011	GOLDMAN SACHS & CO		1,494,345	1,500,000	0	1FE
42217K AW 6	HEALTH CARE REIT 5.250% 01/15/22		03/09/2011	UBS WARBURG SECURITIES		4,966,950	5,000,000	0	2FE
460146 CE 1	INTL PAPER CO 7.500% 08/15/21		02/16/2011	CITIGROUP		3,552,360	3,000,000	4,375	2FE
56585A AB 8	MARATHON PETROLEUM 5.125% 03/01/21		01/27/2011	MORGAN STANLEY & CO. INC		1,499,205	1,500,000	0	2FE
577081 AU 6	MATTEL INC 6.200% 10/01/40		02/24/2011	CITIGROUP		490,600	500,000	13,175	2FE
615369 AA 3	MOODYS CORPORATION 5.500% 09/01/20		01/11/2011	DEUTSCHE BANC ALEX BROWN		4,012,400	4,000,000	88,611	2FE
651639 AM 8	NEWMONT MNG CORP 6.250% 10/01/39		01/06/2011	CREDIT SUISSE/FIRST BOSTON		1,075,250	1,000,000	17,361	2FE
652482 BZ 2	NEWS AMERICA INC 144A 4.500% 02/15/21		02/09/2011	J.P. MORGAN SECURITIES INC		2,981,400	3,000,000	0	2FE
867914 BD 4	SUNTRUST BANKS INC 3.600% 04/15/16		03/21/2011	SUNTRUST GLOBAL MARKETS		2,499,025	2,500,000	0	2FE
89233P 4S 2	TOYOTA MOTOR CREDIT COR 4.250% 01/11/21		01/05/2011	BARCLAYS		4,992,350	5,000,000	0	1FE
064149 C8 8	BANK OF NOVA SCOTIA 4.375% 01/13/21	A	01/06/2011	BANK OF AMERICA		5,491,200	5,500,000	0	1FE
03938L AP 9	ARCELORMITTAL SA 7.000% 10/15/39	F	01/25/2011	MORGAN STANLEY & CO. INC		1,031,260	1,000,000	20,028	2FE
03938L AS 3	ARCELORMITTAL SA 6.750% 03/01/41	F	02/28/2011	BANK OF AMERICA		1,487,640	1,500,000	0	2FE
03938L AU 8	ARCELORMITTAL SA 5.500% 03/01/21	F	02/28/2011	CITIGROUP		1,490,355	1,500,000	0	2FE
05565Q BQ 0	BP CAPITAL MARKETS PLC 3.200% 03/11/16	F	03/08/2011	CITIGROUP		1,248,850	1,250,000	0	1FE
38060A AA 2	GOLD FIELDS OROGEN HOLD 4.875% 10/07/20	F	01/11/2011	Various		4,382,545	4,500,000	58,771	2FE
404280 AK 5	HSBC HOLDINGS PLC 5.100% 04/05/21	F	03/29/2011	HSBC SECURITIES INC		2,993,490	3,000,000	0	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					58,318,988	58,000,000	215,425	XXX
8399997.	Total - Bonds - Part 3					58,318,988	58,000,000	215,425	XXX
8399999.	Total - Bonds					58,318,988	58,000,000	215,425	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					58,318,988	XXX	215,425	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
83162C PS 6	SBA 2005-20H 1 5.110% 08/01/25		02/01/2011	Redemption 102.5553		1,263	1,232	1,232	1,232	0	0	0	0	0	1,232	0	31	31	31	08/01/2025	1
83162C PS 6	SBA 2005-20H 1 5.110% 08/01/25		02/01/2011	Paydown		7,688	7,688	7,688	7,688	0	0	0	0	0	7,688	0	0	0	196	08/01/2025	1
912810 EQ 7	US TREASURY BOND 6.250% 08/15/23		03/24/2011	J.P. MORGAN SECURITIES INC.		250,429	200,000	236,531	229,028	0	(385)	0	(385)	0	228,643	0	21,786	21,786	7,562	08/15/2023	1
0599999.	Total - Bonds - U.S. Government					259,380	208,920	245,451	237,948	0	(385)	0	(385)	0	237,563	0	21,817	21,817	7,789	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31402R RN 1	FNMA 735893 5.000% 10/01/35		03/01/2011	Paydown		146,386	146,386	147,856	147,804	0	(1,417)	0	(1,417)	0	146,386	0	0	0	1,115	10/01/2035	1
31407Y RS 0	FNMA 844797 4.500% 10/01/35		03/01/2011	Paydown		3,149	3,149	3,177	3,176	0	(27)	0	(27)	0	3,149	0	0	0	21	10/01/2035	1
31412Q YQ 6	FNMA 932319 4.000% 12/01/39		03/01/2011	Paydown		6,879	6,879	6,847	6,847	0	32	0	32	0	6,879	0	0	0	27	12/01/2039	1
31412T NX 7	FNMA 934306 5.500% 06/01/38		03/01/2011	Paydown		96,489	96,489	103,183	103,051	0	(6,561)	0	(6,561)	0	96,489	0	0	0	745	06/01/2038	1
31414X U8 3	FNMA 979507 5.500% 04/01/38		03/01/2011	Paydown		17,247	17,247	18,444	18,420	0	(1,173)	0	(1,173)	0	17,247	0	0	0	148	04/01/2038	1
