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QUARTERLY STATEMENT

As of September 30, 2011

of the Condition and Affairs of the

STONEBRIDGE CASUALTY INSURANCE COMPANY

NAIC Group Code.....0468, 0468 (Current Period) (Prior Period) NAIC Company Code..... 10952 Employer's ID Number..... 31-4423946

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

Incorporated/Organized..... November 15, 1957 Commenced Business..... April 15, 1958

Statutory Home Office	366 E. Broad Street, C/O Andrew J. Federico….. Columbus ..... OH ..... 43215 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	4333 Edgewood Road NE….. Cedar Rapids ..... IA ..... 52499 *(Street and Number) (City or Town, State and Zip Code)*	319-355-8511 *(Area Code) (Telephone Number)*
Mail Address	4333 Edgewood Road NE….. Cedar Rapids ..... IA ..... 52499 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	4333 Edgewood Road NE….. Cedar Rapids ..... IA ..... 52499 *(Street and Number) (City or Town, State and Zip Code)*	319-355-8511 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.aegonins.com	
Statutory Statement Contact	Brenda Kay Kraemer *(Name)*	319-355-8549 *(Area Code) (Telephone Number) (Extension)*
	bkraemer@aegonusa.com *(E-Mail Address)*	319-355-2210 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Edward H. Walker III	President	2. Michael Allen Eubanks	Senior Vice President, Secretary & Division General Counsel
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Craig Dean Vermie	Brenda Kay Clancy	Martha Ann McConnell	Brian Arthur Smith
Cornelis Henricus Verhagen	Glyn Douglas Mangum Jr	Edward H. Walker III	

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

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

(Signature)	(Signature)	(Signature)
Edward H. Walker III	Michael Allen Eubanks	Eric John Martin
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, Secretary & Division General Counsel	Senior Vice President & Corporate Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of November, 2011

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	207,806,116	0	207,806,116	215,244,742
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(15,347,488)), cash equivalents ($.....14,999,175) and short-term investments ($.....17,124,201)	16,775,888	0	16,775,888	29,784,432
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	33,397	0	33,397	45,527
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	27,987,933	0	27,987,933	32,616,098
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	252,603,334	0	252,603,334	277,690,799
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,418,850	0	2,418,850	2,207,226
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,277,285	0	1,277,285	6,679,951
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
161. Amounts recoverable from reinsurers	6,651,275	0	6,651,275	9,698,331
16.2 Funds held by or deposited with reinsured companies	34,914	0	34,914	20,459
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	8,090,416	2,812,906	5,277,510	6,117,166
19. Guaranty funds receivable or on deposit	5,992	0	5,992	6,527
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	610,100	0	610,100	396,096
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	2,568,427	345,219	2,223,208	2,419,962
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	274,260,593	3,158,125	271,102,468	305,236,517
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	274,260,593	3,158,125	271,102,468	305,236,517

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Accounts receivable	1,707,011	0	1,707,011	1,726,256
2502. State transferrable tax credits	348,447	0	348,447	434,539
2503. Prepaid reinsurance premium	167,750	0	167,750	259,167
2598. Summary of remaining write-ins for Line 25 from overflow page	345,219	345,219	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,568,427	345,219	2,223,208	2,419,962

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....16,378,218)	51,687,409	56,942,409
2.	Reinsurance payable on paid losses and loss adjustment expenses	203,982	357,601
3.	Loss adjustment expenses	3,775,348	3,848,166
4.	Commissions payable, contingent commissions and other similar charges	5,012,257	5,122,172
5.	Other expenses (excluding taxes, licenses and fees)	1,104,327	1,124,434
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	468,314	3,198,507
7.1	Current federal and foreign income taxes (including $.....74,813 on realized capital gains (losses))	2,300,111	1,200,764
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....104,747,940 and including warranty reserves of $..........0)	24,682,437	27,332,424
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	9,194,393	2,848,698
13.	Funds held by company under reinsurance treaties	43,182,215	44,033,069
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	242,546	668,499
16.	Provision for reinsurance	8,955,410	9,275,640
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	2,299,639	2,628,697
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	27,987,933	32,616,098
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	3,282,972	5,187,266
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	184,379,293	196,384,444
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	184,379,293	196,384,444
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	8,724,386	8,724,386
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	1,970,665	2,407,152
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	67,217,108	81,217,108
35.	Unassigned funds (surplus)	8,811,016	16,503,427
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	86,723,175	108,852,073
38.	Totals	271,102,468	305,236,517

DETAILS OF WRITE-INS

2501.	Accident & sickness active life reserves	2,319,801	2,059,095
2502.	Contingency reserves	963,171	963,171
2503.	Provision for doubtful reinsurance balances	0	2,165,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,282,972	5,187,266
2901.		0	0
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.	Increase in admitted deferred tax assets pursuant to SSAP No. 10R	1,970,665	2,407,152
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	1,970,665	2,407,152

