



HEALTH QUARTERLY STATEMENT

As of September 30, 2011
of the Condition and Affairs of the

Cooperative Group Benefit Plan

NAIC Group Code.N/A...
(Current Period) (Prior Period)

NAIC Company Code.N/A...

Employer's ID Number.... 31-1306485

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile USA

Licensed as Business Type MEWA

Is HMO Federally Qualified? Yes [] No [] [N/A]

Incorporated/Organized.1987....

Commenced Business.1987....

Statutory Home Office

...4789 Rings Road... ..Dublin... ..OH 43017-1599....

(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

...Same... ..

(Street and Number) (City or Town, State and Zip Code)

Mail Address

...Same... ..

(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records

...Same... ..

(Street and Number) (City or Town, State and Zip Code)

Internet Web Site Address

Statutory Statement Contact

Dan Brown

(Name)

dbrown@ebmconline.com

(E-Mail Address)

614-766-5800

(Area Code) (Telephone Number)

614-766-5800

(Area Code) (Telephone Number)

614-766-5800 ext 595

(Area Code) (Telephone Number) (Extension)

614-766-0901

(Fax Number)

OFFICERS

1.	Name	Title	2.	Name	Title
3.			4.		

OTHER

DIRECTORS OR TRUSTEES

Keith Applegeet
Ed Harra
Louis McIntire
Mark Roeth
George Secor

Jeff Troike
Gordon Wallace

State of Ohio.....
County of Franklin....

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.

Mark A. Roeth

(Signature)

Mark Roeth

1. (Printed Name)

Trustee

(Title)

(Signature)

Mark Roeth

2. (Printed Name)

Trustee

(Title)

(Signature)

Mark Roeth

3. (Printed Name)

Trustee

(Title)

Subscribed and sworn to before me

This 27th day of OCTOBER 2011

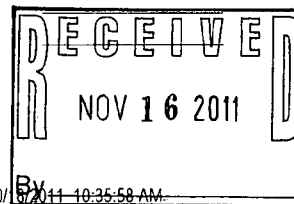


DONNA M. NICOL
NOTARY PUBLIC
STATE OF OHIO
My Commission
Expires
January 11, 2014

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



Sub

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....			0	174,954
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	817,578
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....5,754,905), cash equivalents (\$.....0) and short-term investments (\$.....0).....	5,754,905		5,754,905	801,457
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	3,288,263
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	5,754,905	0	5,754,905	5,082,252
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....			0	1,544
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....			0	276,076
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	132,872		132,872	
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
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.....			0	
19. Guaranty funds receivable or on deposit.....			0	
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.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	667,481
25. Aggregate write-ins for other than invested assets.....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	5,887,777	0	5,887,777	6,027,353
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	5,887,777	0	5,887,777	6,027,353

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.			0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0	0

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**
LIABILITIES, CAPITAL AND SURPLUS

	Current Period		3 Total	Prior Year
	1 Covered	2 Uncovered		4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded).....	2,038,500		2,038,500	2,300,000
2. Accrued medical incentive pool and bonus amounts.....			0	
3. Unpaid claims adjustment expenses.....	153,400		153,400	173,000
4. Aggregate health policy reserves.....			0	
5. Aggregate life policy reserves.....			0	
6. Property/casualty unearned premium reserve.....			0	
7. Aggregate health claim reserves.....			0	
8. Premiums received in advance.....			0	
9. General expenses due or accrued.....			0	
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)).....			0	
10.2 Net deferred tax liability.....			0	
11. Ceded reinsurance premiums payable.....			0	
12. Amounts withheld or retained for the account of others.....			0	
13. Remittances and items not allocated.....			0	
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			0	
15. Amounts due to parent, subsidiaries and affiliates.....			0	
16. Derivatives.....			0	
17. Payable for securities.....			0	
18. Payable for securities lending.....			0	
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers and \$.....0 unauthorized reinsurers).....			0	
20. Reinsurance in unauthorized companies.....			0	
21. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
22. Liability for amounts held under uninsured plans.....			0	
23. Aggregate write-ins for other liabilities (including \$.....0 current).....	32,140	0	32,140	49,963
24. Total liabilities (Lines 1 to 23).....	2,224,040	0	2,224,040	2,522,963
25. Aggregate write-ins for special surplus funds.....	XXX	XXX	0	0
26. Common capital stock.....	XXX	XXX		
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX		
29. Surplus notes.....	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds.....	XXX	XXX	0	0
31. Unassigned funds (surplus).....	XXX	XXX	3,663,737	3,504,390
32. Less treasury stock, at cost:				
32.10.000 shares common (value included in Line 26 \$.....0).....	XXX	XXX		
32.20.000 shares preferred (value included in Line 27 \$.....0).....	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	3,663,737	3,504,390
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	5,887,777	6,027,353

