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QUARTERLY STATEMENT

As of June 30, 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 11th day of August, 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	822,897,854		822,897,854	941,187,367
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	28,930,689		28,930,689	33,238,372
3. Mortgage loans on real estate:				
3.1 First liens	24,951,368		24,951,368	12,415,877
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	36,493,281		36,493,281	37,040,603
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....1,071,121), cash equivalents ($.....64,993,376) and short-term investments ($.....55,084,996)	121,149,493		121,149,493	242,138,501
6. Contract loans (including $..........0 premium notes)	403,001,806		403,001,806	391,510,692
7. Derivatives			0	
8. Other invested assets	4,022,649	507	4,022,142	4,120,176
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets	138,375,362		138,375,362	193,926,194
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,579,822,502	507	1,579,821,995	1,855,577,782
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	11,449,193		11,449,193	12,119,911
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(853)		(853)	44,017
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	3,333,378		3,333,378	3,199,446
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	2,882,740	34,169	2,848,571	4,354,127
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	128,636		128,636	815,545
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	192,209,694	68,867,796	123,341,898	121,704,130
19. Guaranty funds receivable or on deposit	787,634		787,634	767,843
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	27,702,627		27,702,627	12,833,668
24. Health care ($..........0) and other amounts receivable	19,401,158	19,401,158	0	
25. Aggregate write-ins for other than invested assets	79,393,184	164,150	79,229,034	84,804,638
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,917,109,893	88,467,780	1,828,642,113	2,096,221,107
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	7,376,777,625		7,376,777,625	7,401,665,232
28. Total (Lines 26 and 27)	9,293,887,518	88,467,780	9,205,419,738	9,497,886,339

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Company owned life insurance	72,286,922		72,286,922	71,166,860
2502. Accounts receivable	5,695,139	45,637	5,649,502	11,958,026
2503. Estimated premium tax offset on the provision for future GFA	655,418		655,418	655,418
2598. Summary of remaining write-ins for Line 25 from overflow page	755,705	118,513	637,192	1,024,334
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	79,393,184	164,150	79,229,034	84,804,638

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,657,065,705 less $..........0 included in Line 6.3 (including $.....245,423,939 Modco Reserve)	1,657,065,705	1,661,176,269
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	545,579	559,849
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	14,485,460	15,179,471
4. Contract claims:		
4.1 Life	23,598,373	18,576,674
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	148,500	54,522
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....337,794 ceded	337,794	4,580,365
9.4 Interest Maintenance Reserve	27,380,435	27,069,936
10. Commissions to agents due or accrued - life and annuity contracts $.....56,098, accident and health $..........0 and deposit-type contract funds $..........0	56,098	40,771
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	5,300,175	8,536,552
13. Transfers to Separate Accounts due or accrued (net) (including $.....(436,330,698) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(436,330,697)	(490,532,929)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,312,418	6,104,778
15.1 Current federal and foreign income taxes, including $.....258,777 on realized capital gains (losses)	2,482,885	77,810,309
15.2 Net deferred tax liability		
16. Unearned investment income	9,781,958	9,800,267
17. Amounts withheld or retained by company as agent or trustee	1,630,808	3,526,131
18. Amounts held for agents' account, including $..........0 agents' credit balances	98,801	70,429
19. Remittances and items not allocated	2,162,273	2,947,366
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	7,815,444	9,216,530
24.02 Reinsurance in unauthorized companies	87,900	160,636
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	24,511,141	15,224,215
24.04 Payable to parent, subsidiaries and affiliates	35,506,405	19,956,907
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	1,595,148	971,372
24.09 Payable for securities		
24.10 Payable for securities lending	138,375,362	193,926,194
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,521,947,965	1,584,956,614
27. From Separate Accounts statement	7,376,777,625	7,401,665,232
28. Total liabilities (Lines 26 and 27)	8,898,725,590	8,986,621,846
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	71,331,429	70,527,059
32. Surplus notes		
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)	83,235,610	288,610,325
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	304,194,148	508,764,493
38. Totals of Lines 29, 30 and 37	306,694,148	511,264,493
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,205,419,738	9,497,886,339

DETAILS OF WRITE-INS

2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0
3101. Increase in admitted deferred tax assets persuant to SSAP No. 10R	71,331,429	70,527,059
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	71,331,429	70,527,059
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	224,714,615	258,783,948	524,952,987
2. Considerations for supplementary contracts with life contingencies	444,250	1,358,258	1,055,818
3. Net investment income	41,308,713	25,801,825	64,487,130
4. Amortization of Interest Maintenance Reserve (IMR)	667,845	201,816	668,911
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	(36,886,914)	21,152,089	108,259,065
7. Reserve adjustments on reinsurance ceded	(19,355,170)	(22,853,254)	(33,461,148)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	158,264,819	171,478,398	319,607,357
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	10,440,559	15,740,629	18,911,329
9. Totals (Lines 1 to 8.3)	379,598,717	471,663,709	1,004,481,449
10. Death benefits	34,203,522	37,784,816	84,881,247
11. Matured endowments (excluding guaranteed annual pure endowments)	9,156	11,844	20,204
12. Annuity benefits	12,982,177	11,947,366	25,524,964
13. Disability benefits and benefits under accident and health contracts	536,726	450,545	952,355
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	333,934,225	344,331,334	708,031,899
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	437,660	264,212	852,619
18. Payments on supplementary contracts with life contingencies	569,551	439,172	929,837
19. Increase in aggregate reserves for life and accident and health contracts	(4,124,834)	(11,014,234)	(55,670,572)
20. Totals (Lines 10 to 19)	378,548,183	384,215,055	765,522,553
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	65,235,874	62,586,653	124,707,022
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	45,436,301	47,740,121	93,770,142
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,056,907	8,356,037	18,466,624
25. Increase in loading on deferred and uncollected premiums	(145,912)	(111,149)	95,223
26. Net transfers to or (from) Separate Accounts net of reinsurance	(166,318,804)	(109,105,391)	(247,797,879)
27. Aggregate write-ins for deductions	35,186,412	24,749,435	12,630,138
28. Totals (Lines 20 to 27)	365,998,961	418,430,761	767,393,823
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	13,599,756	53,232,948	237,087,626
30. Dividends to policyholders	13,008	13,361	24,721
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	13,586,748	53,219,587	237,062,905
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	12,551,687	14,079,468	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)	1,035,061	39,140,119	132,262,483
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(268,023) (excluding taxes of $.....526,800 transferred to the IMR)	(547,475)	1,811,359	(9,123,462)
35. Net income (Line 33 plus Line 34)	487,586	40,951,478	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)	487,586	40,951,478	123,139,021
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(181,511)	(4,644,776)	3,566,983	782,683
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(1,813,706)	(1,143,086)	(10,050,482)
41. Change in nonadmitted assets	(1,707,525)	(3,876,745)	(30,670,500)
42. Change in liability for reinsurance in unauthorized companies	72,736	13,037,251	15,762,392
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	1,401,086	(2,255,947)	(732,066)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	50,829,884	(11,974)	125,426,051
52. Dividends to stockholders	(250,000,000)		(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	804,370	(3,013,708)	24,461,126
54. Net change in capital and surplus (Lines 37 through 53)	(204,570,345)	47,254,252	148,118,225
55. Capital and surplus as of statement date (Lines 36 + 54)	306,694,148	410,400,520	511,264,493

DETAILS OF WRITE-INS

08.301.	Miscellanous income	9,320,543	14,577,043	16,543,151
08.302.	Income earned on company owned life insurance	1,120,016	1,163,586	2,368,178
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	10,440,559	15,740,629	18,911,329
2701.	Consideration on reinsurance recapture	29,300,000		
2702.	Investment interest expense on funds withheld	5,886,296	24,750,432	12,629,498
2703.	Fines and penalties	116	(997)	640
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)	35,186,412	24,749,435	12,630,138
5301.	Change in admitted deferred tax assets persuant to SSAP No. 10R	804,370	(3,013,708)	24,461,126
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	804,370	(3,013,708)	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	225,311,587	260,255,220	526,163,325
2.	Net investment income	44,699,554	26,006,994	66,046,768
3.	Miscellaneous income	134,366,026	186,200,824	539,019,408
4.	Total (Lines 1 through 3)	404,377,167	472,463,038	1,131,229,501
5.	Benefit and loss related payments	379,715,808	396,181,713	824,387,372
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(220,714,807)	(166,353,266)	(355,103,296)
7.	Commissions, expenses paid and aggregate write-ins for deductions	129,093,105	144,957,097	255,238,297
8.	Dividends paid to policyholders	13,008	13,361	24,721
9.	Federal and foreign income taxes paid (recovered) net of $.....258,777 tax on capital gains (losses)	88,137,888	17,157,782	24,921,228
10.	Total (Lines 5 through 9)	376,245,002	391,956,687	749,468,322
11.	Net cash from operations (Line 4 minus Line 10)	28,132,165	80,506,351	381,761,179
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	202,031,107	200,329,010	355,113,967
	12.2 Stocks			
	12.3 Mortgage loans	3,984,473	64,107	98,800
	12.4 Real estate			
	12.5 Other invested assets	55,551,015	518	518
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,868	(354)	(354)
	12.7 Miscellaneous proceeds		31,524,178	232,294
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	261,571,463	231,917,459	355,445,225
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	83,191,483	297,868,117	514,694,710
	13.2 Stocks			
	13.3 Mortgage loans	16,425,845	8,465	8,510
	13.4 Real estate	(66,413)	591,837	855,993
	13.5 Other invested assets	544,783	569,551	194,528,608
	13.6 Miscellaneous applications	1,079,499	2,334,309	8,999,887
	13.7 Total investments acquired (Lines 13.1 to 13.6)	101,175,197	301,372,279	719,087,708
14.	Net increase (decrease) in contract loans and premium notes	11,491,114	6,082,312	12,828,128
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	148,905,152	(75,537,132)	(376,470,611)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds		2,601,718	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(562,957)	815,821	(313,753)
	16.5 Dividends to stockholders	250,000,000		100,000,000
	16.6 Other cash provided (applied)	(47,463,369)	(10,065,349)	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)	(298,026,326)	(6,647,810)	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)	(120,989,009)	(1,678,591)	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)	121,149,493	147,471,380	242,138,502