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....160,844,402)	194,272,523	177,765,341	237,450,329
1.2 Assumed (written $.....(288,804))	3,372,847	4,299,757	5,603,068
1.3 Ceded (written $.....77,318,801)	111,607,438	80,459,676	107,088,459
1.4 Net (written $.....83,236,797)	86,037,932	101,605,422	135,964,938
DEDUCTIONS:			
2. Losses incurred (current accident year $.....56,768,314):			
2.1 Direct	90,221,525	80,417,995	113,506,713
2.2 Assumed	2,361,557	3,187,863	5,122,240
2.3 Ceded	41,816,321	22,036,326	36,867,502
2.4 Net	50,766,761	61,569,532	81,761,451
3. Loss adjustment expenses incurred	(71,311)	52,105	1,566,735
4. Other underwriting expenses incurred	32,415,528	38,311,050	51,091,981
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	83,110,978	99,932,687	134,420,167
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,926,954	1,672,735	1,544,771
INVESTMENT INCOME			
9. Net investment income earned	7,662,628	7,741,046	10,449,479
10. Net realized capital gains (losses) less capital gains tax of $.....74,813	100,995	100,719	590,688
11. Net investment gain (loss) (Lines 9 + 10)	7,763,623	7,841,765	11,040,167
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	298,176	(64,763)	(93,181)
15. Total other income (Lines 12 through 14)	298,176	(64,763)	(93,181)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	10,988,753	9,449,737	12,491,757
17. Dividends to policyholders	0	0	0
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	10,988,753	9,449,737	12,491,757
19. Federal and foreign income taxes incurred	3,229,372	2,966,474	4,128,145
20. Net income (Line 18 minus Line 19) (to Line 22)	7,759,381	6,483,263	8,363,612
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	108,852,072	101,554,627	101,554,627
22. Net income (from Line 20)	7,759,381	6,483,263	8,363,612
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....341,729	634,639	466,630	466,876
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(321,447)	37,237	366,373
27. Change in nonadmitted assets	(85,213)	(23,683)	184,742
28. Change in provision for reinsurance	320,230	579,529	236,603
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	(14,000,000)	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(16,000,000)	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(436,487)	(2,091,510)	(2,320,761)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(22,128,897)	5,451,466	7,297,445
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	86,723,175	107,006,093	108,852,072

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous income	949,624	1,066,683	1,392,165
1402. Funds withheld ceded investment income	(390,592)	(792,335)	(1,003,421)
1403. Accident and sickness active life reserve	(260,706)	(909,646)	(1,052,460)
1498. Summary of remaining write-ins for Line 14 from overflow page	(150)	570,535	570,535
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	298,176	(64,763)	(93,181)
3701. Change in admitted deferred tax assets pursuant to SSAP No. 10R	(436,487)	(677,863)	(783,943)
3702. Release of special surplus from retroactive reinsurance	0	(573,647)	(573,647)
3703. Change in contingency reserve	0	(840,000)	(963,171)
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(436,487)	(2,091,510)	(2,320,761)

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	95,136,306	101,928,026	134,832,991
2.	Net investment income	7,576,228	7,634,634	10,505,096
3.	Miscellaneous income	298,176	(638,410)	1,498,172
4.	Total (Lines 1 through 3)	103,010,710	108,924,250	146,836,259
5.	Benefit and loss related payments	53,142,779	54,065,090	74,534,240
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	35,276,715	38,419,965	49,967,530
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $.....74,813 tax on capital gains (losses)	2,204,838	2,837,764	5,955,986
10.	Total (Lines 5 through 9)	90,624,332	95,322,819	130,457,756
11.	Net cash from operations (Line 4 minus Line 10)	12,386,378	13,601,431	16,378,503
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	18,313,377	65,201,224	78,742,923
	12.2 Stocks	0	1	1
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	4,628,214	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	166
	12.7 Miscellaneous proceeds	0	1,499,625	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	22,941,591	66,700,850	78,743,090
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,783,885	85,984,959	95,858,748
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	52,873	18,929	32,635,027
	13.6 Miscellaneous applications	0	1,014,967	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,836,758	87,018,855	128,493,775
14.	Net increase (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	13,104,833	(20,318,005)	(49,750,685)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	(14,000,000)	0	0
	16.3 Borrowed funds	0	1,017,797	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	16,000,000	0	0
	16.6 Other cash provided (applied)	(8,499,755)	(4,175,745)	26,303,377
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(38,499,755)	(3,157,948)	26,303,377
	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)	(13,008,544)	(9,874,522)	(7,068,805)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	29,784,432	36,853,237	36,853,237
	19.2 End of period (Line 18 plus Line 19.1)	16,775,887	26,978,715	29,784,432

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

20.0001	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed by the Insurance Department of the State of Ohio. The Insurance Department of the State of Ohio recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. While the Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices, none are included within this financial statement.

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

	September 30, 2011	December 31, 2010
Net Income, State of Ohio Basis	$ 7,759,381	$8,363,612
State Prescribed Practices	0	0
State Permitted Practices	0	0
Net Income, NAIC SAP	$ 7,759,381	$8,363,612
Statutory Surplus, State of Ohio Basis	$86,723,175	$108,852,073
State Prescribed Practices	0	0
State Permitted Practices	0	0
Statutory Surplus, NAIC SAP	$86,723,175	$108,852,073

Note 2 - Accounting Changes and Corrections of Errors

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

	1 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	2 Recognized Other-Than-Temporary Impairment	3 Amortized Cost After Other-Than-Temporary Impairment	4 Fair Value
1st Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	$ -	$ -	$ -	$ -
2nd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	367,936	35,876	332,060	265,712
3rd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	58,247	1,517	56,731	27,816
4th Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
Aggregate Total	$ 426,183	$ 37,392	$ 388,791	$ 293,528