DETAILS OF WRITE-INS

2301. Accounts Payable.....	32,140		32,140	49,963
2302.			0	
2303.			0	
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	32,140	0	32,140	49,963
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	XXX	XXX	0	0
3001.				
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member months.....	XXX	22,132	19,574	26,701
2. Net premium income (including \$.....0 non-health premium income).....	XXX	18,846,209	15,733,786	21,268,119
3. Change in unearned premium reserves and reserve for rate credits.....	XXX			
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues.....	XXX	0	0	0
8. Total revenues (Lines 2 to 7).....	XXX	18,846,209	15,733,786	21,268,119
Hospital and Medical:				
9. Hospital/medical benefits.....		15,128,922	11,932,670	16,608,816
10. Other professional services.....				
11. Outside referrals.....				
12. Emergency room and out-of-area.....				
13. Prescription drugs.....		2,688,228	2,186,583	3,006,551
14. Aggregate write-ins for other hospital and medical.....	0	(261,500)	(150,000)	(150,000)
15. Incentive pool, withhold adjustments and bonus amounts.....				
16. Subtotal (Lines 9 to 15).....	0	17,555,650	13,969,253	19,465,367
Less:				
17. Net reinsurance recoveries.....		132,872	3,440	
18. Total hospital and medical (Lines 16 minus 17).....	0	17,422,778	13,965,813	19,465,367
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$.....257,768 cost containment expenses.....		1,165,772	1,078,897	1,453,775
21. General administrative expenses.....		116,530	141,506	183,998
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only).....				
23. Total underwriting deductions (Lines 18 through 22).....	0	18,705,080	15,186,216	21,103,140
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	141,129	547,570	164,979
25. Net investment income earned.....		18,219	23,177	20,842
26. Net realized capital gains (losses) less capital gains tax of \$.....0.....				
27. Net investment gains or (losses) (Lines 25 plus 26).....	0	18,219	23,177	20,842
28. Net gain or (loss) from agents' or premium balances charged off ((amount recovered \$.....0) (amount charged off \$.....0)).....				
29. Aggregate write-ins for other income or expenses.....	0	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	159,348	570,747	185,821
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	159,348	570,747	185,821

DETAILS OF WRITE-INS

0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	XXX	0	0	0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX	0	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above).....	XXX	0	0	0
1401. Increase (decrease) in IBNR.....		(261,500)	(150,000)	(150,000)
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	(261,500)	(150,000)	(150,000)
2901.				
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0	0	0

Cooperative Group Benefit Plan

STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	3,504,389	3,318,568	3,318,568
34. Net income or (loss) from Line 32.....	159,348	570,747	185,821
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0			
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....			
40. Change in unauthorized reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....0		0	0
48. Net change in capital and surplus (Lines 34 to 47).....	159,348	570,747	185,821
49. Capital and surplus end of reporting period (Line 33 plus 48).....	3,663,737	3,889,315	3,504,389

DETAILS OF WRITE-INS

4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page.....0		0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above).....0		0	0

