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QUARTERLY STATEMENT

As of September 30, 2011

of the Condition and Affairs of the

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

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

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

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

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Brenda Kay Clancy	William Harold Geiger	Eric John Martin
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & Chairman of the Board	Secretary, Group Vice President, Compliance & Corporate 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	898,332,537	0	898,332,537	941,187,367
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	31,296,522	0	31,296,522	33,238,372
3. Mortgage loans on real estate:				
3.1 First liens	50,579,253	0	50,579,253	12,415,877
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	36,254,377	0	36,254,377	37,040,603
4.2 Properties held for the production of income (less $.........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.........0 encumbrances)	0	0	0	0
5. Cash ($.....2,711,573), cash equivalents ($.....39,999,147) and short-term investments ($.....88,560,426)	131,271,146	0	131,271,146	242,138,501
6. Contract loans (including $.........0 premium notes)	406,332,635	0	406,332,635	391,510,692
7. Derivatives	3,142,080	0	3,142,080	0
8. Other invested assets	3,808,604	0	3,808,604	4,120,176
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	155,238,778	0	155,238,778	193,926,194
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,716,255,932	0	1,716,255,932	1,855,577,782
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	11,915,050	0	11,915,050	12,119,911
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(121,755)	631	(122,386)	44,017
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	3,237,238	0	3,237,238	3,199,446
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
161. Amounts recoverable from reinsurers	2,300,693	59,946	2,240,747	4,354,127
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	116,368	0	116,368	815,545
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	16,565,910	0	16,565,910	0
18.2 Net deferred tax asset	203,158,144	85,650,587	117,507,557	121,704,130
19. Guaranty funds receivable or on deposit	794,754	0	794,754	767,843
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	1,946,490	0	1,946,490	12,833,668
24. Health care ($.........0) and other amounts receivable	21,842,346	21,842,346	0	0
25. Aggregate write-ins for other than invested assets	84,269,333	250,324	84,019,009	84,804,638
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,062,280,503	107,803,834	1,954,476,669	2,096,221,107
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,303,133,362	0	6,303,133,362	7,401,665,232
28. Total (Lines 26 and 27)	8,365,413,865	107,803,834	8,257,610,031	9,497,886,339

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Company owned life insurance	72,865,335	0	72,865,335	71,166,860
2502. Accounts receivable	9,974,223	108,917	9,865,306	11,958,026
2503. State transferable tax credits	628,113	0	628,113	1,018,803
2598. Summary of remaining write-ins for Line 25 from overflow page	801,662	141,407	660,255	660,949
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	84,269,333	250,324	84,019,009	84,804,638

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....1,725,304,963 less $..........0 included in Line 6.3 (including $.....240,378,395 Modco Reserve)	1,725,304,963	1,661,176,269
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	490,969	559,849
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	13,843,763	15,179,471
4. Contract claims:		
4.1 Life	24,818,751	18,576,674
4.2 Accident and health	0	0
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	0	0
6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	47,270	54,522
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including $..........0 accident and health experience rating refunds	0	0
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....1,088,573 ceded	1,088,573	4,580,365
9.4 Interest Maintenance Reserve	26,929,444	27,069,936
10. Commissions to agents due or accrued - life and annuity contracts $.....68,610, accident and health $..........0 and deposit-type contract funds $..........0	68,610	40,771
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	4,672,833	8,536,552
13. Transfers to Separate Accounts due or accrued (net) (including $.....(403,064,714) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(403,064,714)	(490,532,929)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	6,044,340	6,104,778
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	77,810,309
15.2 Net deferred tax liability	0	0
16. Unearned investment income	10,041,402	9,800,267
17. Amounts withheld or retained by company as agent or trustee	1,663,778	3,526,131
18. Amounts held for agents' account, including $..........0 agents' credit balances	412,528	70,429
19. Remittances and items not allocated	2,937,867	2,947,366
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $.....24,813,146 and interest thereon $.....79,169	24,892,315	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	9,783,450	9,216,530
24.02 Reinsurance in unauthorized companies	87,900	160,636
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	28,071,766	15,224,215
24.04 Payable to parent, subsidiaries and affiliates	33,536,343	19,956,907
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	971,372
24.09 Payable for securities	6,519,942	0
24.10 Payable for securities lending	155,238,778	193,926,194
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,673,430,871	1,584,956,614
27. From Separate Accounts statement	6,303,133,362	7,401,665,232
28. Total liabilities (Lines 26 and 27)	7,976,564,233	8,986,621,846
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	66,276,611	70,527,059
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	149,627,107	149,627,109
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	62,642,080	288,610,325
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	278,545,798	508,764,493
38. Totals of Lines 29, 30 and 37	281,045,798	511,264,493
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,257,610,031	9,497,886,339