31416P VF 1	FNMA AA6013 4.500% 05/01/39		03/01/2011	Paydown		65,092	65,092	65,662	65,646	0	(553)	0	(553)	0	65,092	0	0	0	500	05/01/2039	1
31416W RJ 3	FNMA AB1388 4.500% 08/01/40		03/01/2011	Paydown		1,027	1,027	1,036	1,036	0	(9)	0	(9)	0	1,027	0	0	0	6	08/01/2040	1
31417M NG 4	FNMA AC3090 4.500% 09/01/39		03/01/2011	Paydown		4,377	4,377	4,404	4,403	0	(26)	0	(26)	0	4,377	0	0	0	38	09/01/2039	1
31417Y TT 4	FNMA MA0561 4.000% 11/01/40		03/01/2011	Paydown		51,451	51,451	51,210	51,211	0	240	0	240	0	51,451	0	0	0	351	11/01/2040	1
31418N XS 4	FNMA AD1588 4.000% 02/01/40		03/01/2011	Paydown		8,526	8,526	8,486	8,486	0	40	0	40	0	8,526	0	0	0	50	02/01/2040	1
31418S XB 0	FNMA AD5173 4.000% 09/01/40		03/01/2011	Paydown		521	521	519	519	0	2	0	2	0	521	0	0	0	4	09/01/2040	1
31418V WQ 1	FNMA AD7854 4.500% 06/01/40		03/01/2011	Paydown		1,981	1,981	1,999	1,999	0	(18)	0	(18)	0	1,981	0	0	0	11	06/01/2040	1
31418X 7J 1	FNMA AD9896 4.000% 08/01/40		03/01/2011	Paydown		32,042	32,042	31,892	31,893	0	149	0	149	0	32,042	0	0	0	188	08/01/2040	1
31418X ML 9	FNMA AD9362 4.000% 09/01/40		03/01/2011	Paydown		688	688	685	685	0	3	0	3	0	688	0	0	0	3	09/01/2040	1
31418Y AG 1	FNMA AD9906 4.000% 08/01/40		03/01/2011	Paydown		12,419	12,419	12,361	12,361	0	58	0	58	0	12,419	0	0	0	96	08/01/2040	1
31419C BX 0	FNMA AE1853 4.000% 08/01/40		03/01/2011	Paydown		1,854	1,854	1,845	1,845	0	9	0	9	0	1,854	0	0	0	9	08/01/2040	1
31419C XY 4	FNMA AE2494 4.000% 09/01/40		03/01/2011	Paydown		103,291	103,291	102,807	102,810	0	481	0	481	0	103,291	0	0	0	664	09/01/2040	1
31419E 4B 2	FNMA AE4417 4.000% 10/01/40		03/01/2011	Paydown		1,060	1,060	1,055	1,055	0	5	0	5	0	1,060	0	0	0	7	10/01/2040	1
31419E SP 5	FNMA AE4125 4.000% 10/01/40		03/01/2011	Paydown		99,056	99,056	98,591	98,595	0	461	0	461	0	99,056	0	0	0	571	10/01/2040	1
31419F EJ 1	FNMA AE4636 4.000% 10/01/40		03/01/2011	Paydown		4,357	4,357	4,337	4,337	0	20	0	20	0	4,357	0	0	0	29	10/01/2040	1
31419F UH 7	FNMA AE5083 4.000% 09/01/40		03/01/2011	Paydown		17,615	17,615	17,532	17,533	0	82	0	82	0	17,615	0	0	0	88	09/01/2040	1
31419F W5 1	FNMA AE5167 4.000% 09/01/40		03/01/2011	Paydown		107	107	107	107	0	1	0	1	0	107	0	0	0	1	09/01/2040	1
31419F XP 6	FNMA AE5185 4.000% 09/01/40		03/01/2011	Paydown		1,127	1,127	1,122	1,122	0	5	0	5	0	1,127	0	0	0	8	09/01/2040	1
31419H 5P 3	FNMA AE7153 4.000% 10/01/40		03/01/2011	Paydown		12,670	12,670	12,611	12,611	0	59	0	59	0	12,670	0	0	0	83	10/01/2040	1
31419H T3 6	FNMA AE6869 4.000% 10/01/40		03/01/2011	Paydown		10,401	10,401	10,352	10,352	0	49	0	49	0	10,401	0	0	0	68	10/01/2040	1
31419H XN 7	FNMA AE6984 4.000% 10/01/40		03/01/2011	Paydown		7,525	7,525	7,490	7,490	0	35	0	35	0	7,525	0	0	0	36	10/01/2040	1
31419J 7G 7	FNMA AE8094 4.000% 10/01/40		03/01/2011	Paydown		5,958	5,958	5,930	5,930	0	28	0	28	0	5,958	0	0	0	28	10/01/2040	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					713,295	713,295	721,540	721,324	0	(8,025)	0	(8,025)	0	713,295	0	0	0	4,895	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 DE 7	AMERICAN BUS FIN SERV 4.280% 08/01/33		03/01/2011	Paydown		22,149	22,149	22,004	21,919	0	230	0	230	0	22,149	0	0	0	(1,620)	09/01/2023	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)
05947U 4C 9	BANC OF A COMM MTGE 200 5.196% 09/01/47		03/01/2011	Paydown		46,229	46,229	46,388	46,244	0	(15)	0	(15)	0	46,229	0	0	0	418	03/01/2015	1Z*
