

201120100103\*

# 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)

614-766-5800  
(Area Code) (Telephone Number)

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)

614-766-5800  
(Area Code) (Telephone Number)

Internet Web Site Address

Dan Brown  
(Name)  
dbrown@ebmconline.com  
(E-Mail Address)

614-766-5800 ext 595  
(Area Code) (Telephone Number) (Extension)  
614-766-0901  
(Fax Number)

Statutory Statement Contact

### OFFICERS

1. Name

Title

Name

Title

2.

4.

### OTHER

### DIRECTORS OR TRUSTEES

Keith Applegate

Jeff Troike

Ed Harra

Gordon Wallace

Louis McIntire

Mark Roeth

George Secor

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)

(Signature)  
Mark Roeth  
2. (Printed Name)

(Signature)  
Mark Roeth  
3. (Printed Name)

Trustee  
(Title)

Trustee  
(Title)

Subscribed and sworn to before me

This 27<sup>th</sup> day of OCTOBER 2011

a. Is this an original filing?

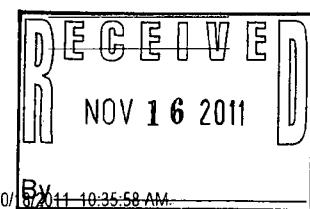
Yes [X] No [ ]

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached



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



lrb

**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:				0
2.1 Preferred stocks.....				0
2.2 Common stocks.....				817,578
3. Mortgage loans on real estate:				0
3.1 First liens.....				0
3.2 Other than first liens.....				0
4. Real estate:				0
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.....				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.....				1,544
15. Premiums and considerations:				0
15.1 Uncollected premiums and agents' balances in the course of collection.....				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:				0
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.....				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			Prior Year
	1 Covered	2 Uncovered	3 Total	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				
32.1 ....0.000 shares common (value included in Line 26 \$.....0).....	XXX.	XXX.		
32.2 ....0.000 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 as of September 30, 2011 of the **Cooperative Group Benefit Plan**  
**STATEMENT OF REVENUE AND EXPENSES**

	Current Year		Prior Year	
	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
<b>Hospital and Medical:</b>				
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
<b>Less:</b>				
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	164,879
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

Statement as of September 30, 2011 of the **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	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	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above).....0.....	0	0	0

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

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
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)
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	175,000		
12.2 Stocks.....		16,485,178	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
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
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			
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## EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	2 Individual	3 Comprehensive (Hospital & Medical) Group	4 Medicare Supplement	5 Vision Only	6 Denial Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
<b>Total Members at End of:</b>										
1. Prior Year.....	2,354	2,354								
2. First Quarter.....	2,498	2,498								
3. Second Quarter.....	2,472	2,472								
4. Third Quarter.....	2,416	2,416								
5. Current Year.....	0									
6. Current Year Member Months.....	0									
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician.....	0									
8. Non-Physician.....	0									
9. Total.....	0	0	0	0	0	0	0	0	0	0
10. Hospital Patient Days Incurred.....	0									
11. Number of Inpatient Admissions.....	0									
12. Health Premiums Written (a).....	18,846,209	18,846,209								
13. Life Premiums Direct.....	0									
14. Property/Casualty Premiums Written.....	0									
15. Health Premiums Earned.....	18,846,209	18,846,209								
16. Property/Casualty Premiums Earned.....	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 \$.....0.

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**  
**CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)**

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

**UNDERWRITING AND INVESTMENT EXHIBIT**

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid December 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (Hospital and medical).....	2,084,914	.....	15,599,364	.....	0	2,084,914
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	2,084,914
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	2,084,914
(a) Endorse \$ 0 loans or advances to providers not yet expended						

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## NOTES TO FINANCIAL STATEMENTS

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### **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.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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  X

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? If yes, complete the Schedule Y-Part 1 - Organizational chart.  Yes  No  X

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  No  X  N/A    
 \_\_\_\_\_

6.6 Have all of the recommendations within the latest financial examination report been complied with?  Yes  No  X  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  No  X

- (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? If no, attach a description with this statement. Yes [ ] No [ ]

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

1.2 A&H cost containment percent

1.3 A&H expense percent excluding cost containment expenses

0.0 %

0.0 %

0.0 %

2.1 Do you act as a custodian for health savings accounts?

Yes [ ] No [X]

0

2.2 If yes, please provide the amount of custodial funds held as of the reporting date.

2.3 Do you act as an administrator for health savings accounts?

Yes [ ] No [X]

0

2.4 If yes, please provide the amount of funds administered as of the reporting date.

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

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

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

**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

State, Etc.	Active Status	Direct Business Only							Deposit-Type Contracts
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Columns 2 through 7	
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	
59. Subtotal.....		18,846,209	0	0	0	0	0	18,846,209	
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**

Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**  
**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.....	.....0	.....0
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.....	.....46	
3. Accrual of discount.....		
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
<b>BONDS</b>									
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
<b>PREFERRED STOCK</b>									
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.