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

20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	291,709,396	283,289,767	576,863,611
3. Ordinary individual annuities	14,525,219	26,631,949	49,232,727
4. Credit life (group and individual)			
5. Group life insurance	3,677,870	1,894,414	4,551,949
6. Group annuities	3,186,687	4,555,289	9,135,529
7. A&H - group	6,788,423	6,432,324	12,282,413
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	319,887,595	322,803,743	652,066,230
12. Deposit-type contracts	174,821	145,416	322,741
13. Total	320,062,416	322,949,159	652,388,971

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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 :

	June 30, 2011	December 31, 2010
Net Income, State of Ohio Basis	$ 487,586	$123,139,021
State Prescribed Practices	0	0
State Permitted Practices	0	0
Net Income, NAIC SAP	$ 487,586	$123,139,021
Statutory Surplus, State of Ohio Basis	$306,694,148	$511,264,493
State Prescribed Practices	0	0
State Permitted Practices	0	0
Statutory Surplus, NAIC SAP	$306,694,148	$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 Securities

(2) Aggregate totals for loan-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	2,732,778	80,261	2,652,517	1,547,737
3rd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
4th Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
Aggregate Total	$ 3,732,772	$ 1,056,370	$ 2,676,403	$ 2,077,254

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
12668WAC1	961,823	941,722	20,101	941,722	470,608	2Q 2011
65536PAA8	39,819	38,905	914	38,905	21,801	2Q 2011
75970QAH3	1,731,135	1,671,890	59,245	1,671,890	1,055,328	2Q 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 June 30, 2011 are as follows:

a. Aggregate amount of unrealized losses:		
1. Less than 12 Months	$	41,769
2. 12 Months or Longer	$	16,620,677
b. Aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	6,406,918
2. 12 Months or Longer	$	68,282,900

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

On May 10, 2011 the Company paid a common stock dividend of $250,000,000 to its parent company, AEGON USA, LLC.

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

The Company paid a $250,000,000 dividend to its parent company, AEGON USA, LLC, on May 10, 2011. This amount consisted of a $23,100,000 ordinary cash dividend and a $226,900,000 extraordinary cash dividend.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Contingencies

No significant change.

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	$ -	$ 663,608	$ 561,516	$ 1,225,124
Hybrid Securities	-	-	-	-
Total Bonds	$ -	$ 663,608	$ 561,516	$ 1,225,124
Preferred stock				
Industrial and Misc	$ -	$ -	$ -	$ -
Total Preferred Stocks	$ -	$ -	$ -	$ -
Common Stock				
Industrial and Misc	$ -	$ -	$ -	$ -
Total Common Stock	$ -	$ -	$ -	$ -
Short Term (a)				
Government	$ -	$ 3,375	$ -	$ 3,375
Industrial and Misc	-	64,992,769	-	64,992,769
Hybrid Securities	-	-	-	-
Mutual Funds	-	55,081,621	-	55,081,621
Sweep Accounts	-	607	-	607
Total Short Term	$ -	$ 120,078,372	$ -	$ 120,078,372
Derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 7,376,777,625	$ -	$ -	$ 7,376,777,625
Total assets at fair value	$ 7,376,777,625	$ 120,741,980	$ 561,516	$ 7,498,081,121
b. Liabilities at fair value				
Derivative liabilities	$	$ (1,595,148)	$	$ (1,595,148)
Total liabilities at fair value	$ -	$ (1,595,148)	$ -	$ (1,595,148)

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

NOTES TO FINANCIAL STATEMENTS

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

	(1) Balance at 03/31/2011	(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 06/30/2011
Bonds							
RMBS	$	$	$	$	$	$	$ -
CMBS							-
Other	561,606			9,789	(9,313)	566	561,516
Preferred Stock							-
Common Stock							-
Short-Term							-
Derivatives							
Assets							-
Liabilities							-
Separate Accounts							-
Total	$ 561,606	$ -	$ -	$ 9,789	$ (9,313)	$ 566	$ 561,516

Note 21 - Other Items

Effective April 1, 2011, the Company recaptured the traditional life business that was previously reinsured on a coinsurance funds withheld basis to Transamerica International Re (Ireland) Ltd. (TIRI), an affiliate. The Company paid recapture consideration of $29,300,000, released the associated funds withheld liability of $22,729,115, recaptured life and claim reserves of $86,197,007 and $9,563,440, respectively, assumed other assets of $2,344,041 and released into income a previously deferred unamortized gain resulting from the original cession of this business to TIRI in the amount of $175,002 resulting in a pre-tax loss of $99,812,289 which has been included in the statement of operations.

Subsequently, effective April 1, 2011, the Company ceded the traditional life business on a coinsurance funds withheld basis to Transamerica International Re (Bermuda) Ltd. (TIRe), an affiliate. The Company received an initial ceding commission of $27,400,000, established a funds withheld liability of $23,061,615, released life and claim reserves of $86,197,007 and $9,563,440, respectively, and transferred other assets of $2,344,041 resulting in a pre-tax gain of $97,754,791 ($63,540,614 on a net of tax basis) which has been credited directly to unassigned surplus.

Effective April 1, 2011, Transamerica International Re (Ireland) Ltd. (TIRI), an affiliate, recaptured the BOLI/COLI catastrophic mortality risk that had previously been retro-ceded to the Company. The Company released life and claim reserves of $5,507,166 and $42,394, respectively, with no consideration exchanged, resulting in a pre-tax gain of $5,549,560 which has been included in the statement of operations.

Note 22 - Events Subsequent

As of August 10, 2011, the Company is not aware of any Type I Recognized or Type II Non-recognized events subsequent to June 30, 2011, which would have a material adverse effect upon the financial condition of the Company.

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 six months of 2011.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

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

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). 6/14/2011.........................

6.4 By what department or departments?
Ohio, Iowa, New York, Arkansas and Vermont

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [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: $......................4,022,649

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	$ 28,930,687
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	$ 28,930,687
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	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$24,951,368
1.14	Total mortgages in good standing	$24,951,368
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$24,951,368
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
2.1	A&H loss percent	77.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	196.0
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	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
Life Affiliates						
00000	AA-3190773	04/01/2011	Transamerica International Re Bermuda LTD	Bermuda	COFW/I	NO
00000	AA-3190773	04/01/2011	Transamerica International Re Bermuda LTD	Bermuda	COFW/G	NO
Life Non-Affiliates						
26921	22-2005057	05/01/2011	Everest Re	DELAWARE	CO/G	Yes