DETAILS OF WRITE-INS

2501.	0	0
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0
3101. Increase in admitted deferred tax assets persuant to SSAP No. 10R	66,276,611	70,527,059
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	66,276,611	70,527,059
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	357,375,449	397,588,527	524,952,987
2. Considerations for supplementary contracts with life contingencies	621,532	2,836,777	1,055,818
3. Net investment income	55,991,188	40,526,619	64,487,130
4. Amortization of Interest Maintenance Reserve (IMR)	998,201	419,052	668,911
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	(39,201,307)	30,717,335	108,259,065
7. Reserve adjustments on reinsurance ceded	(25,455,314)	(26,535,930)	(33,461,148)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	235,793,081	255,704,722	319,607,357
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	15,489,494	23,552,222	18,911,329
9. Totals (Lines 1 to 8.3)	601,612,324	724,809,324	1,004,481,449
10. Death benefits	48,076,284	62,795,967	84,881,247
11. Matured endowments (excluding guaranteed annual pure endowments)	14,126	15,244	20,204
12. Annuity benefits	20,413,664	18,524,137	25,524,964
13. Disability benefits and benefits under accident and health contracts	870,184	746,414	952,355
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	474,693,187	517,812,478	708,031,899
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	581,767	490,576	852,619
18. Payments on supplementary contracts with life contingencies	838,766	633,836	929,837
19. Increase in aggregate reserves for life and accident and health contracts	64,059,814	(37,268,699)	(55,670,572)
20. Totals (Lines 10 to 19)	609,547,792	563,749,953	765,522,553
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	99,738,165	94,236,621	124,707,022
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses	66,581,360	69,869,866	93,770,142
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,342,031	13,398,301	18,466,624
25. Increase in loading on deferred and uncollected premiums	(113,456)	(81,157)	95,223
26. Net transfers to or (from) Separate Accounts net of reinsurance	(211,172,044)	(170,865,979)	(247,797,879)
27. Aggregate write-ins for deductions	36,735,792	37,383,024	12,630,138
28. Totals (Lines 20 to 27)	613,659,640	607,690,629	767,393,823
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(12,047,316)	117,118,695	237,087,626
30. Dividends to policyholders	19,333	20,035	24,721
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(12,066,649)	117,098,660	237,062,905
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,535,643	19,680,935	104,800,422
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(15,602,292)	97,417,725	132,262,483
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(654,930) (excluding taxes of $.....461,843 transferred to the IMR)	(1,381,630)	(5,752,705)	(9,123,462)
35. Net income (Line 33 plus Line 34)	(16,983,922)	91,665,020	123,139,021

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	511,264,493	363,146,268	363,146,268
37. Net income (Line 35)	(16,983,922)	91,665,020	123,139,021
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....1,427,296	708,842	4,643,199	782,683
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	10,743,551	(13,836,212)	(10,050,482)
41. Change in nonadmitted assets	(15,988,763)	1,193,690	(30,670,500)
42. Change in liability for reinsurance in unauthorized companies	72,736	13,037,251	15,762,392
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(566,920)	(1,031,471)	(732,066)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	46,046,229	(17,961)	125,426,051
52. Dividends to stockholders	(250,000,000)	0	(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	(4,250,448)	(3,816,690)	24,461,126
54. Net change in capital and surplus (Lines 37 through 53)	(230,218,695)	91,836,826	148,118,225
55. Capital and surplus as of statement date (Lines 36 + 54)	281,045,798	454,983,094	511,264,493

DETAILS OF WRITE-INS

		1	2	3
08.301.	Miscellanous income	13,791,104	21,787,720	16,543,151
08.302.	Income earned on company owned life insurance	1,698,390	1,764,502	2,368,178
08.303.		0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	15,489,494	23,552,222	18,911,329
2701.	Consideration on reinsurance recapture	29,300,000	0	0
2702.	Investment interest expense on funds withheld	7,435,278	37,382,412	12,629,498
2703.	Fines and penalties	514	612	640
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	36,735,792	37,383,024	12,630,138
5301.	Change in admitted deferred tax assets persuant to SSAP No. 10R	(4,250,448)	(3,816,690)	24,461,126
5302.		0	0	0
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(4,250,448)	(3,816,690)	24,461,126