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.....	19,122,285	16,231,410	21,003,607
2. Net investment income.....	19,717	14,340	20,842
3. Miscellaneous income.....			
4. Total (Lines 1 through 3).....	19,142,002	16,245,750	21,024,449
5. Benefit and loss related payments.....	18,469,395	15,284,370	21,370,665
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....			
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	18,469,395	15,284,370	21,370,665
11. Net cash from operations (Line 4 minus Line 10).....	672,607	961,380	(346,216)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	175,000		
12.2 Stocks.....		16,486,178	1,686,367
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....		707,972	550,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	175,000	17,194,150	2,236,367
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....			
13.2 Stocks.....		16,544,853	
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....		3,595,040	
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	0	20,139,893	0
14. Net increase (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	175,000	(2,945,743)	2,236,367
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....			
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	0	0	0
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).....	847,607	(1,984,363)	1,890,151
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	4,907,298	3,017,147	3,017,147
19.2 End of period (Line 18 plus Line 19.1).....	5,754,905	1,032,784	4,907,298
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001			

Statement as of September 30, 2011 of the Cooperative Group Benefit Plan

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	2 Comprehensive (Hospital & Medical)		5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		Individual	Group						
Total Members at End of:									
1. Prior Year.....	2,354	2,354							
2. First Quarter.....	2,499	2,499							
3. Second Quarter.....	2,472	2,472							
4. Third Quarter.....	2,416	2,416							
5. Current Year.....	0	0							
6. Current Year Member Months.....	0	0							
Total Member Ambulatory Encounters for Period:									
7. Physician.....	0	0							
8. Non-Physician.....	0	0							
9. Total.....	0	0	0	0	0	0	0	0	0
10. Hospital/Patient Days Incurred.....	0	0							
11. Number of Inpatient Admissions.....	0	0							
12. Health Premiums Written (a).....	18,846,209	18,846,209							
13. Life Premiums Direct.....	0	0							
14. Property/Casualty Premiums Written.....	0	0							
15. Health Premiums Earned.....	18,846,209	18,846,209							
16. Property/Casualty Premiums Earned.....	0	0							
17. Amount Paid for Provision of Health Care Services.....	18,469,395	18,469,395							
18. Amount Incurred for Provision of Health Care Services.....	18,705,080	18,705,080							

(a) For health premiums written. Amount of Medicare Title XVIII exempt from state taxes or fees \$.0000.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims						
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total

Statement as of September 30, 2011 of the Cooperative Group Benefit Plan

UNDERWRITING AND INVESTMENT EXHIBIT

Line of Business	Analysis of Claims Unpaid - Prior Year - Net of Reinsurance					Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	5 Claims Incurred in Prior Years (Columns 1 + 3)	
1. Comprehensive (hospital and medical)	2,084,914	15,599,364	.0	2,038,500	2,084,914	2,300,000
2. Medicare Supplement					.0	
3. Dental only					.0	
4. Vision only					.0	
5. Federal Employees Health Benefits Plan					.0	
6. Title XVIII - Medicare					.0	
7. Title XIX - Medicaid					.0	
8. Other health					.0	
9. Health subtotal (Lines 1 to 8)	2,084,914	15,599,364	.0	2,038,500	2,084,914	2,300,000
10. Healthcare receivables (a)					.0	
11. Other non-health					.0	
12. Medical incentive pools and bonus amounts					.0	
13. Totals (Lines 9-10+11+12)	2,084,914	15,599,364	.0	2,038,500	2,084,914	2,300,000

(a) Excludes \$.0 loans or advances to providers not yet expensed

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

Basis of Accounting

These financial statements have been prepared on the statutory basis of accounting as prescribed by the State of Ohio Department of Insurance. Purchases and sales of securities are reflected on the settlement date. Investment income is reflected when earned. Interest income includes the amortization of bond and note premiums and discounts.