07383F 7V 4	BEAR STEARNS COMM 2005- 4.581% 06/01/41		03/01/2011	Paydown		180,929	180,929	179,685	180,096	0	833	0	833	0	180,929	0	0	0	1,509	06/01/2041	1Z*
07387B EA 7	BEAR STEARNS COMM 2005- 5.382% 12/01/40		03/01/2011	Paydown		98,869	98,869	99,409	98,949	0	(80)	0	(80)	0	98,869	0	0	0	998	01/01/2015	1Z*
12513X AD 4	CITIGROUP/DEUTSCHE 2006 5.376% 01/01/46		03/01/2011	Paydown		1,687	1,687	1,695	1,687	0	0	0	0	0	1,687	0	0	0	23	04/01/2014	1Z*
126380 AA 2	CREDIT SUISSE MTGE CAP 5.000% 11/01/36		03/01/2011	Paydown		10,354	10,354	9,821	9,846	0	509	0	509	0	10,354	0	0	0	69	11/01/2036	3Z*
126673 DP 4	COUNTRYWIDE ABS CERTS 4.711% 12/01/34		03/01/2011	Paydown		241,894	241,894	241,882	241,882	0	12	0	12	0	241,894	0	0	0	1,833	12/01/2034	1Z*
126673 ZU 9	COUNTRYWIDE ABS CERTS 5.219% 08/01/35		03/01/2011	Paydown		15,905	15,905	15,904	15,904	0	1	0	1	0	15,905	0	0	0	141	08/01/2035	2Z*
12670B AF 6	COUNTRYWIDE ABS CERTS 5.779% 05/01/37		03/01/2011	Paydown		29,589	29,589	29,587	29,587	0	2	0	2	0	29,589	0	0	0	291	05/01/2037	4Z*
161546 FW 1	CHASE FNDG MTGE LN ABS 4.429% 10/01/14		03/01/2011	Paydown		459,612	459,612	459,599	459,599	0	13	0	13	0	459,612	0	0	0	3,547	10/01/2014	1Z*
172973 5J 4	CITICORP RES MTGE 2006- 5.000% 02/01/36		03/01/2011	Paydown		9,537	9,537	9,022	9,033	0	505	0	505	0	9,537	0	0	0	59	02/01/2036	1Z*
17310M BS 8	CITIGROUP COMM MTG TR 5.501% 10/01/49		11/01/2010	Paydown		732	732	726	726	0	6	0	6	0	732	0	0	0	3	10/01/2049	3FE
17310M BS 8	CITIGROUP COMM MTG TR 5.501% 10/01/49		01/01/2011	Various		(681)	(732)	(726)	(726)	0	0	0	0	0	(726)	0	45	45	2,331	07/01/2018	3FE
22541S 2R 8	CSFB MTG SEC CORP 2004- 4.587% 11/01/37		03/01/2011	Paydown		230,018	230,018	225,643	228,578	0	1,441	0	1,441	0	230,018	0	0	0	2,007	11/01/2037	1Z*
22546Q AD 9	CREDIT SUISSE FIRST BOS 5.400% 01/14/20	F	01/06/2011	BANK OF AMERICA		5,580,245	5,500,000	5,486,580	5,487,450	0	131	0	131	0	5,487,580	0	92,665	92,665	146,025	01/14/2020	1FE
22943N AA 1	CREDIT SUISSE/MS 2006-H 0.445% 05/15/23		03/15/2011	Paydown		210,409	210,409	210,313	210,398	0	10	0	10	0	210,409	0	0	0	161	05/15/2023	1Z*
22944B CX 4	CREDIT SUISSE MTG 2007- 7.000% 08/01/37		03/01/2011	Paydown		117,046	117,046	120,191	120,044	0	(2,998)	0	(2,998)	0	117,046	0	0	0	1,410	07/01/2037	3Z*
291701 CR 9	EMPIRE FNDG 1998-2 M1 7.490% 06/01/24		03/01/2011	Paydown		27,134	27,134	27,125	27,125	0	9	0	9	0	27,134	0	0	0	370	06/01/2024	1Z*
319963 AP 9	FIRST DATA CORP EXCHGD 9.875% 09/24/15		01/24/2011	DEUTSCHE BANC ALEX BROWN		300,490	302,000	272,836	279,649	0	265	0	265	0	279,914	0	20,576	20,576	9,692	09/24/2015	5FE
35729P PC 8	FREMONT HOME LN TR 2006 0.570% 04/25/36		03/25/2011	Capital Distribution		14,017	0	14,017	14,017	0	0	0	0	0	14,017	0	0	0	0	02/25/2016	6Z*
36228C VR 1	GS MTG SEC CORP II 2005 4.680% 07/01/39		03/01/2011	Paydown		14,851	14,851	14,966	14,924	0	(73)	0	(73)	0	14,851	0	0	0	122	04/01/2014	1Z*
36228C ZS 5	GS MTG SEC CORP II 2007 0.350% 03/06/20		02/07/2011	Paydown		14,856	14,856	14,724	14,799	0	58	0	58	0	14,856	0	0	0	100	03/06/2020	1Z*
36828Q QD 1	GE CAPITAL COMM MTG 200 5.282% 11/01/45		03/01/2011	Paydown		135,711	135,711	136,389	135,831	0	(120)	0	(120)	0	135,711	0	0	0	1,265	05/01/2015	1Z*
378272 AA 6	GLENCORE FUNDING 144A 6.000% 04/15/14	F	03/10/2011	SEAPORT		4,168,800	3,860,000	4,031,577	3,997,868	0	(7,606)	0	(7,606)	0	3,990,262	0	178,538	178,538	94,833	04/15/2014	2FE