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	Accident and Health Insurance Premiums,		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Including Policy, Membership and Other Fees	Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	2,027,494	190,846		42,637	2,260,977	2,741
2. Alaska AK	L	382,322	1,500			383,822	
3. Arizona AZ	L	4,872,311	199,623		3,008	5,074,942	913
4. Arkansas AR	L	388,248	5,750			393,998	501
5. California CA	L	112,924,088	2,930,905	750,663	340,924	116,946,580	1,929
6. Colorado CO	L	5,863,879	465,298		730	6,329,907	36
7. Connecticut CT	L	2,405,216	150,331		1,830	2,557,377	4,307
8. Delaware DE	L	305,484	4,747			310,231	676
9. District of Columbia DC	L	423,935	12,946			436,881	135
10. Florida FL	L	9,835,972	2,661,007	318,009	372,517	13,187,505	22,298
11. Georgia GA	L	9,480,445	76,084	388,973	282,528	10,228,030	18,692
12. Hawaii HI	L	3,303,333	(318,936)		50,079	3,034,476	
13. Idaho ID	L	1,127,605	33,073	67,076		1,227,754	
14. Illinois IL	L	12,184,740	395,660	1,206,387	57,452	13,844,239	5,256
15. Indiana IN	L	3,308,188	912,005	779,873		5,000,066	654
16. Iowa IA	L	1,334,796	176,161	65,432		1,576,389	1,377
17. Kansas KS	L	1,215,434	282,167	704,472	53,262	2,255,335	452
18. Kentucky KY	L	960,704	511,773	14,828		1,487,305	
19. Louisiana LA	L	3,325,832	121,621		162,405	3,609,858	2,731
20. Maine ME	L	395,130	88,524			483,654	81
21. Maryland MD	L	9,217,267	(687,550)		300,275	8,829,992	9,370
22. Massachusetts MA	L	5,873,161	94,369			5,967,530	20,764
23. Michigan MI	L	3,404,553	7,623	120,339	72,149	3,604,664	17
24. Minnesota MN	L	2,809,025	96,433		80,133	2,985,591	186
25. Mississippi MS	L	747,188	25,380			772,568	912
26. Missouri MO	L	2,065,809	3,885	456,045	164,141	2,689,880	1,535
27. Montana MT	L	176,822	76,500		6,517	259,839	
28. Nebraska NE	L	695,167	51,919	236,328	5,075	988,489	1,504
29. Nevada NV	L	4,432,579	116,799		10,173	4,559,551	1
30. New Hampshire NH	L	393,337	25,819			419,156	
31. New Jersey NJ	L	6,671,368	80,543		43,154	6,795,065	7,236
32. New Mexico NM	L	454,477	26,091	75,038		555,606	294
33. New York NY	N	2,973,014	58,361			3,031,375	21
34. North Carolina NC	L	4,988,376	62,645		45,007	5,096,028	17,686
35. North Dakota ND	L	523,426	58,388			581,814	
36. Ohio OH	L	6,241,254	303,624	140,983	108,536	6,794,397	4,818
37. Oklahoma OK	L	657,653	61,280	223,226	40,668	982,827	33
38. Oregon OR	L	3,842,076	613,221		63,824	4,519,121	629
39. Pennsylvania PA	L	5,201,674	400,279		98,914	5,700,867	5,982
40. Rhode Island RI	L	263,069	1,880			264,949	
41. South Carolina SC	L	2,319,344	189,395			2,508,739	1,587
42. South Dakota SD	L	351,373	29,450	95,492		476,315	1,703
43. Tennessee TN	L	1,524,020	386,857		21,907	1,932,784	10,208
44. Texas TX	L	25,278,770	1,396,754	852,554	220,072	27,748,150	20,065
45. Utah UT	L	8,735,842	394,009		6,733	9,136,584	13
46. Vermont VT	L	81,741	9,696			91,437	
47. Virginia VA	L	7,441,734	1,111,894		502,969	9,056,597	5,470
48. Washington WA	L	4,889,402	(151,107)		6,219	4,744,514	703
49. West Virginia WV	L	135,182	145,429	126,741	1,623	408,975	870
50. Wisconsin WI	L	4,274,921	160,966	165,965	21,227	4,623,079	
51. Wyoming WY	L	458,349	3,711			462,060	338
52. American Samoa AS	N	1,200				1,200	
53. Guam GU	L	127,563	1,098			128,661	
54. Puerto Rico PR	L	1,212,345	137,025			1,349,370	6
55. US Virgin Islands VI	N	3,876				3,876	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N	35,917				35,917	
58. Aggregate Other Alien OT	XXX	739,143	331,463	0	0	1,070,606	91
59. Subtotal	(a) 52	295,307,173	14,525,214	6,788,424	3,186,688	319,807,499	174,821
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	80,091				80,091	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	295,387,264	14,525,214	6,788,424	3,186,688	319,887,590	174,821
96. Plus Reinsurance Assumed	XXX	762,926				762,926	
97. Totals (All Business)	XXX	296,150,190	14,525,214	6,788,424	3,186,688	320,650,516	174,821
98. Less Reinsurance Ceded	XXX	84,118,652	5,572,773	6,091,761		95,783,186	
99. Totals (All Business) less Reinsurance Ceded	XXX	212,031,538	8,952,441	696,663	3,186,688	224,867,330	174,821

DETAILS OF WRITE-INS

5801. ARUBA	XXX		6,446			6,446	
5802. AUSTRALIA	XXX	6,440				6,440	
5803. AUSTRIA	XXX	4,410	150			4,560	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	728,293	324,867	0	0	1,053,160	91
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	739,143	331,463	0	0	1,070,606	91
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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 2 *

* 9 1 4 1 3 2 0 1 1 3 6 5 0 0 0 0 2 *

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

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

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

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. State transferable tax credits	628,113		628,113	1,018,803
2505. Investment Receivable	126,753	117,674	9,079	5,531
2506. Other assets non-admitted	839	839	0	
2597. Summary of remaining write-ins for Line 25	755,705	118,513	637,192	1,024,334

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. BARBADOS	XXX		13,885			13,885	
5805. BELGIUM	XXX	57,639				57,639	
5806. BRITISH VIRGIN ISLANDS	XXX		150			150	
5807. CAMBODIA	XXX	1,560				1,560	
5808. CAMEROON	XXX		3,600			3,600	
5809. CARRIBEAN	XXX		996			996	
5810. CHILE	XXX	600				600	
5811. CHINA	XXX	35,955	900			36,855	
5812. COLOMBIA	XXX		3,000			3,000	
5813. CZECH REPUBLIC	XXX	2,970				2,970	
5814. Department of defense	XXX	56,187				56,187	
5815. DOMINICAN REPUBLIC	XXX		59,173			59,173	
5816. EGYPT	XXX	1,815	839			2,654	
5817. ENGLAND	XXX	51,874				51,874	
5818. ETHIOPIA	XXX	7,200				7,200	
5819. FINLAND	XXX	12,000				12,000	
5820. FRANCE	XXX	10,261	11,459			21,720	
5821. GERMANY	XXX	132,338				132,338	91
5822. GREECE	XXX		700			700	
5823. HONG KONG	XXX	44,599				44,599	
5824. ICELAND	XXX		24,481			24,481	
5825. INDIA	XXX	6,217				6,217	
5826. INDONESIA	XXX	5,600				5,600	
5827. IRAN	XXX		6,526			6,526	
5828. IRELAND	XXX	1,200				1,200	
5829. ISRAEL	XXX	600				600	
5830. ITALY	XXX	908				908	
5831. JAMAICA	XXX		1,000			1,000	
5832. JAPAN	XXX	19,043				19,043	
5833. JORDAN	XXX	1,200	7,479			8,679	
5834. LITHUANIA	XXX	2,466				2,466	
5835. LUXEMBOURG	XXX	49,767				49,767	
5836. MALAYSIA	XXX	3,120				3,120	
5837. MARSHALL ISLAND	XXX		363			363	
5838. MEXICO	XXX	815				815	
5839. NETHERLANDS	XXX	594				594	
5840. NETHERLANDS ANTILLES	XXX	900				900	
5841. PARAGUAY	XXX	1,200				1,200	
5842. PHILLIPPINES	XXX	7,038				7,038	
5843. PORTUGAL	XXX		17,208			17,208	
5844. SAUDI ARABIA	XXX		6,481			6,481	
5845. SINGAPORE	XXX	6,249				6,249	
5846. SLOVENIA	XXX		23,421			23,421	
5847. SPAIN	XXX		6,805			6,805	
5848. SWEDEN	XXX	605				605	
5849. SWITZERLAND	XXX	29,331				29,331	
5850. TAIWAN	XXX	79,261				79,261	
5851. TANZANIA	XXX	690	43,985			44,675	
5852. THAILAND	XXX	1,482				1,482	
5853. TONGA	XXX		976			976	
5854. UNITED ARAB EMIRATES	XXX	1,014	1,500			2,514	
5855. UNITED KINGDOM	XXX	93,095	3,600			96,695	
5856. URUGUAY	XXX	900	78,813			79,713	
5857. YUGOSALVIA	XXX		7,527			7,527	
5897. Summary of remaining write-ins for line 58	XXX	728,293	324,867	0	0	1,053,160	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		
2.2 Additional investment made after acquisition	(66,413)	855,993
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	480,909	897,884
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	36,493,281	37,040,603
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	36,493,281	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	
2.2 Additional investment made after acquisition		8,510
3. Capitalized deferred interest and other		
4. Accrual of discount	763	1,463
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	236,734	
7. Deduct amounts received on disposals	3,984,473	98,800
8. Deduct amortization of premium and mortgage interest points and commitment fees	143,378	
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	24,951,367	12,415,876
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	24,951,367	12,415,876
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	24,951,367	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		85,721
2.2 Additional investment made after acquisition	544,783	516,693
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(110,709)	(84,609)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	183	518
8. Deduct amortization of premium and depreciation	531,518	2,829,317
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,022,649	4,120,276
12. Deduct total nonadmitted amounts	507	100
13. Statement value at end of current period (Line 11 minus Line 12)	4,022,142	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	83,191,482	514,694,710
3. Accrual of discount	363,471	1,053,318
4. Unrealized valuation increase (decrease)	(4,091,802)	945,766
5. Total gain (loss) on disposals	1,496,741	2,450,755
6. Deduct consideration for bonds and stocks disposed of	202,031,105	355,113,951
7. Deduct amortization of premium	1,421,834	3,077,946
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	104,147	467,898
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	851,828,537	974,425,732
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	851,828,537	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)	809,359,315	691,624,654	857,971,608	6,685,217	809,359,315	649,697,578		847,977,705
2. Class 2 (a)	318,477,819	12,922,066	72,981,642	(7,229,022)	318,477,819	251,189,221		291,922,445
3. Class 3 (a)	19,803,615		671,915	493,936	19,803,615	19,625,636		20,883,029
4. Class 4 (a)	10,755,745	1,650,034	1,984,333	2,107,332	10,755,745	12,528,778		10,786,039
5. Class 5 (a)	11,836,988	230,000	532,393	(2,661,044)	11,836,988	8,873,551		10,609,856
6. Class 6 (a)	1,185,543		14,444	(110,245)	1,185,543	1,060,854		992,860
7. Total Bonds	1,171,419,025	706,426,754	934,156,335	(713,826)	1,171,419,025	942,975,618	0	1,183,171,934
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,171,419,025	706,426,754	934,156,335	(713,826)	1,171,419,025	942,975,618	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	55,084,996	XXX	55,084,996	12,358	

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	653,266,931	755,244,564
3. Accrual of discount	18,595	80,610
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	666,746,219	775,832,976
7. Deduct amortization of premium	17	
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	55,084,996	68,545,707
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	55,084,996	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	
3.	Unrealized valuation increase (decrease)	(623,776)
4.	Total gain (loss) on termination recognized	
5.	Considerations received (paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1,595,148)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,595,148)