NOTES TO FINANCIAL STATEMENTS

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

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
22942KCA6	$ 491,068	$ 453,135	$ 37,933	$ 453,135	$ 253,559	3Q 2009
22942KCA6	453,135	442,465	10,670	442,465	262,698	3Q 2009
43718MAD6	5,620,894	5,307,233	313,661	5,307,233	2,898,766	4Q 2009
22942KCA6	406,690	402,099	4,592	402,099	298,213	1Q 2010
43718MAD6	5,226,795	5,002,824	223,971	5,002,824	2,919,386	1Q 2010
74925FAA1	917,213	876,094	41,119	876,094	812,403	1Q 2010
22942KCA6	383,425	380,456	2,969	380,456	273,804	2Q 2010
52522QAM4	662,553	633,842	28,711	633,842	451,831	2Q 2010
65536PAA8	157,996	148,508	9,488	148,508	135,313	2Q 2010
22942KCA6	365,655	364,641	1,014	364,641	284,816	3Q 2010
65536PAA8	87,271	80,446	6,825	80,446	75,595	3Q 2010
22942KCA6	350,148	326,654	23,494	326,654	266,028	4Q 2010
52522QAM4	579,986	574,453	5,534	574,453	442,345	4Q 2010
74925FAA1	766,041	733,740	32,301	733,740	720,926	4Q 2010
22942KCA6	306,869	272,405	34,464	272,405	232,293	2Q 2011
65536PAA8	61,066	59,655	1,411	59,655	33,419	2Q 2011
65536PAA8	58,247	56,731	1,516	56,731	27,816	3Q 2011
			0	0		
Total	XXX	XXX	$ 779,671	$ 16,115,382	XXX	

(4) The unrealized losses of loan-backed securities where fair value is less than cost or amortized cost for which an other-than-temporary impairment has not been recognized in earnings at September 30, 2011 are as follows:

a. Aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	9,900
	2. 12 Months or Longer	$	3,450,060
b. Aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	2,723,428
	2. 12 Months or Longer	$	14,083,677

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

The Company paid a $30,000,000 dividend to its parent company, AEGON USA, LLC, on May 10, 2011.

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.

NOTES TO FINANCIAL STATEMENTS

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

The Company paid a $30,000,000 dividend to its parent company, AEGON USA, LLC, on May 10, 2011. This amount consisted of an ordinary cash dividend of $10,800,000, an extraordinary cash dividend of $5,200,000 and a return of capital of $14,000,000.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

C. Wash Sales - None.

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

No significant change.

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

No significant change.

Note 20 - Fair Value

(1) Fair Value Measurements at Reporting Date

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Bonds				
Industrial and Misc	$ -	$ 2,975,819	$ 6,183,074	$ 9,158,894
Total Bonds	$ -	$ 2,975,819	$ 6,183,074	$ 9,158,894
Short Term (a)				
Government	$ -	$ 2,200	$ -	$ 2,200
Industrial and Misc	-	14,999,256	-	14,999,256
Mutual Funds	-	17,122,001	-	17,122,001
Total Short Term	$ -	$ 32,123,457	$ -	$ 32,123,457
Total assets at fair value	$ -	$ 35,099,277	$ 6,183,074	$ 41,282,351
b. Liabilities at fair value	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -

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

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

	(1) Balance at 06/30/2011	(2) Transfers in (Level 3)	(3) Transfers out (Level 3)	(4) Total Gains and (Losses) Included in Net Income	(5) Total Gains and (Losses) Included in Surplus	(6) Purchases, Issuances, Sales and Settlements	(7) Balance at 09/30/2011
Bonds							
RMBS	$ 5,247,295	$ 1,492,298	$ -	$ 8,614	$ 179,266	$ 744,399	$ 6,183,074
Total	$ 5,247,295	$ 1,492,298	$ -	$ 8,614	$ 179,266	$ 744,399	$ 6,183,074

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

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

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

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

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

There were no significant changes during the nine months ended September 30, 2011.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 36 - Financial Guaranty Insurance

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change: ....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009......................

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 6/28/2011........................

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $........................486,269

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: $..........................33,397

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
BNY Mellon	New York, NY

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	............0.0	..........0.000 %	0	0	0	0	0	0	0	0
Total.....................................	........XXX...	........XXX........	0	0	0	0	0	0	0	0