396789 JR 1	GREENWICH CAP COM FN 4.305% 08/01/42		03/01/2011	Paydown		46,127	46,127	45,769	45,938	0	189	0	189	0	46,127	0	0	0	442	08/01/2042	1Z*
40429C CX 8	HSBC FINANCE CORP 5.250% 01/14/11		01/14/2011	Maturity		750,000	750,000	751,590	749,978	0	22	0	22	0	750,000	0	0	0	19,688	01/14/2011	1FE
46625M RA 9	JPMORGAN CHASE COMM 200 4.200% 07/01/35		03/01/2011	Paydown		587,501	587,501	572,538	583,583	0	3,918	0	3,918	0	587,501	0	0	0	29,677	07/01/2035	1Z*
46625Y XQ 1	JPMORGAN CHASE COMM 5.192% 12/01/44		03/01/2011	Paydown		50,829	50,829	51,080	50,846	0	(18)	0	(18)	0	50,829	0	0	0	467	01/01/2015	1Z*
501044 CA 7	KROGER CO. 6.800% 04/01/11		02/28/2011	BNP PARIBAS		2,613,078	2,600,000	2,767,483	2,629,782	0	(20,533)	0	(20,533)	0	2,609,249	0	3,829	3,829	74,649	04/01/2011	2FE
52108H J6 2	LBUBS COMM MTGE TR 2004 4.547% 08/11/29		02/11/2011	Paydown		1,798,416	1,798,416	1,807,326	1,798,416	0	0	0	0	0	1,798,416	0	0	0	13,542	02/11/2011	1Z*
52521G AB 1	LEHMAN SM BAL COMM 2007 5.350% 03/01/37		03/01/2011	Paydown		489,791	489,791	489,382	489,382	0	409	0	409	0	489,791	0	0	0	5,234	03/01/2037	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 11/01/37		03/25/2011	Capital Distribution		28,705	0	28,705	28,705	0	0	0	0	0	28,705	0	0	0	0	10/01/2021	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 11/01/37		03/01/2011	Redemption 66.1364		16,724	25,287	16,725	16,725	0	0	0	0	0	16,725	0	0	0	0	11/01/2037	1Z*
539830 AT 6	LOCKHEED MARTIN CORPORA 4.250% 11/15/19		01/04/2011	Various		10,120,400	10,000,000	9,909,300	9,917,158	0	92	0	92	0	9,917,250	0	203,150	203,150	61,389	11/15/2019	1FE
539830 AU 3	LOCKHEED MARTIN CORPORA 5.500% 11/15/39		01/05/2011	Various		3,019,140	3,000,000	3,170,642	3,170,643	0	(80)	0	(80)	0	3,170,563	0	(151,423)	(151,423)	24,521	11/15/2039	1FE
539830 AV 1	LOCKHEED MARTIN CORPORA 5.720% 06/01/40		01/06/2011	WELLS FARGO BANK		1,539,735	1,500,000	1,675,380	1,674,635	0	(92)	0	(92)	0	1,674,543	0	(134,808)	(134,808)	9,533	06/01/2040	1FE
552953 AG 6	MGM RESORTS INTERNATION 5.875% 02/27/14		01/05/2011	CREDIT SUISSE/FIRST BOSTON		186,000	200,000	187,500	194,407	0	42	0	42	0	194,449	0	(8,449)	(8,449)	4,341	02/27/2014	5FE

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)
57164R AS 1	MARRIOTT VAC CLUB TR 20 4.506% 04/01/27		03/01/2011	Paydown		265,962	265,962	265,961	265,961	0	1	0	1	0	265,962	0	0	0	2,009	04/01/2027	1FE
59022H LF 7	MERRILL LYNCH MTG TR 5.232% 11/01/37		03/01/2011	Paydown		116,283	116,283	116,562	116,283	0	0	0	0	0	116,283	0	0	0	1,077	09/01/2014	1Z*
59022H NB 4	MERRILL LYNCH MTG TR 5.282% 01/01/44		03/01/2011	Paydown		28,670	28,670	28,826	28,676	0	(6)	0	(6)	0	28,670	0	0	0	265	11/01/2013	1Z*
617451 BP 3	MORGAN STNLY CAP I 2005 5.180% 11/01/42		03/01/2011	Paydown		46,688	46,688	46,942	46,693	0	(5)	0	(5)	0	46,688	0	0	0	605	12/01/2013	1Z*
61745M L2 7	MORGAN STNLY CAP I 2004 4.690% 06/01/41		03/01/2011	Paydown		119,615	119,615	116,438	119,329	0	286	0	286	0	119,615	0	0	0	601	06/01/2041	1Z*
654902 AB 1	NOKIA OYJ 5.375% 05/15/19	F	02/24/2011	MORGAN STANLEY & CO. INC.		512,860	500,000	528,275	526,328	0	(441)	0	(441)	0	525,888	0	(13,028)	(13,028)	7,913	05/15/2019	1FE
65536P AA 8	NOMURA ASSET ACC CORP 0.350% 05/25/36		03/25/2011	Capital Distribution		233	0	233	233	0	0	0	0	0	233	0	0	0	0	04/25/2036	1Z*
65536P AA 8	NOMURA ASSET ACC CORP 0.350% 05/25/36		03/25/2011	Redemption 67.6519		387	572	387	387	0	0	0	0	0	387	0	0	0	0	05/25/2036	1Z*