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	358,233,059	400,544,883	526,163,325
2.	Net investment income	60,657,595	41,214,175	66,046,768
3.	Miscellaneous income	203,262,526	283,905,550	539,019,408
4.	Total (Lines 1 through 3)	622,153,180	725,664,608	1,131,229,501
5.	Benefit and loss related payments	540,035,570	602,533,305	824,387,372
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(299,052,543)	(253,285,621)	(355,103,296)
7.	Commissions, expenses paid and aggregate write-ins for deductions	191,637,476	217,739,714	255,238,297
8.	Dividends paid to policyholders	19,333	20,035	24,721
9.	Federal and foreign income taxes paid (recovered) net of $.....(193,087) tax on capital gains (losses)	97,718,775	16,937,542	24,921,228
10.	Total (Lines 5 through 9)	530,358,611	583,944,975	749,468,322
11.	Net cash from operations (Line 4 minus Line 10)	91,794,569	141,719,633	381,761,179
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	217,688,251	285,098,839	355,113,967
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	5,499,834	75,552	98,800
	12.4 Real estate	0	0	0
	12.5 Other invested assets	38,687,699	518	518
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,313	0	(354)
	12.7 Miscellaneous proceeds	6,519,942	255,403	232,294
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	268,401,039	285,430,312	355,445,225
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	175,160,033	454,650,951	514,694,710
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	43,693,671	8,510	8,510
	13.4 Real estate	(66,413)	650,126	855,993
	13.5 Other invested assets	744,275	602,314	194,528,608
	13.6 Miscellaneous applications	2,199,428	5,767,264	8,999,887
	13.7 Total investments acquired (Lines 13.1 to 13.6)	221,730,994	461,679,165	719,087,708
14.	Net increase (decrease) in contract loans and premium notes	14,821,943	6,802,247	12,828,128
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	31,848,102	(183,051,100)	(376,470,611)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	24,813,146	28,339,710	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,134,262)	1,095,129	(313,753)
	16.5 Dividends to stockholders	250,000,000	0	100,000,000
	16.6 Other cash provided (applied)	(8,188,911)	6,861,679	188,011,716
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(234,510,027)	36,296,518	87,697,963
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(110,867,356)	(5,034,949)	92,988,531
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	242,138,502	149,149,971	149,149,971
	19.2 End of period (Line 18 plus Line 19.1)	131,271,146	144,115,023	242,138,502

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

20.0001		0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	456,906,214	435,710,366	576,863,611
3. Ordinary individual annuities	21,682,011	40,113,908	49,232,727
4. Credit life (group and individual)	0	0	0
5. Group life insurance	6,445,485	3,000,762	4,551,949
6. Group annuities	4,563,119	7,717,858	9,135,529
7. A&H - group	10,303,010	9,446,115	12,282,413
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	0	0	0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	499,899,839	495,989,009	652,066,230
12. Deposit-type contracts	284,119	230,071	322,741
13. Total	500,183,958	496,219,080	652,388,971

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

	September 30, 2011	December 31, 2010
Net Income (Loss), State of Ohio Basis	$ (16,983,922)	$123,139,021
State Prescribed Practices	0	0
State Permitted Practices	0	0
Net Income (Loss), NAIC SAP	$ (16,983,922)	$123,139,021
Statutory Surplus, State of Ohio Basis	$281,045,798	$511,264,493
State Prescribed Practices	0	0
State Permitted Practices	0	0
Statutory Surplus, NAIC SAP	$281,045,798	$511,264,493

Note 2 - Accounting Changes and Corrections of Errors

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

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

	1 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	2 Recognized Other-Than-Temporary Impairment	3 Amortized Cost After Other-Than-Temporary Impairment	4 Fair Value
1st Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	$ 999,995	$ 23,886	$ 976,108	$ 529,517
2nd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	2,732,778	80,261	2,652,517	1,547,737
3rd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	2,604,322	25,024	2,579,298	1,376,826
4th Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
Aggregate Total	$ 6,337,094	$ 129,171	$ 6,207,923	$ 3,454,080