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)				
3.1	Change in variation margin on open contracts			(563,484)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(2,254,436)			
3.24	Section 1, Column 16, prior year	(1,690,951)	(563,485)	(563,485)	
3.3	Subtotal (line 3.1 minus Line 3.2)				1
4.1	Variation margin on terminated contracts during the year		1,309,886		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	1,309,886	1,309,886		
4.3	Subtotal (line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(1)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(1)

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	(1,595,148)	
2. Part B, Section 1, Column 14		
3. Total (Line 1 plus Line 2)		(1,595,148)
4. Part D, Column 5		
5. Part D, Column 6	(1,595,148)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	(1,595,148)	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		(1,595,148)
10. Part D, Column 8		
11. Part D, Column 9	(1,595,148)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	17	
14. Part B, Section 1, Column 19	2,337,260	
15. Part D, Column 11	2,337,277	
16. Total (Line 13 plus Line 14 minus Line 15)		0

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	484,648,023	676,215,157
3. Accrual of discount	192,841	98,077
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	4,868	(354)
6. Deduct consideration received on disposals	593,466,286	564,842,843
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	64,993,376	173,613,930
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	64,993,376	173,613,930

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by Purchase								
CARILLON HOME OFFICE PHASE 2	ST PETERSBURG	FL	06/30/2011	VARIOUS				(66,413)
0199999. Totals					0	0	0	(66,413)
0399999. Totals					0	0	0	(66,413)

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
87847	Calabasas	CA		03/01/2011				(143,379)			(143,379)			480,825			0
89245	Fort Lauderdale	FL		11/12/2004		6,868,066		763			763						0
89520	Westminster	CO		08/17/2005		2,474,883					0			17,923			0
0299999. Total - Mortgages With Partial Repayments						9,342,949	0	(142,615)	0	0	(142,615)	0	0	498,749	0	0	0
Mortgages Disposed																	
89585	Duluth	GA		09/01/2005	06/27/2011	3,072,929					0		3,072,929	3,309,663		236,734	236,734
0399999. Total - Mortgages Disposed						3,072,929	0	0	0	0	0	0	3,072,929	3,309,663	0	236,734	236,734
0599999. Total Mortgages						12,415,877	0	(142,615)	0	0	(142,615)	0	3,072,929	3,808,411	0	236,734	236,734