73316P CF 5	POPULAR ABS MTGE PT TR 5.000% 04/01/35		03/01/2011	Paydown		154,947	154,947	154,947	154,947	0	0	0	0	0	154,947	0	0	0	1,327	04/01/2035	1Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.650% 08/25/36		03/25/2011	Capital Distribution		1,927	0	1,927	1,927	0	0	0	0	0	1,927	0	0	0	0	09/25/2017	2Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.650% 08/25/36		03/01/2011	Redemption 88.7872		6,187	6,968	6,187	6,077	110	0	0	110	0	6,187	0	0	0	0	08/25/2036	2Z*
75970Q AH 3	RENAISSANCE HELT 2007-2 6.203% 06/01/37		03/25/2011	Capital Distribution		30,827	0	30,827	30,827	0	0	0	0	0	30,827	0	0	0	0	06/01/2037	5Z*
759950 FG 8	RENAISSANCE HELT 2005-1 4.970% 05/01/35		03/01/2011	Paydown		93,916	93,916	93,915	93,915	0	1	0	1	0	93,916	0	0	0	853	05/01/2035	1Z*
780153 AP 7	ROYAL CARIBBEAN CRUISES 6.875% 12/01/13		02/04/2011	WELLS FARGO BANK		1,077,500	1,000,000	932,500	950,453	0	1,509	0	1,509	0	951,961	0	125,539	125,539	12,986	12/01/2013	3FE
78487Q AD 2	STARWOOD VAC OWNERSHIP 6.960% 02/01/19		03/01/2011	Paydown		120,722	120,722	107,971	116,668	0	4,054	0	4,054	0	120,722	0	0	0	1,414	02/01/2019	2FE
893570 BR 1	TRANSCONT GAS PIPE CORP 7.000% 08/15/11		03/23/2011	MORGAN STANLEY & CO. INC.		1,649,316	1,610,000	1,722,700	1,649,831	0	(15,444)	0	(15,444)	0	1,634,387	0	14,929	14,929	69,811	08/15/2011	2FE
929766 BJ 1	WACHOVIA BANK COM MTG 4.043% 11/01/34		03/01/2011	Paydown		41,676	41,676	41,674	41,674	0	1	0	1	0	41,676	0	0	0	294	11/01/2034	1Z*
933632 AB 7	WASHINGTON MUTUAL 2007- 5.316% 12/01/49		03/01/2011	Paydown		116,025	116,025	116,025	116,025	0	0	0	0	0	116,025	0	0	0	1,061	12/01/2049	2Z*
G4302* AA 8	HARBOUR/MAINSAIL 0.316% 10/01/50		03/05/2011	Paydown		2,069	2,069	414	329	116	1,624	0	1,740	0	2,069	0	0	0	1	10/01/2050	6
3899999.	Total - Bonds - Industrial & Miscellaneous					37,562,638	36,800,843	37,455,488	37,262,190	226	(31,338)	0	(31,112)	0	37,231,076	0	331,563	331,563	609,287	XXX	XXX
8399997.	Total - Bonds - Part 4					38,535,313	37,723,058	38,422,479	38,221,462	226	(39,748)	0	(39,522)	0	38,181,934	0	353,380	353,380	621,971	XXX	XXX
8399999.	Total - Bonds					38,535,313	37,723,058	38,422,479	38,221,462	226	(39,748)	0	(39,522)	0	38,181,934	0	353,380	353,380	621,971	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					38,535,313	XXX	38,422,479	38,221,462	226	(39,748)	0	(39,522)	0	38,181,934	0	353,380	353,380	621,971	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Hedging Other - Interest Rate																						
4277, SWAP USD0/USD0	VA - SP 500	Exhibit 5.	EQUITY/INDEX	MORGAN_EQ	12/17/2010	06/22/2011	1	1,400	0.00 / 0.00	-	-	-	(396,263)		(396,263)	(341,915)	-	-	0	3		105
4289, SWAP USD0/USD0	VA - SP 500	Exhibit 5.	EQUITY/INDEX	MORGAN_EQ	01/21/2011	09/21/2011	1	3,275	0.00 / 0.00	-	-	-	(500,151)		(500,151)	(500,151)	-	-	0	11		105
4309, SWAP USD0/USD0	VA - SP 500	Exhibit 5.	EQUITY/INDEX	CREDSUIS_SEC	03/18/2011	04/19/2011	1	300	0.00 / 0.00	-	-	-	3,094		3,094	3,094	-	-	0	0		105
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	0	(893,320)	XXX	(893,320)	(838,972)	0	0	0	14	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	0	(893,320)	XXX	(893,320)	(838,972)	0	0	0	14	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	0	(893,320)	XXX	(893,320)	(838,972)	0	0	0	14	XXX	XXX
1209999. Total-Swaps										0	0	0	(893,320)	XXX	(893,320)	(838,972)	0	0	0	14	XXX	XXX