5. Operating Percentages:
   - 5.1 A&H loss percent 2.0 %
   - 5.2 A&H cost containment percent 0.0 %
   - 5.3 A&H expense percent excluding cost containment expenses 17.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	1,028,762	750,546	1,191,001	1,515,457	22,611,441	20,425,474
2.	Alaska AK	L	192,322	151,316	87,612	60,045	43,819	32,183
3.	Arizona AZ	L	2,834,358	1,903,990	1,376,942	1,162,740	664,186	578,540
4.	Arkansas AR	L	734,722	590,077	345,394	280,732	167,364	148,552
5.	California CA	L	23,708,618	20,404,964	10,976,545	7,584,137	5,181,852	3,843,487
6.	Colorado CO	L	1,771,961	1,582,140	987,165	910,036	467,099	465,157
7.	Connecticut CT	L	2,283,872	2,042,986	1,720,787	1,400,265	777,248	689,232
8.	Delaware DE	L	577,320	534,928	311,713	231,717	142,684	118,412
9.	District of Columbia DC	L	447,777	427,190	159,721	171,658	87,612	94,400
10.	Florida FL	L	11,984,328	9,896,799	8,151,958	5,565,757	3,873,605	2,851,230
11.	Georgia GA	L	3,192,188	2,768,237	3,388,572	3,549,181	2,053,135	816,590
12.	Hawaii HI	L	463,368	365,374	223,390	192,324	104,164	97,457
13.	Idaho ID	L	327,783	287,716	169,079	150,215	81,272	80,719
14.	Illinois IL	L	4,234,949	3,679,744	2,274,184	1,892,586	1,121,902	985,168
15.	Indiana IN	L	1,653,078	1,421,195	993,563	891,154	504,648	455,215
16.	Iowa IA	L	3,564,506	3,499,775	269,041	366,310	125,037	182,342
17.	Kansas KS	L	837,537	693,855	471,303	389,174	271,624	201,806
18.	Kentucky KY	L	1,094,125	1,060,344	620,167	571,741	309,425	304,418
19.	Louisiana LA	L	1,261,233	1,237,680	575,533	476,324	280,817	317,692
20.	Maine ME	L	868,413	639,828	273,992	179,122	177,475	101,679
21.	Maryland MD	L	3,729,128	3,648,419	2,432,094	1,474,875	1,204,742	795,510
22.	Massachusetts MA	L	13,264,924	10,455,258	2,468,729	2,317,487	1,109,807	1,134,764
23.	Michigan MI	L	2,773,161	2,336,894	1,579,146	1,717,276	888,450	991,143
24.	Minnesota MN	L	1,483,046	1,224,101	837,898	588,883	412,952	287,236
25.	Mississippi MS	L	523,268	572,193	234,405	227,106	1,540,531	1,403,597
26.	Missouri MO	L	1,784,814	1,639,497	866,474	698,582	433,671	379,387
27.	Montana MT	L	239,244	236,342	130,740	100,046	65,363	55,793
28.	Nebraska NE	L	502,448	347,664	187,364	180,162	112,149	122,816
29.	Nevada NV	L	1,278,515	1,900,749	1,052,179	1,121,452	556,372	500,023
30.	New Hampshire NH	L	817,441	1,378,790	326,992	290,827	147,662	142,822
31.	New Jersey NJ	L	7,666,075	6,646,570	4,269,237	3,577,974	2,053,561	1,844,504
32.	New Mexico NM	L	770,232	577,722	383,347	302,661	234,478	157,868
33.	New York NY	L	16,600,668	13,154,590	9,868,716	7,194,124	4,534,645	3,577,551
34.	North Carolina NC	L	3,462,593	2,961,754	1,600,581	1,027,654	735,172	511,287
35.	North Dakota ND	L	140,295	87,331	85,041	49,983	39,906	27,642
36.	Ohio OH	L	5,022,610	4,537,868	2,522,834	1,661,948	1,251,514	905,825
37.	Oklahoma OK	L	1,523,021	1,012,677	947,124	595,563	544,112	317,858
38.	Oregon OR	L	1,811,788	1,514,428	832,304	604,127	557,581	421,759
39.	Pennsylvania PA	L	7,856,134	7,599,067	3,779,312	3,203,863	1,768,094	1,676,722
40.	Rhode Island RI	L	1,190,601	1,196,173	339,507	421,217	164,561	209,890
41.	South Carolina SC	L	1,616,567	1,259,076	789,959	837,743	14,579,023	11,686,215
42.	South Dakota SD	L	471,770	396,265	184,815	164,747	100,781	87,171
43.	Tennessee TN	L	2,251,864	1,779,545	1,909,140	1,417,538	21,073,007	21,955,746
44.	Texas TX	L	6,283,582	15,541,686	7,156,762	10,506,052	4,485,561	6,401,682
45.	Utah UT	L	793,385	645,869	300,569	158,917	214,007	117,550
46.	Vermont VT	L	187,651	139,928	153,142	129,518	68,970	63,766
47.	Virginia VA	L	4,962,719	4,408,014	2,975,510	2,304,390	1,453,111	1,179,548
48.	Washington WA	L	2,373,324	1,981,255	1,567,812	1,068,184	769,210	587,267
49.	West Virginia WV	L	686,860	550,912	349,680	199,905	179,424	116,751
50.	Wisconsin WI	L	1,703,886	1,261,432	1,020,363	689,106	495,676	363,404
51.	Wyoming WY	L	210,886	167,639	184,403	45,842	83,644	23,040
52.	American Samoa AS	N	27,648	15,382	19,198	2,812	8,522	1,372
53.	Guam GU	N	3,080	2,305	0	1,280	0	624
54.	Puerto Rico PR	N	185,832	110,790	107,635	31,575	47,777	15,403
55.	US Virgin Islands VI	N	32,406	19,637	33,934	13,176	15,063	6,428
56.	Northern Mariana Islands MP	N	267	0	0	0	0	0
57.	Canada CN	N	2,665,410	2,095,078	1,859,060	1,033,296	825,205	504,086
58.	Aggregate Other Alien OT	XXX	886,039	461,027	322,926	79,461	143,342	38,764
59.	Totals	(a) 51	160,844,402	147,802,611	88,246,594	73,580,027	101,944,055	91,402,567

DETAILS OF WRITE-INS

		1	2	3	4	5	6	7
5801.	Other alien	XXX	0	461,027	0	47,209	0	23,030
5802.	AF Europe	XXX	0	0	0	32,252	0	15,734
5803.	Bolivia	XXX	6,966	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	879,073	0	322,926	0	143,342	0
5899.	Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	886,039	461,027	322,926	79,461	143,342	38,764