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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		-	297,881		99,305	59.5
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	297,881	0	99,305	XXX
All Other Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	BC Wilber School LLC	Boston	MA	Beacon Wilber LLC		12/01/2009		-	32,645		22,875	9.5
3599999. Total - All Other Low Income Housing Tax Credit - Unaffiliated								0	32,645	0	22,875	XXX
3999999. Subtotal - Unaffiliated								0	330,526	0	122,180	XXX
4199999. Totals								0	330,526	0	122,180	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
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	Capital Distribution	09/22/2010	05/02/2011	183	-	-	-		0		183	183		-	0	-
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							183	0	0	0	0	0	0	183	183	0	0	0	0
3999999. Subtotal - Unaffiliated							183	0	0	0	0	0	0	183	183	0	0	0	0
4199999. Totals							183	0	0	0	0	0	0	183	183	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 QK 9	US TREASURY NOTE 0.625% 02/28/13		04/08/2011	J.P. MORGAN SECURITIES INC.		97,713	98,000	70	1
0599999.	Total - Bonds - U.S. Government					97,713	98,000	70	XXX
Bonds - Industrial and Miscellaneous									
149123 BV 2	CATERPILLAR INC 3.900% 05/27/21		05/24/2011	BARCLAYS		1,492,995	1,500,000		1FE
226566 AK 3	CRICKET COMMUNICATIONS 7.750% 05/15/16		05/18/2011	GOLDMAN SACHS & CO.		182,750	170,000	293	4FE
536022 AC 0	LINN ENERGY LLC/FIN COR 8.625% 04/15/20		04/06/2011	Tax Free Exchange		732,832	750,000		4FE
543218 AA 9	LONGVIEW FIBRE 144A 8.000% 06/01/16		05/17/2011	BANK OF AMERICA		228,827	230,000		4FE
629568 AV 8	NABORS INDS INC 5.000% 09/15/20		05/12/2011	J.P. MORGAN SECURITIES INC.		2,566,025	2,500,000	21,528	2FE
69512E BV 6	PACIFICORP MTN SER-C 9.150% 08/09/11		05/31/2011	SLIC-LPG0-GEN		3,553,200	3,500,000	80,063	1FE
826501 AA 6	SIERRA REC FNDG 2006-1A 5.840% 05/20/18		05/31/2011	SLIC-LPG0-GEN		2,470,399	2,410,657	4,302	1FE
82650W AB 6	SIERRA REC FNDG 2008-1 4.186% 02/20/20		05/31/2011	SLIC-LPG0-GEN		2,456,088	2,407,186	3,086	1FE
907818 DH 8	UNION PACIFIC CORP 144A 4.163% 07/15/22		06/23/2011	Taxable Exchange		679,678	575,750		2Z
914906 AH 5	UNIVISION COMMUNICATION 7.875% 11/01/20		06/24/2011	GOLDMAN SACHS & CO.		505,625	500,000	6,344	4FE
20588Y AE 3	CONNACHER OIL AND GAS 1 8.500% 08/01/19	A	05/20/2011	CREDIT SUISSE/FIRST BOSTON		230,000	230,000		5FE
N2012# AC 7	CIMPOR FINANCIAL OPERAT 5.750% 06/27/13	F	03/31/2011	AGIM-IMD SHORT-GEN		9,676,363	9,000,000	145,188	2
3899999.	Total - Bonds - Industrial & Miscellaneous					24,774,782	23,773,593	260,804	XXX
8399997.	Total - Bonds - Part 3					24,872,495	23,871,593	260,874	XXX
8399999.	Total - Bonds					24,872,495	23,871,593	260,874	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					24,872,495	XXX	260,874	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
912810 QL 5	US TREASURY NOTE 4.250% 11/15/40		05/12/2011	BANK OF AMERICA		4,905,058	5,000,000	4,859,981	4,860,007		1,045		1,045		4,861,052		44,007	44,007	105,076	11/15/2040	1
0599999.	Total - Bonds - U.S. Government					4,905,058	5,000,000	4,859,981	4,860,007	0	1,045	0	1,045	0	4,861,052	0	44,007	44,007	105,076	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31402R RN 1	FNMA 735893 5.000% 10/01/35		06/01/2011	Paydown		83,997	83,997	84,840	84,811		(813)		(813)		83,997			0	1,729	10/01/2035	1
31407Y RS 0	FNMA 844797 4.500% 10/01/35		06/01/2011	Paydown		1,589	1,589	1,603	1,602		(14)		(14)		1,589			0	29	10/01/2035	1
31412Q YQ 6	FNMA 932319 4.000% 12/01/39		06/01/2011	Paydown		5,136	5,136	5,112	5,112		24		24		5,136			0	90	12/01/2039	1
31412T NX 7	FNMA 934306 5.500% 06/01/38		06/01/2011	Paydown		45,286	45,286	48,428	48,365		(3,079)		(3,079)		45,286			0	1,054	06/01/2038	1
31414X U8 3	FNMA 979507 5.500% 04/01/38		06/01/2011	Paydown		15,761	15,761	16,854	16,832		(1,072)		(1,072)		15,761			0	350	04/01/2038	1
31416P VF 1	FNMA AA6013 4.500% 05/01/39		06/01/2011	Paydown		41,434	41,434	41,796	41,786		(352)		(352)		41,434			0	747	05/01/2039	1
31416W RJ 3	FNMA AB1388 4.500% 08/01/40		06/01/2011	Paydown		502	502	506	506		(4)		(4)		502			0	10	08/01/2040	1
31417M NG 4	FNMA AC3090 4.500% 09/01/39		06/01/2011	Paydown		2,677	2,677	2,693	2,693		(16)		(16)		2,677			0	44	09/01/2039	1
31417Y TT 4	FNMA MA0561 4.000% 11/01/40		06/01/2011	Paydown		56,585	56,585	56,320	56,322		264		264		56,585			0	894	11/01/2040	1
31418N XS 4	FNMA AD1588 4.000% 02/01/40		06/01/2011	Paydown		3,552	3,552	3,535	3,535		17		17		3,552			0	58	02/01/2040	1
31418S XB 0	FNMA AD5173 4.000% 09/01/40		06/01/2011	Paydown		384	384	382	382		2		2		384			0	6	09/01/2040	1
31418V WQ 1	FNMA AD7854 4.500% 06/01/40		06/01/2011	Paydown		438	438	442	442		(4)		(4)		438			0	8	06/01/2040	1
31418X 7J 1	FNMA AD9896 4.000% 08/01/40		06/01/2011	Paydown		7,709	7,709	7,673	7,673		36		36		7,709			0	124	08/01/2040	1
31418X ML 9	FNMA AD9362 4.000% 09/01/40		06/01/2011	Paydown		695	695	692	692		3		3		695			0	12	09/01/2040	1
31418Y AG 1	FNMA AD9906 4.000% 08/01/40		06/01/2011	Paydown		4,650	4,650	4,628	4,628		22		22		4,650			0	78	08/01/2040	1
31419C BX 0	FNMA AE1853 4.000% 08/01/40		06/01/2011	Paydown		561	561	559	559		3		3		561			0	9	08/01/2040	1
31419C XY 4	FNMA AE2494 4.000% 09/01/40		06/01/2011	Paydown		66,337	66,337	66,026	66,028		309		309		66,337			0	1,106	09/01/2040	1
31419E 4B 2	FNMA AE4417 4.000% 10/01/40		06/01/2011	Paydown		3,670	3,670	3,653	3,653		17		17		3,670			0	64	10/01/2040	1
31419E SP 5	FNMA AE4125 4.000% 10/01/40		06/01/2011	Paydown		37,303	37,303	37,129	37,130		174		174		37,303			0	592	10/01/2040	1
31419F EJ 1	FNMA AE4636 4.000% 10/01/40		06/01/2011	Paydown		13,331	13,331	13,269	13,269		62		62		13,331			0	236	10/01/2040	1
31419F UH 7	FNMA AE5083 4.000% 09/01/40		06/01/2011	Paydown		4,060	4,060	4,041	4,041		19		19		4,060			0	64	09/01/2040	1
31419F W5 1	FNMA AE5167 4.000% 09/01/40		06/01/2011	Paydown		109	109	109	109		1		1		109			0	2	09/01/2040	1
31419F XP 6	FNMA AE5185 4.000% 09/01/40		06/01/2011	Paydown		1,141	1,141	1,136	1,136		5		5		1,141			0	19	09/01/2040	1
31419H 5P 3	FNMA AE7153 4.000% 10/01/40		06/01/2011	Paydown		41,892	41,892	41,696	41,697		195		195		41,892			0	752	10/01/2040	1
31419H T3 6	FNMA AE6869 4.000% 10/01/40		06/01/2011	Paydown		10,381	10,381	10,332	10,332		49		49		10,381			0	174	10/01/2040	1
31419H XN 7	FNMA AE6984 4.000% 10/01/40		06/01/2011	Paydown		2,996	2,996	2,982	2,982		14		14		2,996			0	50	10/01/2040	1
31419J 7G 7	FNMA AE8094 4.000% 10/01/40		06/01/2011	Paydown		1,558	1,558	1,551	1,551		7		7		1,558			0	26	10/01/2040	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					453,734	453,734	457,987	457,868	0	(4,131)	0	(4,131)	0	453,734	0	0	0	8,327	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 DE 7	AMERICAN BUS FIN SERV 4.280% 08/01/33		06/01/2011	Paydown		15,369	15,369	15,268	11,806		3,563		3,563		15,369			0	548	08/01/2033	1Z*
00126V AB 6	AGY HOLDING CORP 11.000% 11/15/14		04/06/2011	LIBERTAS PARTNERS LLC		94,000	100,000	88,500	89,726		570		570		90,296		3,704	3,704	4,461	11/15/2014	5FE
00206R AM 4	AT&T INC 5.600% 05/15/18		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,094,794	1,000,000	1,060,030	1,053,434		(1,527)		(1,527)		1,051,907		42,887	42,887	21,156	05/15/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
05567L G6 8	BNP PARIBAS 3.250% 03/11/15	F	03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,512,388	1,500,000	1,495,065	1,495,758		262		262		1,496,020		16,368	16,368	27,083	03/11/2015	1FE
057224 AZ 0	BAKER HUGHES INC 5.125% 09/15/40		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,828,638	3,000,000	3,002,270	3,002,055		240		240		3,002,295		(173,657)	(173,657)	92,677	09/15/2040	1FE
05947U 4C 9	BANC OF A COMM MTGE 200 5.367% 09/01/47		06/01/2011	Paydown		45,122	45,122	45,277	45,136		(14)		(14)		45,122			0	987	02/01/2015	1Z*
05950E AD 0	BANC OF A COMM MTGE 200 5.906% 05/01/45		06/01/2011	Paydown		179	179	175	176		3		3		179			0	5	05/01/2045	1Z*
064149 A6 4	BANK OF NOVA SCOTIA 3.400% 01/22/15	A	03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,064,512	2,000,000	1,997,440	1,997,860		83		83		1,997,943		66,569	66,569	47,033	01/22/2015	1FE
07383F 7V 4	BEAR STEARNS COMM 2005- 4.581% 06/01/41		06/01/2011	Paydown		172,945	172,945	171,756	172,149		797		797		172,945			0	3,464	06/01/2041	1Z*
07387B EA 7	BEAR STEARNS COMM 2005- 5.382% 12/01/40		06/01/2011	Paydown		84,600	84,600	85,062	84,669		(69)		(69)		84,600			0	1,926	12/01/2014	1Z*
07387B FR 9	BEAR STEARNS COMM 2006- 5.707% 04/01/38		06/01/2011	Paydown		9,012	9,012	9,011	9,011		1		1		9,012			0	228	04/01/2038	1Z*
12513X AD 4	CITIGROUP/DEUTSCHE 2006 5.554% 01/01/46		06/01/2011	Paydown		48,888	48,888	49,130	48,891		(3)		(3)		48,888			0	1,105	04/01/2014	1Z*
126380 AA 2	CREDIT SUISSE MTGE CAP 5.000% 11/01/36		06/01/2011	Paydown		6,306	6,306	5,980	5,996		310		310		6,306			0	131	11/01/2036	3Z*
126673 DP 4	COUNTRYWIDE ABS CERTS 4.711% 12/01/34		06/01/2011	Paydown		243,581	243,581	243,569	243,569		12		12		243,581			0	4,821	12/01/2034	1Z*
126673 ZU 9	COUNTRYWIDE ABS CERTS 5.219% 08/01/35		06/01/2011	Paydown		13,955	13,955	13,954	13,954		1		1		13,955			0	312	08/01/2035	2Z*
12668W AC 1	COUNTRYWIDE ABS CERTS 5.714% 09/01/37		06/27/2011	Capital Distribution		14,285		14,281	14,285				0		14,285			0		03/01/2025	5Z*
12670B AF 6	COUNTRYWIDE ABS CERTS 5.779% 05/01/37		06/01/2011	Paydown		28,686	28,686	28,684	28,684		2		2		28,686			0	673	05/01/2037	4Z*