Estimates

The preparation of financial statements in conformity with the statutory basis of accounting requires the plan administrator to make estimates and assumptions that affect certain reported amounts and disclosures, primarily unpaid claims and claim adjustment expenses. Accordingly, actual results may differ from those estimates.

Valuation of Investments

The statement of admitted assets, liabilities and surplus - statutory basis includes investments valued as follows: investments in common stocks traded on a national securities exchange are valued at the last reported sales price at the last business day of the year; securities traded in the over-the-counter market and listed securities for which no sale was reported on that date are valued at the last reported bid price. Bonds and fixed income securities are valued at amortized cost. Any discounts or premiums are amortized over the remaining life of the underlying debt instrument. Short term commercial paper is valued at cost. Interest earned from date of purchase through year end is included in accrued interest.

Any fixed income security whose value is significantly less than cost or amortized cost due to the financial difficulties of the issuer, is valued at its net realizable value.

The statement of income and changes in surplus - statutory basis includes unrealized gains and losses on investments in common stocks and mutual funds. The unrealized gain (loss) on these investments represents the changes in the difference between cost and market at the beginning and end of the period.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

Investments consist of interest bearing cash and money market accounts at various institutions. Most accounts are insured by the FDIC.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

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

See QS101, QS102 and QE05.

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

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

The amount of incurred but unpaid claims reserve as of September 30, 2011 is based on a study completed by the Plan's actuary and includes estimated expenses of \$2,038,500 for IBNR and \$153,400 for LAE.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

Not applicable.

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 - Anticipated Salvage and Subrogation

No significant change.

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**
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.
- 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.
- 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).
- 6.4 By what department or departments?
.....
.....

- 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 [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
.....

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
.....

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

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**
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 [] No [X]

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
Meeder & Associates	Dublin, OH 43017

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

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:

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**
GENERAL INTERROGATORIES (continued)
PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	<u>0.0 %</u>
1.2 A&H cost containment percent	<u>0.0 %</u>
1.3 A&H expense percent excluding cost containment expenses	<u>0.0 %</u>
2.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.	<u>0</u>
2.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
2.4 If yes, please provide the amount of funds administered as of the reporting date.	<u>0</u>

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)
A&H Non-Affiliates						
60895.....	35-01485825.....	01/01/2011	American United Life Insurance Company.....	Indianapolis, IN.....	stop loss.....	yes.....

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only							
			2	3	4	5	6	7	8	9
State, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/Casualty Premiums	Total Columns 2 through 7	Deposit-Type Contracts
1.	Alabama.....AL	N							0	
2.	Alaska.....AK	N							0	
3.	Arizona.....AZ	N							0	
4.	Arkansas.....AR	N							0	
5.	California.....CA	N							0	
6.	Colorado.....CO	N							0	
7.	Connecticut.....CT	N							0	
8.	Delaware.....DE	N							0	
9.	District of Columbia.....DC	N							0	
10.	Florida.....FL	N							0	
11.	Georgia.....GA	N							0	
12.	Hawaii.....HI	N							0	
13.	Idaho.....ID	N							0	
14.	Illinois.....IL	N							0	
15.	Indiana.....IN	L	8,630,349						8,630,349	
16.	Iowa.....IA	N							0	
17.	Kansas.....KS	N							0	
18.	Kentucky.....KY	N							0	
19.	Louisiana.....LA	N							0	
20.	Maine.....ME	N							0	
21.	Maryland.....MD	N							0	
22.	Massachusetts.....MA	N							0	
23.	Michigan.....MI	N							0	
24.	Minnesota.....MN	N							0	
25.	Mississippi.....MS	N							0	
26.	Missouri.....MO	N							0	
27.	Montana.....MT	N							0	
28.	Nebraska.....NE	N							0	
29.	Nevada.....NV	N							0	
30.	New Hampshire.....NH	N							0	
31.	New Jersey.....NJ	N							0	
32.	New Mexico.....NM	N							0	
33.	New York.....NY	N							0	
34.	North Carolina.....NC	N							0	
35.	North Dakota.....ND	N							0	
36.	Ohio.....OH	L	10,215,860						10,215,860	
37.	Oklahoma.....OK	N							0	
38.	Oregon.....OR	N							0	
39.	Pennsylvania.....PA	N							0	
40.	Rhode Island.....RI	N							0	
41.	South Carolina.....SC	N							0	
42.	South Dakota.....SD	N							0	
43.	Tennessee.....TN	N							0	
44.	Texas.....TX	N							0	
45.	Utah.....UT	N							0	
46.	Vermont.....VT	N							0	
47.	Virginia.....VA	N							0	
48.	Washington.....WA	N							0	
49.	West Virginia.....WV	N							0	
50.	Wisconsin.....WI	N							0	
51.	Wyoming.....WY	N							0	
52.	American Samoa.....AS	N							0	
53.	Guam.....GU	N							0	
54.	Puerto Rico.....PR	N							0	
55.	U.S. Virgin Islands.....VI	N							0	
56.	Northern Mariana Islands.....MP	N							0	
57.	Canada.....CN	N							0	
58.	Aggregate Other alien.....OT	XXX	0	0	0	0	0	0	0	0
59.	Subtotal.....XXX		18,846,209	0	0	0	0	0	18,846,209	0
60.	Reporting entity contributions for Employee Benefit Plans.....XXX								0	
61.	Total (Direct Business).....(a)	2	18,846,209	0	0	0	0	0	18,846,209	0