(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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	0	0	0.0	0.0
2. Allied lines	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5. Commercial multiple peril	0	0	0.0	0.0
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	137,395,738	82,834,772	60.3	0.0
9. Inland marine	0	0	0.0	61.6
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	0	0.0	0.0
11.2. Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	0	0	0.0	0.0
13. Group accident and health	668,729	36,981	5.5	3.4
14. Credit accident and health	425,943	149,612	35.1	9.8
15. Other accident and health	210,950	(13,501)	(6.4)	17.4
16. Workers' compensation	0	(1,517,976)	0.0	0.0
17.1 Other liability-occurrence	2,250,000	0	0.0	0.0
17.2 Other liability-claims made	0	0	0.0	0.0
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	0	0	0.0	0.0
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability	0	0	0.0	0.0
21. Auto physical damage	0	0	0.0	0.0
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	39,089,854	4,299,898	11.0	22.6
29. International	0	0	0.0	0.0
30. Warranty	1,023,058	173,130	16.9	51.3
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	13,208,252	4,258,608	32.2	47.9
35. Totals	194,272,524	90,221,524	46.4	45.2
DETAILS OF WRITE-INS				
3401. Credit unemployment	7,725,563	953,183	12.3	19.1
3402. Contract liability	5,377,155	3,286,588	61.1	93.8
3403. Vehicle service contracts	104,385	18,837	18.0	22.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	1,149	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	13,208,252	4,258,608	32.2	47.9

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	0	0	0
2. Allied lines	0	0	0
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	45,658,226	138,345,356	118,893,373
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	0	0	0
13. Group accident and health	191,048	668,433	1,507,402
14. Credit accident and health	135,784	425,943	475,345
15. Other accident and health	58,055	210,593	538,628
16. Workers' compensation	0	0	0
17.1 Other liability-occurrence	0	3,000,000	3,000,000
17.2 Other liability-claims made	0	0	0
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	0	0	0
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	0	0	0
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	2,338,241	5,480,314	13,262,395
29. International	0	0	0
30. Warranty	152,329	534,048	814,571
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	4,003,979	12,179,726	9,310,897
35. Totals	52,537,662	160,844,413	147,802,611
DETAILS OF WRITE-INS			
3401. Credit unemployment	2,536,630	7,725,563	5,631,458
3402. Contract liability	1,470,155	4,459,672	3,709,608
3403. Vehicle service contracts	(2,806)	(6,658)	(43,159)
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	1,149	12,990
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	4,003,979	12,179,726	9,310,897

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior	8,962	29,124	38,086	2,828	0	2,828	8,258	56	29,670	37,984	2,124	602	2,726
2. 2009	280	973	1,253	279	0	279	0	270	121	391	(1)	(582)	(583)
3. Subtotals 2009 + Prior	9,242	30,097	39,339	3,107	0	3,107	8,258	326	29,791	38,375	2,123	20	2,143
4. 2010	1,432	22,078	23,510	12,208	0	12,208	0	305	2,287	2,592	10,776	(19,486)	(8,710)
5. Subtotals 2010 + Prior	10,674	52,175	62,849	15,315	0	15,315	8,258	631	32,078	40,967	12,899	(19,466)	(6,567)
6. 2011	XXX	XXX	XXX	XXX	40,390	40,390	XXX	707	16,109	16,816	XXX	XXX	XXX
7. Totals	10,674	52,175	62,849	15,315	40,390	55,705	8,258	1,338	48,187	57,783	12,899	(19,466)	(6,567)
8. Prior Year-End's Surplus As Regards Policyholders	108,852												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 120.8 %	2. (37.3)%	3. (10.4)%

Col. 13, Line 7 Line 8
4. (6.0)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.
2.
3.
4.

Bar Code:

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Investment receivable	345,219	345,219	0	0
2597. Summary of remaining write-ins for Line 25	345,219	345,219	0	0

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and Penalties	(150)	(3,112)	(3,112)
1405. Recognition of retroactive reinsurance gain	0	573,647	573,647
1497. Summary of remaining write-ins for Line 14	(150)	570,535	570,535

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
5804. Brazil	XXX	0	0	71,708	0	31,830	0
5805. China	XXX	700	0	0	0	0	0
5806. Croatia	XXX	2,067	0	0	0	0	0
5807. Czech Republic	XXX	4,660	0	0	0	0	0
5808. Dominican Republic	XXX	0	0	2,598	0	1,153	0
5809. Finland	XXX	285	0	0	0	0	0
5810. Italy	XXX	7,668	0	0	0	0	0
5811. Jamaica	XXX	6,934	0	0	0	0	0
5812. Netherlands	XXX	22,455	0	0	0	0	0
5813. Poland	XXX	2,017	0	0	0	0	0
5814. Slovenia	XXX	80	0	0	0	0	0
5815. Switzerland	XXX	911	0	0	0	0	0
5816. Turkey	XXX	24,299	0	198,488	0	88,105	0
5817. UK	XXX	86,957	0	0	0	0	0
5818. Unknown	XXX	677,309	0	6,791	0	3,015	0
5819. NIUE	XXX	535	0	0	0	0	0
5820. San Marino	XXX	278	0	0	0	0	0
5821. Venezuela	XXX	0	0	2,804	0	1,245	0
5822. ARMED FORCES-CEN/S AM	XXX	3,474	0	0	0	0	0
5823. ARMED FORCES-EUROPE	XXX	27,825	0	35,693	0	15,844	0
5824. ARMED FORCES-PACIFIC	XXX	10,619	0	4,844	0	2,150	0
5897. Summary of remaining write-ins for Line 58 from overflow	XXX	879,073	0	322,926	0	143,342	0