12673P AC 9	CA INC 5.375% 12/01/19		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,058,675	2,000,000	2,059,920	2,054,932		(1,292)		(1,292)		2,053,640		5,035	5,035	35,833	12/01/2019	2FE
141781 AR 5	CARGILL INCORPORATED 14 4.375% 06/01/13		05/05/2011	BANK OF AMERICA		3,219,000	3,000,000	3,094,470	3,062,977		(8,935)		(8,935)		3,054,042		164,958	164,958	57,604	06/01/2013	1FE
149123 BL 4	CATERPILLAR INC 5.300% 09/15/35		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,017,976	1,000,000	1,101,810	1,101,054		(507)		(507)		1,100,547		(82,570)	(82,570)	28,856	09/15/2035	1FE
161546 FW 1	CHASE FNDG MTGE LN ABS 4.429% 10/01/14		06/01/2011	Paydown		359,130	359,130	359,119	359,119		10		10		359,130			0	6,597	10/01/2014	1Z*
171232 AQ 4	CHUBB CORP 6.000% 05/11/37		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,075,453	2,000,000	2,282,240	2,280,458		(1,276)		(1,276)		2,279,182		(203,729)	(203,729)	46,667	05/11/2037	1FE
172973 5J 4	CITICORP RES MTGE 2006- 5.000% 02/01/36		06/01/2011	Paydown		4,032	4,032	3,815	3,819		213		213		4,032			0	91	02/01/2036	1Z*
17305E DG 7	CITIBANK CC ISSUANCE 5.700% 05/15/13		05/15/2011	Paydown		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	114,000	05/15/2013	2FE
20030N BB 6	COMCAST CORP 6.400% 03/01/40		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,042,616	2,000,000	1,990,480	1,990,345		114		114		1,990,459		52,158	52,158	74,667	03/01/2040	2FE
205363 AL 8	COMPUTER SCIENCES CORP 6.500% 03/15/18		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		5,419,590	5,000,000	5,582,390	5,534,051		(15,380)		(15,380)		5,518,670		(99,080)	(99,080)	176,944	03/15/2018	2FE
22303Q AG 5	COVIDIEN INTERNATIONAL 6.000% 10/15/17	F	05/24/2011	MITSUBISHI UFJ SECURITIES USA		1,750,680	1,500,000	1,498,786	1,499,007		84		84		1,499,092		251,588	251,588	55,500	10/15/2017	1FE
22541S 2R 8	CSFB MTG SEC CORP 2004- 4.587% 11/01/37		06/01/2011	Paydown		217,657	217,657	213,517	216,294		1,363		1,363		217,657			0	4,342	11/01/2037	1Z*
225470 NJ 8	CSFB MTG SEC CORP 2005- 5.230% 12/01/40		06/01/2011	Paydown		138,847	138,847	138,582	138,582		265		265		138,847			0	3,631	12/01/2040	1Z*
22943N AA 1	CREDIT SUISSE/MS 2006-H 0.377% 05/15/23		05/15/2011	Paydown		14,002,700	14,002,700	13,996,357	14,002,004		696		696		14,002,700			0	25,946	05/15/2023	1Z*
22944B CX 4	CREDIT SUISSE MTG 2007- 7.000% 08/01/37		06/01/2011	Paydown		165,609	165,609	170,060	169,851		(4,242)		(4,242)		165,609			0	4,687	07/01/2037	3Z*
25470D AA 7	DISCOVERY COMMUNICATION 5.625% 08/15/19		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,432,409	2,250,000	2,372,085	2,361,364		(2,623)		(2,623)		2,358,741		73,668	73,668	79,453	08/15/2019	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
260543 BJ 1	DOW CHEMICAL 7.375% 11/01/29		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,194,313	1,000,000	1,149,320	1,147,977		(1,028)		(1,028)		1,146,950		47,363	47,363	30,729	11/01/2029	2FE
281023 AR 2	EDISON MISSION EXCHGD 7.750% 06/15/16		05/16/2011	CITIGROUP		364,000	400,000	398,000	398,507		71		71		398,578		(34,578)	(34,578)	13,261	06/15/2016	5FE
283695 BP 8	EL PASO CORPORATION EXC 5.950% 04/15/17		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,720,620	2,500,000	2,648,000	2,633,892		(4,426)		(4,426)		2,629,466		91,155	91,155	68,590	04/15/2017	2FE
291701 CR 9	EMPIRE FNDG 1998-2 M1 7.490% 06/01/24		06/01/2011	Paydown		22,812	22,812	22,805	22,805		7		7		22,812			0	717	06/01/2024	1Z*
30212P AC 9	EXPEDIA INC 8.500% 07/01/16		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,180,000	2,000,000	2,200,000	2,159,695		(12,316)		(12,316)		2,147,379		32,621	32,621	127,500	07/01/2016	2FE
337738 AF 5	FISERV INC 6.125% 11/20/12		06/14/2011	TENDER OFFER		2,955,684	2,742,000	2,861,952	2,816,617		(17,477)		(17,477)		2,799,140		156,544	156,544	95,170	11/20/2012	2FE
337738 AG 3	FISERV INC 6.800% 11/20/17		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,221,762	2,000,000	2,237,360	2,216,869		(6,692)		(6,692)		2,210,177		11,586	11,586	49,489	11/20/2017	2FE
35671D AS 4	FREEPORT MCMORAN COPPER 8.375% 04/01/17		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,753,125	2,500,000	2,800,000	2,727,083		(23,763)		(23,763)		2,703,320		49,805	49,805	104,688	04/01/2017	2FE
35729P PC 8	FREMONT HOME LN TR 2006 0.506% 04/25/36		06/27/2011	Capital Distribution		13,878		13,878	13,878				0		13,878			0		02/25/2016	6Z*
36228C VR 1	GS MTG SEC CORP II 2005 4.680% 07/01/39		06/01/2011	Paydown		14,030	14,030	14,139	14,099		(69)		(69)		14,030			0	274	03/01/2014	1Z*
36228C ZS 5	GS MTG SEC CORP II 2007 1.142% 03/06/20		05/06/2011	Paydown		17,922	17,922	17,762	17,852		69		69		17,922			0	168	03/06/2020	1Z*
36828Q QD 1	GE CAPITAL COMM MTG 200 5.460% 11/01/45		06/01/2011	Paydown		174,758	174,758	175,630	174,912		(155)		(155)		174,758			0	3,773	05/01/2015	1Z*
396789 JR 1	GREENWICH CAP COM FN 4.305% 08/01/42		06/01/2011	Paydown		61,889	61,889	61,408	61,636		253		253		61,889			0	1,111	08/01/2042	1Z*
41283D AC 7	HARLEY DAVIDSON 144A 5.750% 12/15/14		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,045,899	1,000,000	1,013,320	1,011,292		(709)		(709)		1,010,583		35,316	35,316	16,931	12/15/2014	2FE
418056 AS 6	HASBRO INC 6.350% 03/15/40		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,477,189	2,500,000	2,490,325	2,490,140		230		230		2,490,370		(13,182)	(13,182)	86,431	03/15/2040	2FE
428040 BZ 1	HERTZ CORP 8.875% 01/01/14		04/06/2011	Various		1,009,924	988,000	1,005,760	996,308		(2,320)		(2,320)		993,988		15,936	15,936	66,982	01/01/2014	4FE
438516 AR 7	HONEYWELL INTERNATIONAL 5.700% 03/15/36		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,599,882	1,500,000	1,712,340	1,710,882		(1,021)		(1,021)		1,709,861		(109,979)	(109,979)	46,550	03/15/2036	1FE
460146 CF 8	INTL PAPER CO 7.300% 11/15/39		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,229,158	2,000,000	2,235,140	2,234,258		(715)		(715)		2,233,543		(4,385)	(4,385)	55,156	11/15/2039	2FE
46625M RA 9	JPMORGAN CHASE COMM 200 4.200% 07/01/35		06/01/2011	Paydown		108,070	108,070	105,317	107,349		721		721		108,070			0	6,917	07/01/2035	1Z*
46625Y XQ 1	JPMORGAN CHASE COMM 5.361% 12/01/44		06/01/2011	Paydown		48,899	48,899	49,140	48,916		(17)		(17)		48,899			0	1,070	01/01/2015	1Z*
52521G AB 1	LEHMAN SM BAL COMM 2007 5.350% 03/01/37		06/01/2011	Paydown		1,458,244	1,458,244	1,457,025	1,457,025		1,219		1,219		1,458,244			0	30,640	03/01/2037	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37		06/27/2011	Capital Distribution		34,234		34,234	34,234				0		34,234			0		10/01/2021	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37		06/01/2011	Redemption 66.6304		29,136	43,728	29,136	29,136				0		29,136			0		12/01/2037	1Z*
536022 AB 2	LINN ENERGY LLC/FIN COR 8.625% 04/15/20		04/06/2011	Tax Free Exchange		732,832	750,000	731,640	732,368		464		464		732,832			0		04/15/2020	4FE
543218 AA 9	LONGVIEW FIBRE 144A 8.000% 06/01/16		05/20/2011	BANK OF AMERICA		235,175	230,000	228,827					0		228,827		6,348	6,348	51	06/01/2016	4FE
549271 AF 1	LUBRIZOL CORP 6.500% 10/01/34		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,079,840	1,000,000	1,070,020	1,069,483		(221)		(221)		1,069,262		10,578	10,578	32,500	10/01/2034	2FE
57164R AS 1	MARRIOTT VAC CLUB TR 20 4.506% 04/01/27		06/01/2011	Paydown		285,539	285,539	285,537	285,537		2		2		285,539			0	5,236	04/01/2027	1FE
580645 AF 6	MCGRAW-HILL COMPANIES 6.550% 11/15/37		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,049,353	1,000,000	1,078,960	1,078,050		(298)		(298)		1,077,752		(28,399)	(28,399)	24,744	11/15/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
59022H LF 7	MERRILL LYNCH MTG TR 5.392% 11/01/37		06/01/2011	Paydown		108,588	108,588	108,848	108,588				0		108,588			0	2,403	07/01/2014	1Z*
59022H NB 4	MERRILL LYNCH MTG TR 5.282% 01/01/44		06/01/2011	Paydown		27,150	27,150	27,298	27,156		(5)		(5)		27,150			0	602	10/01/2013	1Z*
59156R AY 4	METLIFE INC 5.875% 02/06/41		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,000,686	1,000,000	1,029,260	1,029,062		(96)		(96)		1,028,966		(28,280)	(28,280)	38,351	02/06/2041	1FE
617451 BP 3	MORGAN STNLY CAP I 2005 5.351% 11/01/42		06/01/2011	Paydown		185,251	185,251	186,262	185,272		(21)		(21)		185,251			0	4,018	04/01/2013	1Z*
61745M L2 7	MORGAN STNLY CAP I 2004 4.690% 06/01/41		05/01/2011	Paydown		108,071	108,071	105,200	107,812		258		258		108,071			0	1,870	06/01/2041	1Z*
61747Y CK 9	MORGAN STANLEY 4.200% 11/20/14		06/22/2011	Various		7,288,330	7,000,000	6,997,200	6,997,506		280		280		6,997,785		290,545	290,545	177,217	11/20/2014	1FE
651639 AM 8	NEWMONT MNG CORP 6.250% 10/01/39		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,053,799	1,000,000	1,075,250			(126)		(126)		1,075,124		(21,325)	(21,325)	31,250	10/01/2039	2FE
654902 AB 1	NOKIA OYJ 5.375% 05/15/19	F	03/31/2011	Various		2,552,852	2,500,000	2,641,375	2,631,194		(2,799)		(2,799)		2,628,395		(75,544)	(75,544)	50,764	05/15/2019	2FE
65504L AC 1	NOBLE HOLDING INTERNATI 4.900% 08/01/20	R	05/12/2011	J.P. MORGAN SECURITIES INC.		2,609,600	2,500,000	2,493,125	2,493,266		137		137		2,493,403		116,197	116,197	99,021	08/01/2020	1FE
65504L AD 9	NOBLE HOLDING INTERNATI 6.200% 08/01/40	R	03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,532,758	1,500,000	1,499,580	1,499,496		(51)		(51)		1,499,445		33,312	33,312	63,292	08/01/2040	1FE