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

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

Number	Description	Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
		3 NAIC Designation or Other Description	4 National Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	9 Derivative Instruments Open	10 Fair Value	11 Book/Adjusted Carrying Value	12 Fair Value	13 CASH	14 NAIC Desig- or Other Description

**SCHEDULE DB - PART C - SECTION 2**

**Reconciliation of Replicated (Synthetic) Assets Open**

	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.....										
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.....										
7. Ending Inventory.....	0		0		0		0		0	

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

## **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

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

Statement as of September 30, 2011 of the

**SCHEDULE A - PART 2**

Showing all Real Estate Acquired and Additions Made

SCHEDULE A - PART 3

Chouinard Doel Estate DISPOSED During the Quarter Including Payment During the Final Year on "Sales Under Contract"

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

**SCHEDULE B - PART 2**

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

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Acquired Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization/ Accretion)	10 Current Year's Other Than Temporary Impairment	11 Capitalized Deferred Interest and Other Recognized	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value Recorded Investment Excluding Acquired Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State																

QE02

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

**SCHEDULE BA - PART 2**

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

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

QE03

**SCHEDULE BA - PART 3**

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

CUSIP Identification	Name or Description	Location City State	3		4		Name of Purchaser or Nature of Disposal	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
			Location	3	4	Date Originally Acquired			Date Disposal	Original Acquired Date	Changes in Boot/Adjusted Carring Value	Current Year's Less (Speculation) or (Amortization)/ (Decrease)	Capitalized Deferred Interest and Other Accretion	Total Change in B.A.C.V.	Total Foreign Exchange Gain (Loss)	Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)	Investment Income	on Disposal			

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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 Number	Description	Foreign Acquired	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NASC Description or Market Indicator (a)

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

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

**SCHEDULE D - PART 4**

CUSIP Identification	Description	Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter										Change in Book/Adjusted Carrying Value (11 + 12 + 13 + 14 + 15)	Book/ Adjusted Carrying Value At Disposal Date	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Foreign Exchange Gain (Loss) on Disposal	Total Foreign Exchange Change in B/A.C.V.	NAIC Designa- tion or Market Indicator (a)			
		6		7		8		9		10											
		3	4	F	o	e	i	g	n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Acquisition/ (Amortization) (Accretion)	Other Than Current Year's Acquisition/ (Amortization) (Accretion)	Current Year's Impairment/ Impairment/ Recognition	Total Change in B/A.C.V. (11 + 12 + 13)

(a) For all common stock bearing the NAIC 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**

1	Description	Description of Items Hedged or Used for Income Generation	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	

(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											Change in Value of Net Assets				Hedge Effectiveness at inception and at Quarter-end (a)			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Ticker Symbol	Number of Contracts	National Amount	Description	Description of Hedged Item(s)	Schedule Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Use Price	Fair Value	Book/Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure

(a) None *Financial or Economic impact of the hedge at the date the forward contract*

(a)	

QE07

Broker Name	Net Cash Deposits
Brokers	
Total Net Cash Deposits	0

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

**SCHEDULE DB - PART D**

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

1 Description Counterparty/ Exchange Treated	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Contracts With Book Adjusted CARRYING Value > 0	6 Book Adjusted Carrying Value	7 Contracts With Book Adjusted CARRYING Value < 0	8 Contracts Fair Value > 0	9 Fair Value	10 Exposure No: of Collateral	11 Potential Exposure	12 Off-Balance Sheet Exposure
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Statement as of September 30, 2011 of the **Cooperative Group Benefit Plan**

**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
------------------------------	------------------	--	--------------------	--------------------------------------	------------------------

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

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

**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 \$.....0 Book/Adjusted Carrying Value \$.....0

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

**SCHEDULE E - PART 1 - CASH**

**Month End Depository Balances**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Huntington National Bank.....		varies.....	133.....	.....(189,644)	.....460,886	.....(521,918)	.....XXX.	
Bank of Internet.....		varies.....	231.....	.....249,000	.....249,000			XXX.
CAT floating rate demand note.....		varies.....	231.....	.....149,079	.....149,155	.....149,231	.....XXX.	
Columbus First Bank.....		varies.....	359.....	.....249,228	.....249,344	.....249,113	.....XXX.	
Everbank.....		varies.....	579.....	.....249,198	.....249,423	.....249,156	.....XXX.	
Excel Bank.....		varies.....	387.....	.....249,141	.....249,288	.....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.	
Häberst 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.....	39.....	.....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.
<b>0199999. Total Open Depositories.....</b>	<b>XXX.</b>	<b>XXX.</b>	<b>7,029.....</b>	<b>.....0</b>	<b>.....5,563,579</b>	<b>.....6,534,579</b>	<b>.....5,754,905</b>	<b>XXX.</b>
<b>0399999. Total Cash on Deposit.....</b>	<b>XXX.</b>	<b>XXX.</b>	<b>7,029.....</b>	<b>.....0</b>	<b>.....5,563,579</b>	<b>.....6,534,579</b>	<b>.....5,754,905</b>	<b>XXX.</b>
<b>0599999. Total Cash.....</b>	<b>XXX.</b>	<b>XXX.</b>	<b>7,029.....</b>	<b>.....0</b>	<b>.....5,563,579</b>	<b>.....6,534,579</b>	<b>.....5,754,905</b>	<b>XXX.</b>

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

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 Description	2 Costs	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