Additional Write-ins for Part 1:

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
3404. Tuition reimbursement	1,149	0	0.0	49.6
3497. Summary of remaining write-ins for Line 34	1,149	0	0.0	XXX

Additional Write-ins for Part 2:

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
3404. Tuition reimbursement	0	1,149	12,990
3497. Summary of remaining write-ins for Line 34	0	1,149	12,990

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	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
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	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

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

NONE

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	45,526	138,244
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	33
2.2 Additional investment made after acquisition	52,873	18,896
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(29,631)	(4,320)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	49	0
8. Deduct amortization of premium and depreciation	35,323	107,326
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	33,396	45,526
12. Deduct total nonadmitted amounts	1	0
13. Statement value at end of current period (Line 11 minus Line 12)	33,395	45,526

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	215,244,744	196,402,810
2. Cost of bonds and stocks acquired	9,783,885	95,858,750
3. Accrual of discount	240,557	376,182
4. Unrealized valuation increase (decrease)	1,005,998	722,588
5. Total gain (loss) on disposals	212,159	1,447,212
6. Deduct consideration for bonds and stocks disposed of	18,313,374	78,742,926
7. Deduct amortization of premium	330,458	439,855
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	37,392	380,016
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	207,806,119	215,244,744
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	207,806,119	215,244,744

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)	164,968,532	49,753,778	47,568,570	(6,704,801)	187,589,170	164,968,532	160,448,939	172,879,910
2. Class 2 (a)	61,131,447	1,499,581	1,525,855	5,206,703	60,522,235	61,131,447	66,311,876	66,150,725
3. Class 3 (a)	2,610,274	0	0	3,179,267	2,605,571	2,610,274	5,789,541	6,840,065
4. Class 4 (a)	340,562	0	340,000	1,691,891	341,910	340,562	1,692,453	343,282
5. Class 5 (a)	9,878,571	0	328,276	(5,540,511)	10,495,943	9,878,571	4,009,784	5,920,959
6. Class 6 (a)	0	0	574,098	2,250,998	0	0	1,676,900	0
7. Total Bonds	238,929,386	51,253,359	50,336,799	83,547	261,554,829	238,929,386	239,929,493	252,134,941
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	238,929,386	51,253,359	50,336,799	83,547	261,554,829	238,929,386	239,929,493	252,134,941

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	17,124,201	XXX	17,124,201	8,905	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	36,890,199	19,200,760
2. Cost of short-term investments acquired	97,745,783	196,476,741
3. Accrual of discount	581	10,536
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	117,512,361	178,797,838
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,124,202	36,890,199
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	17,124,202	36,890,199

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

Replicated (Synthetic) Assets Open as of Current Statement Date

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

NONE

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	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replicated Asset Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

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

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

NONE

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)	19,795,450
2. Cost of cash equivalents acquired	76,229,793	53,764,269
3. Accrual of discount	30,337	30,417
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	1,041	166
6. Deduct consideration received on disposals	61,261,997	73,590,303
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,999,174	(0)
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	14,999,174	(0)