DETAILS OF WRITE-INS

5801.....								0	
5802.....								0	
5803.....								0	
5898. Summary of remaining write-ins for line 58 from overflow page.....		0	0	0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....		0	0	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

Explanation:

1.

Bar Code:



Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**
Overflow Page for Write-Ins

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,288,263	550,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		3,698,276
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		960,013
8. Deduct amortization of premium and depreciation.....		
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).....	3,288,263	3,288,263
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	3,288,263	3,288,263

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.....	174,954	1,861,321
2. Cost of bonds and stocks acquired.....		
3. Accrual of discount.....	46	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration for bonds and stocks disposed of.....	175,000	1,686,367
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).....	0	174,954
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	174,954

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).....					174,988			174,954
2. Class 2 (a).....								
3. Class 3 (a).....								
4. Class 4 (a).....								
5. Class 5 (a).....								
6. Class 6 (a).....								
7. Total Bonds.....	0	0	0	0	174,988	0	0	174,954
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.....	0	0	0	0	174,988	0	0	174,954

(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
9199399. Totals.....		XXX.....			

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.....	1,399,798	3,274,752
2. Cost of short-term investments acquired.....		4,699,254
3. Accrual of discount.....	202	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	1,400,000	6,574,208
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).....	0	1,399,798
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	1,399,798

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).....	
2. Cost paid/(consideration received) on additions.....	
3. Unrealized valuation increase (decrease).....	
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).....	0
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....	
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	
3.1 Change in variation margin on open contracts.....	
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.....	
3.24 Section 1, Column 16, prior year.....	0
3.3 Subtotal (line 3.1 minus Line 3.2).....	0
4.1 Variation margin on terminated contracts during the year.....	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	0
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).....	0
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	0

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**

SCHEDULE DB - PART C - SECTION 1

Replicated (Synthetic) Assets Open as of Current Statement Date

Replicated (Synthetic) Asset																Components of the Replicated (Synthetic) Asset															
Replicated (Synthetic) Asset																Components of the Replicated (Synthetic) Asset															
1	2	3	4	5	6	7	8	Derivative Instruments Open								Cash Instrument(s) Held															
		NAIC						9	10	11	12	13	14	15	16																
Number	Description	Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value																

Statement as of September 30, 2011 of the Cooperative Group Benefit Plan

SCHEDULE DB - PART C - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory.....										
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replicated Asset Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value.....	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory.....		0		0		0		0		0