1409999. Total-Hedging Other										0	0	0	(893,320)	XXX	(893,320)	(838,972)	0	0	0	14	XXX	XXX
1449999. TOTAL										0	0	0	(893,320)	XXX	(893,320)	(838,972)	0	0	0	14	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
105	105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin 15 Cumulative	Change in Variation Margin 16 Gain (Loss) Recognized in Current Year	Change in Variation Margin 17 Gain (Loss) Used to Adjust Basis of Hedged Item	Change in Variation Margin 18 Deferred	19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)
Long Futures																			
Hedging Other																			
HIJ1	13	84	HSIHFE0411, Future	Equity Index Hedge	Exhibit 5	Equity/Index	04/28/2011	HKG	03/29/2011	22,943.3200	23,515.0000	48,021	0	48,021	50,948	-	-	119,191	101
VGM1	82	1,164	SX5EDTB0611, Future	Equity Index Hedge	Exhibit 5	Equity/Index	06/17/2011	EUX	03/28/2011	2,758.5000	2,844.0000	99,522	0	99,522	173,401	-	-	243,712	101
12829999. Total-Long Futures-Hedging Other												147,543	0	147,543	224,349	0	0	362,903	XXX
Other																			
	0	0								0.0000	0.0000	0	-	0	0	0	0	0	
1319999. Total-Long Futures-Other												0	0	0	0	0	0	0	XXX
1329999. Total-Long Futures												147,543	0	147,543	224,349	0	0	362,903	XXX
Short Futures																			
Hedging Other																			
SPM1	(54)	(13,500)	SPXCME0611, Future	VAGLB Hedge	Exhibit 5	Equity/Index	06/16/2011	CME	03/31/2011	1,289.2800	1,321.0000	(428,220)	0	(428,220)	1,520,491	-	-	1,215,000	100
1349999. Total-Short Futures-Hedging Other												(428,220)	0	(428,220)	1,520,491	0	0	1,215,000	XXX
Other																			
	0	0								0.0000	0.0000	0	-	0	0	0	0	0	
1379999. Total-Short Futures-Other												0	0	0	0	0	0	0	XXX
1389999. Total-Short Futures												(428,220)	0	(428,220)	1,520,491	0	0	1,215,000	XXX
1409999. Total-Hedging Other												(280,677)	0	(280,677)	1,744,840	0	0	1,577,903	XXX
1439999. Total-Other												0	0	0	0	0	0	0	XXX
1449999. TOTAL												(280,677)	0	(280,677)	1,744,840	0	0	1,577,903	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
100	100: Hedges Equity Risk in UL or VA Liabilities with Futures
101	101: Hedges Equity Risk in UL Liabilities with Futures

Broker Name	Net Cash Deposits
Brokers	
	0
Total Net Cash Deposits	0

NONE

SCHEDULE DB - PART D

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	0	0	0	0	0	0	1,577,904	1,577,904
NAIC 1 Designation											
CREDSUIS_SEC	Y	Y	0	3,094	0	3,094	3,094	0	3,094	0	0
MORGAN_EQ	Y	Y	0	0	(896,414)	0	0	(896,414)	0	15	0
0299999. Total NAIC 1 Designation			0	3,094	(896,414)	3,094	3,094	(896,414)	3,094	15	0
0899999. Totals			0	3,094	(896,414)	3,094	3,094	(896,414)	3,094	1,577,919	1,577,904

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

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
000000 00 0	BANK OF AMERICA CORP	1	7,000,000	7,000,000	05/18/2011
000000 00 0	FFI SELECT INSTITUTIONAL FUND	1	10,762,088	10,762,088	04/01/2011
000000 00 0	MORGAN STANLEY	1	5,000,000	5,000,000	06/14/2011
000000 00 0	TRI PARTY REPO GOLDMAN SACHS	1	3,000,000	3,000,000	08/01/2011
02086M S2 1	ALPINE SECURITIZATION	1	8,997,907	8,997,907	05/02/2011
06945M S4 9	BARTON CAPITAL LLC	1	5,998,514	5,998,514	05/04/2011
11765K RS 8	BRYANT PARK FUNDING LLC	1	7,998,778	7,998,778	04/26/2011
16536J R1 7	CHASHAM FINANCE LLC	1	8,500,000	8,500,000	04/01/2011