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
63946B AE 0	NBC UNIVERSAL EXCHGD 4.375% 04/01/21		08/19/2011	Tax Free Exchange		1,499,581	1,500,000	0	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					1,499,581	1,500,000	0	XXX
8399997.	Total - Bonds - Part 3					1,499,581	1,500,000	0	XXX
8399999.	Total - Bonds					1,499,581	1,500,000	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,499,581	XXX	0	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3133XG DD 3	FEDERAL HOME LOAN BANK 5.375% 08/19/11		08/19/2011	Maturity		2,000,000	2,000,000	2,023,548	2,003,305	0	(3,305)	0	(3,305)	0	2,000,000	0	0	0	107,500	08/19/2011	1
36203V ZX 1	GNMA 360858 7.000% 04/01/24		09/01/2011	Paydown		103	103	98	99	0	5	0	5	0	103	0	0	0	5	04/01/2024	1
36204N F3 6	GNMA 374686 7.000% 04/01/24		09/01/2011	Paydown		875	875	830	836	0	39	0	39	0	875	0	0	0	41	04/01/2024	1
36204T HK 3	GNMA 379234 7.000% 04/01/24		09/01/2011	Paydown		322	322	305	307	0	14	0	14	0	322	0	0	0	15	04/01/2024	1
36204T LK 8	GNMA 379330 7.000% 04/01/24		09/01/2011	Paydown		473	473	448	451	0	21	0	21	0	473	0	0	0	22	04/01/2024	1
36205H 5Z 8	GNMA 391564 7.000% 05/01/24		09/01/2011	Paydown		105	105	99	100	0	5	0	5	0	105	0	0	0	5	05/01/2024	1
36205M 2G 2	GNMA 395075 7.000% 05/01/24		09/01/2011	Paydown		2,061	2,061	1,954	1,969	0	92	0	92	0	2,061	0	0	0	86	05/01/2024	1
36223A RJ 3	GNMA 302089 7.000% 05/01/24		09/01/2011	Paydown		282	282	267	269	0	13	0	13	0	282	0	0	0	13	05/01/2024	1
36225A QF 0	GNMA 780454 7.000% 10/01/26		09/01/2011	Paydown		197	197	198	197	0	(1)	0	(1)	0	197	0	0	0	9	10/01/2026	1
0599999.	Total - Bonds - U.S. Government					2,004,418	2,004,418	2,027,747	2,007,533	0	(3,117)	0	(3,117)	0	2,004,418	0	0	0	107,696	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31374W 5D 0	FNMA 326744 7.000% 12/01/25		09/01/2011	Paydown		19,074	19,074	19,146	19,126	0	(52)	0	(52)	0	19,074	0	0	0	890	12/01/2025	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					19,074	19,074	19,146	19,126	0	(52)	0	(52)	0	19,074	0	0	0	890	XXX	XXX
Bonds - Industrial and Miscellaneous																					
03702L AA 6	ANTHRACITE LTD 2002-CIB 0.685% 05/24/17		09/24/2011	Paydown		51,146	51,146	49,580	50,785	0	361	0	361	0	51,146	0	0	0	251	05/24/2017	1Z*
126650 AQ 3	CVS CAREMARK CORP 144A 5.789% 01/10/26		09/10/2011	Redemption 100.0000		11,199	11,199	10,482	10,575	0	624	0	624	0	11,199	0	0	0	432	01/10/2026	1FE
22942K CA 6	CREDIT SUISSE MTG 2006- 7.000% 08/01/36		09/26/2011	Capital Distribution		9,813	0	9,813	9,813	0	0	0	0	0	9,813	0	0	0	0	07/01/2036	1Z*
22942K CA 6	CREDIT SUISSE MTG 2006- 7.000% 08/01/36		09/01/2011	Redemption 13.1828		1,714	13,001	1,714	1,714	0	0	0	0	0	1,714	0	0	0	0	08/01/2036	1Z*
36185M AF 9	GMAC MTGE CORP LN TR 4.893% 11/01/35		09/01/2011	Paydown		89,863	89,863	89,863	59,131	30,732	0	0	30,732	0	89,863	0	0	0	2,945	11/01/2035	5Z*
36228C VR 1	GS MTG SEC CORP II 2005 4.680% 07/01/39		09/01/2011	Paydown		92,497	92,497	93,419	92,673	0	(177)	0	(177)	0	92,497	0	0	0	2,889	03/01/2014	1Z*
36228C ZS 5	GS MTG SEC CORP II 2007 1.142% 03/06/20		08/08/2011	Paydown		52,264	52,264	52,015	52,139	0	124	0	124	0	52,264	0	0	0	645	03/06/2020	1Z*
38869P AD 6	GRAPHIC PACKAGING INTL 9.500% 08/15/13		08/15/2011	Call 100.0000		340,000	340,000	347,650	343,282	0	(3,282)	0	(3,282)	0	340,000	0	0	0	32,300	08/15/2013	4FE
43718M AD 6	RESIDENTIAL FNDG II 5.720% 09/01/36		09/26/2011	Capital Distribution		80,438	0	80,438	80,438	0	0	0	0	0	80,438	0	0	0	0	05/01/2030	5Z*
52108H 4U 5	LBUBS COMM MTGE TR 2005 4.664% 07/11/30		09/11/2011	Paydown		33,888	33,888	34,057	33,923	0	(35)	0	(35)	0	33,888	0	0	0	1,035	08/11/2014	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37		09/26/2011	Capital Distribution		11,729	0	11,729	11,729	0	0	0	0	0	11,729	0	0	0	0	10/01/2021	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37		09/01/2011	Redemption 66.3606		5,379	8,106	5,379	5,379	0	0	0	0	0	5,379	0	0	0	0	12/01/2037	1Z*
61750W AU 7	MORGAN STNLY CAP I 5.310% 12/01/43		09/01/2011	Paydown		33,209	33,209	33,207	33,207	0	1	0	1	0	33,209	0	0	0	1,185	12/01/2043	1Z*
62875U AH 8	NBC UNIVERSAL EXCHGD 14 4.375% 04/01/21		08/19/2011	Tax Free Exchange		1,499,581	1,500,000	1,499,625	1,499,543	0	38	0	38	0	1,499,581	0	0	0	32,266	04/01/2021	2FE
65536P AA 8	NOMURA ASSET ACC CORP 0.335% 05/25/36		09/26/2011	Capital Distribution		862	0	862	862	0	0	0	0	0	862	0	0	0	0	04/25/2036	1Z*
65536P AA 8	NOMURA ASSET ACC CORP 0.335% 05/25/36		09/01/2011	Redemption 40.5017		546	1,349	546	546	0	0	0	0	0	546	0	0	0	0	05/25/2036	1Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.635% 08/25/36		09/26/2011	Various		5,976	0	5,976	5,976	0	0	0	0	0	5,976	0	0	0	0	09/25/2017	2Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.635% 08/25/36		09/01/2011	Various		20,298	23,283	20,298	20,298	0	0	0	0	0	20,298	0	0	0	0	08/25/2036	2Z*
80384H AA 8	SASCO 2008-03 A1 144A 0.515% 05/25/38		09/26/2011	Paydown		574,098	574,098	564,637	484,231	81,648	8,219	0	89,867	0	574,098	0	0	0	1,476	07/25/2012	6Z*
921796 MR 6	VANDERBILT MTGE & FIN 7.820% 12/01/32		09/01/2011	Paydown		157,975	157,975	163,603	150,386	9,877	(2,288)	0	7,589	0	157,975	0	0	0	8,121	12/01/2017	5FE
3899999.	Total - Bonds - Industrial & Miscellaneous					3,072,475	2,981,878	3,074,893	2,946,630	122,257	3,585	0	125,842	0	3,072,475	0	0	0	83,545	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
8399997.	Total - Bonds - Part 4					5,095,967	5,005,370	5,121,786	4,973,289	122,257	416	0	122,673	0	5,095,967	0	0	0	192,131	XXX	XXX
8399999.	Total - Bonds					5,095,967	5,005,370	5,121,786	4,973,289	122,257	416	0	122,673	0	5,095,967	0	0	0	192,131	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,095,967	XXX	5,121,786	4,973,289	122,257	416	0	122,673	0	5,095,967	0	0	0	192,131	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	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 Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted 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)