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 CUSIP	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
35729PPC8	$ 8,534,499	$ 4,351,814	$ 4,182,685	$ 4,351,814	$ 144,965	3Q 2009
74925FAA1	315,521	301,376	14,145	301,376	279,467	1Q 2010
52522QAM4	1,409,289	1,348,219	61,071	1,348,219	961,072	2Q 2010
65536PAA8	102,698	96,878	5,820	96,878	88,271	2Q 2010
65536PAA8	56,930	52,461	4,469	52,461	49,314	3Q 2010
75970QAH3	2,000,000	1,819,600	180,400	1,819,600	1,080,760	3Q 2010
52522QAM4	1,233,665	1,221,895	11,770	1,221,895	940,895	4Q 2010
74925FAA1	262,340	252,407	9,933	252,407	247,999	4Q 2010
12668WAC1	999,995	976,108	23,886	976,108	529,517	1Q 2011
12668WAC1	961,823	941,722	20,101	941,722	470,608	2Q 2011
65536PAA8	39,819	38,905	914	38,905	21,801	2Q 2011
75970QAH3	1,731,135	1,671,890	59,245	1,671,890	1,055,328	2Q 2011
12668WAC1	927,437	922,900	4,537	922,900	418,087	3Q 2011
65536PAA8	37,986	36,998	989	36,998	18,145	3Q 2011
75970QAH3	1,638,898	1,619,400	19,498	1,619,400	940,594	3Q 2011
			0	0		
Total	XXX	XXX	$ 4,599,464	$ 15,652,572	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	$	90,402
	2. 12 Months or Longer	$	15,766,598
b. Aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	8,428,934
	2. 12 Months or Longer	$	68,184,640

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

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

Note 11 - Debt

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

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

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	$ -	$ 520,194	$ 561,155	$ 1,081,349
Total Bonds	$ -	$ 520,194	$ 561,155	$ 1,081,349
Short Term (a)				
Industrial and Misc	$ -	$ 39,998,279	$ -	$ 39,998,279
Mutual Funds	-	88,560,426	-	88,560,426
Sweep Accounts	-	868	-	868
Total Short Term	$ -	$ 128,559,573	$ -	$ 128,559,573
Derivative assets	$ -	$ 3,142,080	$ -	$ 3,142,080
Separate account assets	$ 5,880,195,372	$	$	$ 5,880,195,372
Total assets at fair value	$ 5,880,195,372	$ 132,221,847	$ 561,155	$ 6,012,978,374
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							
Other	$ 561,516	$ -	$ -	$ 6,208	$ (4,301)	$ 2,267	$ 561,155
Total	$ 561,516	$ -	$ -	$ 6,208	$ (4,301)	$ 2,267	$ 561,155

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

NOTES TO FINANCIAL STATEMENTS

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

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

Separate account assets are valued and classified in the same way as general account assets (described above). For example, separate account assets in Level 3 are those valued using non-corroborated broker quotes or internal modeling.

Note 21 - Other Items

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

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

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

Note 22 - Events Subsequent

As of 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

Reserves on accident and health products for incurred losses and loss adjustment expenses attributable to insured events of prior years have been adjusted during the year as a result of re-estimation of unpaid losses and loss adjustment expenses. This change is the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. As of September 30, 2011, the reserves were sufficient to cover the sum of the claims and claim reserves incurred on prior years' claims by $16,765.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 6/14/2011.........................

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
There are assets subject to Dollar Repurchase Agreements & Pledged as Collateral

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $......................3,808,604

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 33,238,370	$ 31,296,520
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 33,238,370	$ 31,296,520
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Citibank	New York, NY