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.....
2. Part B, Section 1, Column 14.....
3. Total (Line 1 plus Line 2)..... 0
4. Part D, Column 5.....
5. Part D, Column 6.....
6. Total (Line 3 minus Line 4 minus Line 5)..... 0

Fair Value Check

7. Part A, Section 1, Column 16.....
8. Part B, Section 1, Column 13.....
9. Total (Line 7 plus Line 8)..... 0
10. Part D, Column 8.....
11. Part D, Column 9.....
12. Total (Line 9 minus Line 10 minus Line 11)..... 0

Potential Exposure Check

13. Part A, Section 1, Column 21.....
14. Part B, Section 1, Column 19.....
15. Part D, Column 11.....
16. Total (Line 13 plus Line 14 minus Line 15)..... 0

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**
SCHEDULE E- VERIFICATION
Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....		
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		
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).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1 Description of Property	2 Location		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
	City	State						

QE01

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	2 Location		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	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
	City	State																	

11/11/2011 10:43:06 AM

SCHEDULE B - PART 2
Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	3	4	5	6	7	8	9
Loan Number	Location 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

QE02

SCHEDULE B - PART 3
Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
Loan Number	Location 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

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SCHEDULE BA - PART 2

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

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

QE03

SCHEDULE BA - PART 3

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

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

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Per Value	Paid for Accrued Interest and Dividends	MAC Designation or Market Indicator (a)

(a) For all common stock bearing the MAC market indicator "J" 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	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Form	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 Foreign Exchange 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	NAC Designation or Market Indicator (a)

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

Statement as of September 30, 2011 of the Cooperative Group Benefit Plan

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule Exhibit Identifying	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Incentive Received (Paid)	Prior Year Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Current Year Income	Book/ Acquired Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**

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	15	16	17	18	19	20
Tricker 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	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)

(a) ☐ Computed as Economic Impact of the Hedge at the End of the Reporting Period

QE07

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Broker Name	Net Cash Deposits
Brokers	
Total Net Cash Deposits	0

SCHEDULE DB - PART D

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

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Agree (Y or N)	4 Fair Value of Accruals Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				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		

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	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. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 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	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation Market Indicator	Fair Value	Book/Adjusted Carrying Value	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 \$.....0 Book/Adjusted Carrying Value \$.....0

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Huntington National Bank.....					(189,644)	460,886	(521,918)	XXX
Bank of Internet.....		varies.....	133		249,000	249,000		XXX
CAT floating rate demand note.....		varies.....	231		149,079	149,155	149,231	XXX
Columbus First Bank.....		varies.....	358		249,228	249,344	249,113	XXX
Everbank.....		varies.....	579		249,198	249,423	249,156	XXX
Excel Bank.....		varies.....	387		249,141	249,268	249,119	XXX
Fed Ins Cash Act - US Bank.....		varies.....	3,755		3,643,563	3,649,801	4,151,870	XXX
First National Bank of Sonora.....		varies.....	2			2,586		XXX
GE floating rate demand note.....		varies.....	321		149,226	149,334	149,438	XXX
Hilcrest Bank.....		varies.....	476		249,179	249,329	249,147	XXX
Huntington National Bank.....		varies.....	2		5,751	5,752	7,427	XXX
Invesco Money Market.....		varies.....	38		1,059,112	372,127	573,138	XXX
Nationwide Bank.....		varies.....	455		249,150	249,311	249,144	XXX
The Trust Company.....		varies.....	1		2,596	253	40	XXX
United Community Bank.....		varies.....	285		249,000	249,000		XXX
0199999. Total Open Depositories.....	XXX	XXX	7,029	0	5,563,579	6,534,579	5,754,905	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	7,029	0	5,563,579	6,534,579	5,754,905	XXX
0599999. Total Cash.....	XXX	XXX	7,029	0	5,563,579	6,534,579	5,754,905	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
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