NONE

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

QE07

NONE

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

NONE

SCHEDULE DB - PART D

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

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure

NONE

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

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
000000 00 0	CANCARA ASSET SECUR LLC		999,988	999,988	10/03/2011
000000 00 0	CHARIOT FUNDING		999,946	999,946	10/14/2011
000000 00 0	CHESHAM FINANCE LLC		999,983	999,983	10/03/2011
000000 00 0	EBURY FINANCE LLC		999,983	999,983	10/03/2011
000000 00 0	FALCON ASSET SEC CO LLC		999,950	999,950	10/11/2011
000000 00 0	GOTHAM FUNDING CORP		999,895	999,895	10/19/2011
000000 00 0	LIBERTY STREET FDG LLC		999,764	999,764	11/07/2011
000000 00 0	LLOYDS BANKING GROUP PLC		999,906	999,906	10/14/2011
000000 00 0	MITSUBISHI UFJ FINANCIAL GROUP		999,872	999,872	10/21/2011
000000 00 0	MONT BLANC CAPITAL CORP		999,868	999,868	10/20/2011
000000 00 0	NIEUW AMSTERDAM REC		1,249,868	1,249,868	10/20/2011
000000 00 0	SALISBURY REC CO LLC		999,805	999,805	10/27/2011
000000 00 0	SOLITAIRE FUNDING LLC		999,972	999,972	10/06/2011
000000 00 0	STRAIGHT A FUNDING LLC		999,742	999,742	11/01/2011
000000 00 0	THUNDER BAY FUNDING LLC		999,975	999,975	10/06/2011
09248U 61 9	BLACKROCK LIQUIDITY FUNDS		8,710,072	8,710,072	10/01/2011
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			23,958,589	23,958,589	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1	3	176,243	176,243	02/25/2038
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			176,243	176,243	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					
03064R AA 5	AMERICREDIT AUTO REC 2011-4	1	250,132	250,000	10/11/2012
14041N BW 0	CAP ONE MULTI-AST EXE TRUST	1	399,998	400,006	08/15/2014
46629R AA 2	JPMORGAN CHASE COMM 2006-FL2A	1	58,408	58,707	11/15/2018
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A	1	1,337,330	1,399,228	11/15/2018
52524N AA 5	LEHMAN FLOATING RATE 2007-LLFA	1	974,557	995,056	06/15/2022
61756L AA 9	MORGAN STNLY CAP I 2007-XLF9	1	418,885	431,332	12/15/2020
78445A AA 4	SLM STUDENT LN TR 2008-4	1	18,826	18,822	07/25/2013
80282T AA 5	SANTNR DRIVE AUTO REC 2011-3	1	299,969	300,000	09/15/2012
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			3,758,106	3,853,151	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			27,892,939	27,987,983	XXX
Totals					
7799999. Total - Issuer Obligations			23,958,589	23,958,589	XXX
7899999. Total - Residential Mortgage-Backed Securities			176,243	176,243	XXX
7999999. Total - Commercial Mortgage-Backed Securities			3,758,106	3,853,151	XXX
8399999. Subtotal - Bonds			27,892,939	27,987,983	XXX
9999999. Totals			27,892,939	27,987,983	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....(4,582,235) Book/Adjusted Carrying Value $.....(4,628,115)
2. Average balance for the year to date: Fair Value $.....27,541,956 Book/Adjusted Carrying Value $.....27,648,349
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....3,853,151 NAIC 2: $.........0 NAIC 3: $.....176,243 NAIC 4: $.........0 NAIC 5: $.........0 NAIC 6: $.........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....27,892,939 Book/Adjusted Carrying Value $.....27,987,983

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories								
HSBC Bank USA New York, New York		0.000	0	0	176,992	209,148	98,875	XXX
J.P. Morgan Chase North Syracuse, New York		0.000	0	0	(12,382,217)	(14,115,436)	(15,446,363)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(12,205,225)	(13,906,288)	(15,347,488)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(12,205,225)	(13,906,288)	(15,347,488)	XXX
0599999. Total Cash	XXX	XXX	0	0	(12,205,225)	(13,906,288)	(15,347,488)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Industrial and Miscellaneous (Unaffiliated) Issuer Obligations							
THUNDER BAY FUNDING LLC CP 144A		08/19/2011	0.180	10/12/2011	14,999,175	0	3,225
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations					14,999,175	0	3,225
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					14,999,175	0	3,225
Total							
7799999. Subtotals - Issuer Obligations					14,999,175	0	3,225
8399999. Subtotals - Bonds					14,999,175	0	3,225
8699999. Total - Cash Equivalents					14,999,175	0	3,225