27873K R1 2	EBURY FINANCE LLC	1	8,500,000	8,500,000	04/01/2011
30603B S3 8	FALCON ASSET SEC CO LLC	1	4,998,800	4,998,800	05/03/2011
3686M1 RC 2	GEMINI SECURITIZATION CORP	1	2,999,780	2,999,780	04/12/2011
3686M1 RF 5	GEMINI SECURITIZATION CORP	1	5,999,440	5,999,440	04/15/2011
38346M SB 1	GOTHAM FUNDING CORP	1	5,998,266	5,998,266	05/11/2011
38346M SH 8	GOTHAM FUNDING CORP	1	3,998,671	3,998,671	05/17/2011
38501C RC 3	LLOYDS BANKING GROUP PLC	1	4,999,603	4,999,603	04/12/2011
52468K S3 6	LEGACY CAPITAL LLC	1	2,999,146	2,999,146	05/03/2011
5705X5 TH 4	MARKET STREET FNDG LLC	1	3,997,775	3,997,775	06/17/2011
5766P1 RD 5	MATCHPOINT MASTER TRUST	1	5,999,520	5,999,520	04/13/2011
5766P1 SR 3	MATCHPOINT MASTER TRUST	1	2,998,740	2,998,740	05/25/2011
6117P5 RD 1	MONT BLANC CAPITAL CORP	1	6,999,440	6,999,440	04/13/2011
6117P5 SD 0	MONT BLANC CAPITAL CORP	1	1,999,346	1,999,346	05/13/2011
65409S R4 2	NIEUW AMSTERDAM REC	1	7,999,827	7,999,827	04/04/2011
8342E3 R4 0	SOLITAIRE FUNDING LLC	1	5,999,850	5,999,850	04/04/2011
85520M T6 0	STARBIRD FUNDING CORP	1	4,997,524	4,997,524	06/06/2011
85520M T7 8	STARBIRD FUNDING CORP	1	2,998,492	2,998,492	06/07/2011
86888N R5 6	BARCLAYS PLC	1	2,999,903	2,999,903	04/05/2011
87019S R8 9	SWEDBANK	1	4,999,767	4,999,767	04/08/2011
89233H TM 6	TOYOTA MOTOR CORP	1	4,995,721	4,995,721	06/21/2011
92646L RL 6	MITSUBISHI UFJ FINANCIAL GROUP	1	7,998,944	7,998,944	04/20/2011
9612C1 W8 6	WESTPAC BANKING CORP	1	2,995,466	2,995,466	09/08/2011
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			165,731,308	165,731,308	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1	3Z	935,381	1,040,168	02/25/2038
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			935,381	1,040,168	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					
05522R AA 6	BANK OF AMERICA CC TR	1FE	1,499,625	1,499,832	11/15/2013
05522R CB 2	BANK OF AMERICA CR CARD TR	1FE	1,755,320	1,755,589	12/15/2013
06424H BN 6	BANC OF A LARGE LN 2005-MIB1	1Z	482,311	498,840	03/15/2022
14041N EJ 6	CAP ONE MULTI-AST EXE TRUST	1FE	5,028,800	5,028,306	04/15/2014
161571 CW 2	CHASE ISSUANCE TR	1FE	2,532,798	2,532,581	05/15/2013
17305E DF 9	CITIBANK CREDIT CARD ISSUANCE	1FE	1,507,965	1,508,211	05/10/2013
46629R AA 2	JPMORGAN CHASE COMM 2006-FL2A	1Z	109,793	110,372	11/15/2018
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A	1Z	1,360,125	1,396,241	11/15/2018
52524N AA 5	LEHMAN FLOATING RATE 2007-LLFA	1Z	1,077,306	1,103,233	06/15/2022
61756L AA 9	MORGAN STNLY CAP I 2007-XLF9	1Z	427,600	445,472	12/15/2020
78445A AA 4	SLM STUDENT LN TR 2008-4	1FE	224,402	224,164	07/25/2013
78445C AA 0	SLM STUDENT LN TR 2008-6	1FE	386,077	385,693	10/25/2014
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			16,392,123	16,488,534	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			183,058,812	183,260,010	XXX
Totals					
7799999. Total - Issuer Obligations			165,731,308	165,731,308	XXX
7899999. Total - Residential Mortgage-Backed Securities			935,381	1,040,168	XXX
7999999. Total - Commercial Mortgage-Backed Securities			16,392,123	16,488,534	XXX
8399999. Subtotal - Bonds			183,058,812	183,260,010	XXX
9999999. Totals			183,058,812	183,260,010	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....(10,624,043) Book/Adjusted Carrying Value $.....(10,666,184)
2. Average balance for the year to date: Fair Value $.....183,632,712 Book/Adjusted Carrying Value $.....183,844,185