65536P AA 8	NOMURA ASSET ACC CORP 0.286% 05/25/36		06/27/2011	Capital Distribution		405		405	405				0		405			0		04/25/2036	1Z*
65536P AA 8	NOMURA ASSET ACC CORP 0.286% 05/25/36		06/01/2011	Redemption 44.3139		287	648	287	484			197	(197)		287			0		05/25/2036	1Z*
655664 AH 3	NORDSTROM INC 6.950% 03/15/28		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,743,344	1,500,000	1,669,470	1,664,978		(1,281)		(1,281)		1,663,697		79,647	79,647	56,758	03/15/2028	1FE
668131 AA 3	NORTHWESTERN MUTUAL LIF 6.063% 03/30/40		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,572,533	1,500,000	1,501,605	1,501,463		148		148		1,501,611		70,922	70,922	45,473	03/30/2040	1FE
67021C AF 4	NSTAR 5.500% 03/15/40		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,011,672	1,000,000	983,980	984,054		116		116		984,170		27,501	27,501	29,944	03/15/2040	1FE
681919 AY 2	OMNICOM GROUP 6.250% 07/15/19		03/31/2011	Various		4,449,251	4,000,000	4,348,520	4,316,212		(6,658)		(6,658)		4,309,554		139,697	139,697	115,278	07/15/2019	2FE
68389X AG 0	ORACLE CORP 5.000% 07/08/19		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		6,951,794	6,500,000	6,878,000	6,842,340		(8,759)		(8,759)		6,833,581		118,213	118,213	237,431	07/08/2019	1FE
73316P CF 5	POPULAR ABS MTGE PT TR 5.000% 04/01/35		06/01/2011	Paydown		148,342	148,342	148,342	148,342				0		148,342			0	2,914	04/01/2035	1Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.586% 08/25/36		06/27/2011	Capital Distribution		2,360		2,360	2,360				0		2,360			0		09/25/2017	2Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.586% 08/25/36		06/01/2011	Redemption 88.0198		9,376	10,653	9,377	9,377				0		9,377			0		08/25/2036	2Z*
75970Q AH 3	RENAISSANCE HELT 2007-2 6.203% 06/01/37		06/27/2011	Capital Distribution		29,238		29,238	29,238				0		29,238			0		06/01/2037	5Z*
759950 FG 8	RENAISSANCE HELT 2005-1 4.970% 05/01/35		06/01/2011	Paydown		100,054	100,054	100,053	100,053		1		1		100,054			0	2,178	05/01/2035	1Z*
77340R AH 0	ROCKIES EXPRESS PIPELIN 3.900% 04/15/15		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		4,949,128	5,000,000	4,996,900	4,997,221		300		300		4,997,520		(48,393)	(48,393)	89,917	04/15/2015	2FE
78487Q AD 2	STARWOOD VAC OWNERSHIP 6.960% 02/01/19		06/01/2011	Paydown		114,261	114,261	102,193	110,424		3,837		3,837		114,261			0	3,271	02/01/2019	2FE
802815 AQ 3	SANTANDER US DEBT SA 3.724% 01/20/15	F	03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		4,861,098	5,000,000	5,000,000	5,000,000				0		5,000,000		(138,902)	(138,902)	129,823	01/20/2015	1FE
822582 AC 6	ROYAL DUTCH SHELL PLC 5.200% 03/22/17	F	03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,100,783	1,000,000	1,069,710	1,062,147		(2,158)		(2,158)		1,059,989		40,794	40,794	27,300	03/22/2017	1FE
826501 AA 6	SIERRA REC FNDG 2006-1A 5.840% 05/20/18		06/20/2011	Paydown		79,416	79,416	81,384			(1,968)		(1,968)		79,416			0	386	08/20/2015	1FE
82650W AB 6	SIERRA REC FNDG 2008-1 4.186% 02/20/20		06/20/2011	Paydown		98,156	98,156	100,150			(1,994)		(1,994)		98,156			0	355	08/21/2017	1FE
854502 AA 9	STANLEY BLACK & DECKER 5.200% 09/01/40		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		5,781,529	6,000,000	5,973,730	5,973,417		248		248		5,973,664		(192,135)	(192,135)	180,267	09/01/2040	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
867914 BD 4	SUNTRUST BANKS INC 3.600% 04/15/16		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,485,584	2,500,000	2,499,025			.............(12)		................(12)		2,499,013		.....(13,429)	.....(13,429)	1,750	04/15/2016	2FE......
872312 AA 1	TCM SUB LLC 144A 3.550% 01/15/15		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		10,078,778	10,000,000	9,986,420	9,988,929		362		362		9,989,292		89,486	89,486	252,444	01/15/2015	2FE......
878742 AS 4	TECK RESOURCES LIMITED 6.000% 08/15/40	A..	03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		4,972,597	5,000,000	5,091,600	5,091,208		...........(315)		.............(315)		5,090,892		...(118,296)	...(118,296)	186,667	08/15/2040	2FE......
881609 AS 0	TESORO CORP EXCHGD 6.625% 11/01/15		06/24/2011	WELLS FARGO BANK		510,000	500,000	500,000	500,000				0		500,000		10,000	10,000	21,899	11/01/2015	3FE......
882440 AS 9	TEXAS GAS TRANSMISSION 4.600% 06/01/15		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		4,172,834	4,000,000	4,192,480	4,165,522		.........(8,767)		..........(8,767)		4,156,755		16,079	16,079	61,333	06/01/2015	2FE......
907818 CY 2	UNION PACIFIC CORP 5.450% 01/31/13		06/23/2011	Taxable Exchange		811,541	658,000	700,807	685,932		.........(6,255)		..........(6,255)		679,678		131,863	131,863	32,175	01/31/2013	2FE......
907818 DH 8	UNION PACIFIC CORP 144A 4.163% 07/15/22		06/23/2011	DIRECT		750	750	885					0		885		.........(135)	.........(135)		07/15/2022	2Z........
929766 BJ 1	WACHOVIA BANK COM MTG 4.043% 11/01/34		06/01/2011	Paydown		65,377	65,377	65,375	65,375		2		2		65,377			0	1,211	11/01/2034	1Z*.......
931142 CS 0	WAL-MART STORES INC 5.625% 04/01/40		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		2,044,982	2,000,000	1,983,100	1,983,109		213		213		1,983,323		61,659	61,659	56,250	04/01/2040	1FE......
933632 AB 7	WASHINGTON MUTUAL 2007- 5.419% 12/01/49		06/01/2011	Paydown		21,958	21,958	21,958	21,958				0		21,958			0	442	12/01/2049	2Z*.......
959802 AB 5	WESTERN UNION 5.930% 10/01/16		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		6,636,482	6,000,000	6,649,140	6,580,421		.......(22,140)		........(22,140)		6,558,281		78,201	78,201	177,900	10/01/2016	1FE......
984121 CA 9	XEROX CORP 5.625% 12/15/19		03/31/2011	MONLIC-NMS-NON MATCHED SURPLUS		1,072,515	1,000,000	1,033,760	1,031,683		...........(761)		.............(761)		1,030,923		41,592	41,592	16,563	12/15/2019	2FE......
G4302* AA 8	HARBOUR/MAINSAIL 0.178% 10/01/50		06/05/2011	Paydown		566	566	113	90	32	444		476		566			0	1	10/01/2050	6...........
3899999.	Total - Bonds - Industrial & Miscellaneous					157,643,877	151,979,750	157,199,823	152,717,910	32	.....(153,290)	197	.......(153,455)	0	156,549,979	0	..1,093,897	..1,093,897	..3,988,824	......XXX...	..XXX....
Bonds - Hybrid Securities																					
90264A AA 7	UBS PREFERRED FNDG TR V 6.243% 05/15/49		06/08/2011	BNP PARIBAS		493,125	500,000	487,315	487,615		49		49		487,664		5,461	5,461	18,035	05/15/2049	1FE......
4899999.	Total - Bonds - Hybrid Securities					493,125	500,000	487,315	487,615	0	49	0	49	0	487,664	0	5,461	5,461	18,035	......XXX...	..XXX....
8399997.	Total - Bonds - Part 4					163,495,794	157,933,484	163,005,106	158,523,400	32	.....(156,327)	197	.......(156,492)	0	162,352,429	0	..1,143,365	..1,143,365	..4,120,262	......XXX...	..XXX....
8399999.	Total - Bonds					163,495,794	157,933,484	163,005,106	158,523,400	32	.....(156,327)	197	.......(156,492)	0	162,352,429	0	..1,143,365	..1,143,365	..4,120,262	......XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks					163,495,794	..........XXX.......	163,005,106	158,523,400	32	.....(156,327)	197	.......(156,492)	0	162,352,429	0	..1,143,365	..1,143,365	..4,120,262	......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																						
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	-	-	-	(1,020,414)		(1,020,414)	(1,020,414)	-	-		8		105
4315, SWAP USD0/USD0	VA - SP 500	Exhibit 5.	EQUITY/INDEX	BARCLAYS	.04/15/2011	.07/20/2011	1	1,200	0.00 / 0.00	-	-	-	(235,510)		(235,510)	(235,510)	-	-		1		105
4343, SWAP USD0/USD0	VA - SP 500	Exhibit 5.	EQUITY/INDEX	MORGAN_EQ	.06/17/2011	.12/20/2011	1	2,366	0.00 / 0.00	-	-	-	(339,225)		(339,225)	(339,225)	-	-		8		105
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	0	(1,595,148)	XXX	(1,595,148)	(1,595,148)	0	0	0	17	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	0	(1,595,148)	XXX	(1,595,148)	(1,595,148)	0	0	0	17	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	0	(1,595,148)	XXX	(1,595,148)	(1,595,148)	0	0	0	17	XXX	XXX
1209999. Total-Swaps										0	0	0	(1,595,148)	XXX	(1,595,148)	(1,595,148)	0	0	0	17	XXX	XXX
1409999. Total-Hedging Other										0	0	0	(1,595,148)	XXX	(1,595,148)	(1,595,148)	0	0	0	17	XXX	XXX
1449999. TOTAL										0	0	0	(1,595,148)	XXX	(1,595,148)	(1,595,148)	0	0	0	17	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	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Long Futures																			
Hedging Other																			
HIN1	13	84	HSIHFE0711, Future	Equity Index Hedge	Exhibit 5	Equity/Index	.07/28/2011	HKG	.06/24/2011	21,817.0000	22,428.0000	51,324	-	51,324	50,981	-	-	114,023	100
VGU1	104	1,509	SX5EDTB0911, Future	Equity Index Hedge	Exhibit 5	Equity/Index	.09/16/2011	EUX	.06/30/2011	2,795.5000	2,848.0000	79,223	-	79,223	145,108	-	-	323,237	100
12829999. Total-Long Futures-Hedging Other												130,547	0	130,547	196,089	0	0	437,260	XXX
1329999. Total-Long Futures												130,547	0	130,547	196,089	0	0	437,260	XXX
Short Futures																			
Hedging Other																			
SPU1	(95)	(23,750)	SPXCME0911, Future	VAGLB Hedge	Exhibit 5	Equity/Index	.09/15/2011	CME	.06/30/2011	1,274.0200	1,315.5000	(985,150)	-	(985,150)	(2,450,525)	-	-	1,900,000	100
1349999. Total-Short Futures-Hedging Other												(985,150)	0	(985,150)	(2,450,525)	0	0	1,900,000	XXX
1389999. Total-Short Futures												(985,150)	0	(985,150)	(2,450,525)	0	0	1,900,000	XXX
1409999. Total-Hedging Other												(854,604)	0	(854,604)	(2,254,436)	0	0	2,337,260	XXX
1449999. TOTAL												(854,604)	0	(854,604)	(2,254,436)	0	0	2,337,260	XXX