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....182,219,842 NAIC 2: $..........0 NAIC 3: $.....1,040,168 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....183,058,812 Book/Adjusted Carrying Value $.....183,260,010

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
Allfirst	Baltimore, Maryland		0.000	0	0	(12,341)	(11,741)	(37,181)	XXX
Bank of America	Clearwater, Florida		0.000	0	0	27,846	35,896	26,152	XXX
Bank of America	Dallas, Texas		0.000	0	0	(4,146)	379	670	XXX
Bank of America	Little Rock, Arkansas		0.000	0	0	83,671	45,694	44,622	XXX
Bank of New York	New York, New York		0.000	0	0	(4,432,044)	(5,145,888)	(4,420,732)	XXX
Bank One	Chicago, Illinois		0.000	0	0	506	405	735	XXX
Bank One	Phoenix, Arizona		0.000	0	0	5,501	4,665	3,854	XXX
Chase Manhatten Bank	New York, New York		0.000	0	0	1,623,240	1,717,695	1,567,712	XXX
Citibank Money Market	New York, New York		0.000	0	0	0	(100,569)	0	XXX
First Union National Bank of Florida	Jacksonville, Florida		0.000	0	0	245,387	245,387	769,509	XXX
HSBC Bank USA	New York, New York		0.000	0	0	124,746	420,068	167,660	XXX
Investors Bank & Trust Co.	Boston, Massachusetts		0.000	0	0	242,511	(92,370)	123,131	XXX
M&T Bank	Baltimore, Maryland		0.000	0	0	532,043	3,642,652	279,441	XXX
State Street Bank	Boston, Massachusetts		0.000	0	0	700,000	700,000	300,000	XXX
U.S. Bank	Cedar Rapids, Iowa		0.000	0	0	20,000	20,000	20,000	XXX
U.S. Bank	St. Paul, Minnesota		0.000	0	0	1,237,684	1,391,405	658,192	XXX
Wachovia Bank	Charlotte, North Carolina		0.000	0	0	151,949	154,673	25,708	XXX
Wells Fargo Bank	Minneapolis, Minnesota		0.000	0	0	1,152	2,737	1,446	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	547,705	3,031,088	(469,081)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	547,705	3,031,088	(469,081)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,350	2,350	2,350	XXX
0599999. Total Cash		XXX	XXX	0	0	550,055	3,033,438	(466,731)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Industrial and Miscellaneous (Unaffiliated) Issuer Obligations							
BARTON CAPITAL LLC CP 144A		01/18/2011	0.280	04/11/2011	16,033,752	0	9,104
CHARIOT FUNDING CP 144A		03/14/2011	0.230	05/09/2011	2,259,451	0	260
CHARIOT FUNDING CP 144A		02/25/2011	0.270	05/23/2011	32,987,127	0	8,659
LIBERTY STREET FDG LLC CP 144A		02/22/2011	0.270	05/12/2011	32,989,850	0	9,402
SOLITAIRE FUNDING LLC CP 144A		01/18/2011	0.300	04/18/2011	34,995,039	0	21,289
STRAIGHT A FUNDING LLC CP 144A		02/28/2011	0.250	05/19/2011	4,998,333	0	1,111
VICTORY RECEIVABLES CORP CP 144A		03/14/2011	0.240	04/13/2011	30,737,541	0	3,689
VICTORY RECEIVABLES CORP CP 144A		02/28/2011	0.270	04/25/2011	9,998,200	0	2,400
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations					164,999,293	0	55,914
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					164,999,293	0	55,914
Total							
7799999. Subtotals - Issuer Obligations					164,999,293	0	55,914
8399999. Subtotals - Bonds					164,999,293	0	55,914
Sweep Accounts							
CITIBANK MONEY MARKET GENERAL		03/31/2011	0.051	04/01/2011	755	0	0
CITIBANK MONEY MARKET		03/02/2011	0.051	04/01/2011	41,259	2	4
CITIBANK MONEY MARKET		11/15/2010	0.051	04/01/2011	2,250	0	0
CITIBANK MONEY MARKET		03/02/2011	0.051	04/01/2011	67,519	3	8
8499999. Total - Sweep Accounts					111,783	5	12
8699999. Total - Cash Equivalents					165,111,076	5	55,926