QE07

(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

Broker Name	Net Cash Deposits
Brokers	
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
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX			0			0	2,337,260	2,337,260
NAIC 1 Designation											
BARCLAYS	Y	Y			(235,510)	0		(235,510)	0	1	0
MORGAN_EQ	Y	Y			(1,359,639)	0		(1,359,639)	0	16	0
0299999. Total NAIC 1 Designation			0	0	(1,595,148)	0	0	(1,595,148)	0	17	0
0899999. Totals			0	0	(1,595,148)	0	0	(1,595,148)	0	2,337,277	2,337,260

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	08/09/2011
000000 00 0	FFI SELECT INSTITUTIONAL FUND	1	10,293,977	10,293,977	07/01/2011
000000 00 0	MORGAN STANLEY	1	5,000,000	5,000,000	08/08/2011
000000 00 0	TRI PARTY REPO GOLDMAN SACHS	1	3,000,000	3,000,000	08/01/2011
02086M UK 8	ALPINE SECURITIZATION	1	5,999,610	5,999,610	07/19/2011
02665K W2 9	HONDA MOTOR CO LTD	1	3,998,810	3,998,810	09/02/2011
06945H W9 4	BARTON CAPITAL LLC	1	5,997,083	5,997,083	09/09/2011
1373X3 U6 2	CANCARA ASSET SECUR LLC	1	2,999,887	2,999,887	07/06/2011
1373X3 U7 0	CANCARA ASSET SECUR LLC	1	4,999,875	4,999,875	07/07/2011
2254EB UE 9	CREDIT SUISSE GROUP AG	1	2,999,816	2,999,816	07/14/2011
3024A1 U6 8	FORD MOTOR COMPANY	1	3,999,878	3,999,878	07/06/2011
3686M1 UE 4	GEMINI SECURITIZATION CORP	1	4,999,711	4,999,711	07/14/2011
38501C U7 0	LLOYDS BANKING GROUP PLC	1	3,999,820	3,999,820	07/07/2011
52468K U7 4	LEGACY CAPITAL LLC	1	2,999,865	2,999,865	07/07/2011
5705X5 V9 9	MARKET STREET FNDG LLC	1	1,999,675	1,999,675	08/09/2011
5766P1 UD 1	MATCHPOINT MASTER TRUST	1	4,999,767	4,999,767	07/13/2011
6117P5 UC 9	MONT BLANC CAPITAL CORP	1	6,999,486	6,999,486	07/12/2011
65409S UM 8	NIEUW AMSTERDAM REC	1	4,999,556	4,999,556	07/21/2011
67983U WE 9	OLD LINE FUNDING LLC	1	2,998,937	2,998,937	09/14/2011
7588R1 UL 7	REGENCY MARKETS NO 1 LLC	1	5,999,493	5,999,493	07/20/2011
8342E3 UL 8	SOLITAIRE FUNDING LLC	1	5,999,525	5,999,525	07/20/2011
86257C 3Y 6	STRAIGHT A FUNDING LLC	1	2,999,505	2,999,505	08/03/2011
86888N UC 7	BARCLAYS PLC	1	4,999,664	4,999,664	07/12/2011
87019S U8 5	SWEDBANK	1	2,999,892	2,999,892	07/08/2011
89233H WF 7	TOYOTA MOTOR CORP	1	4,997,678	4,997,678	09/15/2011
92646L UD 0	MITSUBISHI UFJ FINANCIAL GROUP	1	4,999,700	4,999,700	07/13/2011
92646L UF 5	MITSUBISHI UFJ FINANCIAL GROUP	1	1,999,868	1,999,868	07/15/2011
9612C1 W8 6	WESTPAC BANKING CORP	1	2,998,043	2,998,043	09/08/2011
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			128,279,119	128,279,119	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1	3	927,782	1,006,179	02/25/2038
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			927,782	1,006,179	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					
05522R AL 2	BANK OF AMERICA CR CARD TR	1	499,730	499,947	03/15/2014
05522R CB 2	BANK OF AMERICA CR CARD TR	1	1,750,788	1,750,745	12/16/2013
06424H BN 6	BANC OF A LARGE LN 2005-MIB1	1	499,379	499,669	03/15/2022
161571 BH 6	CHASE ISSUANCE TR	1	1,499,760	1,500,000	10/15/2013
161571 BJ 2	CHASE ISSUANCE TR	1	999,720	1,000,000	11/15/2013
46629R AA 2	JPMORGAN CHASE COMM 2006-FL2A	1	95,902	96,057	11/15/2018
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A	1	1,350,862	1,396,829	11/15/2018
52524N AA 5	LEHMAN FLOATING RATE 2007-LLFA	1	1,089,406	1,106,297	06/15/2022
55264T AE 1	MBNA CR CARD MASTER NOTE TR	1	500,030	500,083	12/16/2013
61756L AA 9	MORGAN STNLY CAP I 2007-XLF9	1	427,932	440,114	12/15/2020
78445A AA 4	SLM STUDENT LN TR 2008-4	1	125,793	125,701	07/25/2013
78445C AA 0	SLM STUDENT LN TR 2008-6	1	174,789	174,621	10/27/2014
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			9,014,091	9,090,064	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			138,220,993	138,375,362	XXX
Totals					
7799999. Total - Issuer Obligations			128,279,119	128,279,119	XXX
7899999. Total - Residential Mortgage-Backed Securities			927,782	1,006,179	XXX
7999999. Total - Commercial Mortgage-Backed Securities			9,014,091	9,090,064	XXX
8399999. Subtotal - Bonds			138,220,993	138,375,362	XXX
9999999. Totals			138,220,993	138,375,362	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....(55,461,862) Book/Adjusted Carrying Value $.....(55,550,832)
2. Average balance for the year to date: Fair Value $.....166,101,439 Book/Adjusted Carrying Value $.....166,294,165
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....137,369,183 NAIC 2: $..........0 NAIC 3: $.....1,006,179 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 $.....138,220,993 Book/Adjusted Carrying Value $.....138,375,362

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Allfirst	Baltimore, Maryland					4,557	(3,727)	5,929	XXX..
Bank of America	Clearwater, Florida					25,483	25,901	25,259	XXX..
Bank of America	Dallas, Texas					947	557	860	XXX..
Bank of America	Little Rock, Arkansas					29,698	46,355	23,988	XXX..
Bank of New York	New York, New York					(5,118,500)	(4,030,845)	(3,390,774)	XXX..
Bank One	Chicago, Illinois					916	3,447	530	XXX..
Bank One	Phoenix, Arizona					3,093	2,986	2,539	XXX..
Chase Manhatten Bank	New York, New York					1,701,030	2,211,661	2,616,107	XXX..
Citibank Money Market	New York, New York					-	-		XXX..
First Union National Bank of Florida	Jacksonville, Florida					769,509	769,509	642,125	XXX..
HSBC Bank USA	New York, New York					(3,947,225)	3,722	278,965	XXX..
Investors Bank & Trust Co.	Boston, Massachusetts					130,338	30,379	238,249	XXX..
M&T Bank	Baltimore, Maryland					272,856	2,676,711	38,635	XXX..
State Street Bank	Boston, Massachusetts					300,000	300,000	-	XXX..
U.S. Bank	Cedar Rapids, Iowa					20,000	20,000	20,000	XXX..
U.S. Bank	St. Paul, Minnesota					810,932	1,293,377	483,363	XXX..
Wachovia Bank	Charlotte, North Carolina					61,310	823,248	81,533	XXX..
Wells Fargo Bank	Minneapolis, Minnesota					1,096	1,809	1,463	XXX..
0199999. Total Open Depositories		XXX	XXX	0	0	(4,933,960)	4,175,090	1,068,771	XXX..
0399999. Total Cash on Deposit		XXX	XXX	0	0	(4,933,960)	4,175,090	1,068,771	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	(4,931,610)	4,177,440	1,071,121	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							
CHARIOT FUNDING CP 144A		06/20/2011	0.130	07/20/2011	14,998,971		596
GOTHAM FUNDING CORP CP 144A		05/26/2011	0.180	07/26/2011	24,996,874		4,499
JUPITER SECURITIES CORP CP 144A		05/26/2011	0.150	07/20/2011	14,998,812		2,250
LIBERTY STREET FDG LLC CP 144A		06/20/2011	0.170	08/10/2011	9,998,111		519
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations					64,992,768	0	7,864
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					64,992,768	0	7,864
Total							
7799999. Subtotals - Issuer Obligations					64,992,768	0	7,864
8399999. Subtotals - Bonds					64,992,768	0	7,864
Sweep Accounts							
CITIBANK MONEY MARKET GENERAL		06/30/2011	0.020	07/01/2011	607		
8499999. Total - Sweep Accounts					607	0	0
8699999. Total - Cash Equivalents					64,993,375	0	7,864