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

		1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$50,579,253
1.14	Total mortgages in good standing	$50,579,253
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$0
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$50,579,253
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
2.1	A&H loss percent	82.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	(11.0)
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	3,342,825	274,227	0	63,143	3,680,195	4,532
2.	Alaska AK	L	509,202	11,071	0	0	520,273	0
3.	Arizona AZ	L	7,121,587	236,374	0	4,152	7,362,113	1,807
4.	Arkansas AR	L	558,669	16,940	0	0	575,609	787
5.	California CA	L	169,940,800	3,739,475	1,169,750	504,985	175,355,010	2,435
6.	Colorado CO	L	8,875,031	667,374	0	6,649	9,549,054	36
7.	Connecticut CT	L	2,941,539	158,367	0	1,830	3,101,736	7,011
8.	Delaware DE	L	487,998	6,093	0	0	494,091	988
9.	District of Columbia DC	L	633,288	14,308	0	0	647,596	181
10.	Florida FL	L	15,054,770	3,093,456	545,293	590,856	19,284,375	36,431
11.	Georgia GA	L	14,734,914	214,459	590,195	374,091	15,913,659	29,106
12.	Hawaii HI	L	5,416,452	(307,062)	0	61,699	5,171,089	1
13.	Idaho ID	L	1,660,141	45,275	99,999	0	1,805,415	0
14.	Illinois IL	L	19,095,265	487,093	1,622,749	77,531	21,282,638	7,312
15.	Indiana IN	L	4,962,388	1,179,016	1,291,636	0	7,433,040	1,003
16.	Iowa IA	L	1,867,601	329,934	114,786	0	2,312,321	2,181
17.	Kansas KS	L	1,810,730	316,798	1,009,024	57,498	3,194,050	681
18.	Kentucky KY	L	1,424,808	520,294	48,026	0	1,993,128	0
19.	Louisiana LA	L	4,926,816	164,817	0	288,789	5,380,422	4,513
20.	Maine ME	L	582,748	97,532	0	0	680,280	679
21.	Maryland MD	L	14,069,675	(473,582)	0	410,727	14,006,820	14,670
22.	Massachusetts MA	L	9,142,457	126,637	0	0	9,269,094	35,826
23.	Michigan MI	L	4,922,871	233,745	207,521	105,369	5,469,506	17
24.	Minnesota MN	L	4,204,152	226,399	38,700	110,089	4,579,340	328
25.	Mississippi MS	L	1,075,424	37,597	0	0	1,113,021	1,422
26.	Missouri MO	L	3,073,207	94,318	656,274	203,341	4,027,140	2,298
27.	Montana MT	L	238,945	130,750	0	6,750	376,445	0
28.	Nebraska NE	L	1,112,155	97,415	381,832	37,197	1,628,599	2,840
29.	Nevada NV	L	6,669,618	125,828	0	10,173	6,805,619	8
30.	New Hampshire NH	L	606,022	34,533	0	0	640,555	0
31.	New Jersey NJ	L	11,069,243	91,128	0	63,715	11,224,086	11,468
32.	New Mexico NM	L	685,843	31,793	122,316	0	839,952	296
33.	New York NY	N	4,759,220	189,874	0	0	4,949,094	21
34.	North Carolina NC	L	7,550,318	100,117	0	59,926	7,710,361	28,419
35.	North Dakota ND	L	734,137	67,349	0	0	801,486	0
36.	Ohio OH	L	9,400,141	464,620	225,493	156,987	10,247,241	7,999
37.	Oklahoma OK	L	1,041,075	77,201	342,550	65,930	1,526,756	44
38.	Oregon OR	L	19,197,462	1,264,456	0	77,389	20,539,307	1,133
39.	Pennsylvania PA	L	8,339,827	402,998	0	156,056	8,898,881	10,261
40.	Rhode Island RI	L	380,955	12,627	0	0	393,582	0
41.	South Carolina SC	L	3,470,924	253,931	0	0	3,724,855	2,588
42.	South Dakota SD	L	536,912	32,075	144,488	0	713,475	3,504
43.	Tennessee TN	L	2,275,012	589,695	0	112,502	2,977,209	15,488
44.	Texas TX	L	38,326,321	2,923,922	1,314,427	302,425	42,867,095	32,700
45.	Utah UT	L	15,426,907	486,266	0	17,717	15,930,890	17
46.	Vermont VT	L	140,408	10,296	0	0	150,704	0
47.	Virginia VA	L	11,125,771	1,495,929	0	569,484	13,191,184	9,915
48.	Washington WA	L	7,428,078	206,119	0	8,866	7,643,063	1,157
49.	West Virginia WV	L	214,164	157,461	126,741	6,681	505,047	1,390
50.	Wisconsin WI	L	6,311,440	323,508	251,212	50,573	6,936,733	10
51.	Wyoming WY	L	592,708	4,387	0	0	597,095	520
52.	American Samoa AS	N	1,800	0	0	0	1,800	0
53.	Guam GU	L	190,395	1,796	0	0	192,191	0
54.	Puerto Rico PR	L	1,803,147	161,246	0	0	1,964,393	6
55.	US Virgin Islands VI	N	5,243	0	0	0	5,243	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CN	N	52,046	0	0	0	52,046	0
58.	Aggregate Other Alien OT	XXX	1,106,899	433,736	0	0	1,540,635	91
59.	Subtotal	(a) 52	463,228,494	21,682,011	10,303,012	4,563,120	499,776,637	284,120
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	123,201	0	0	0	123,201	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	463,351,695	21,682,011	10,303,012	4,563,120	499,899,838	284,120
96.	Plus Reinsurance Assumed	XXX	762,926	0	0	0	762,926	0
97.	Totals (All Business)	XXX	464,114,621	21,682,011	10,303,012	4,563,120	500,662,764	284,120
98.	Less Reinsurance Ceded	XXX	125,148,291	8,659,874	9,243,072	0	143,051,237	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	338,966,330	13,022,137	1,059,940	4,563,120	357,611,527	284,120
	DETAILS OF WRITE-INS							
5801.	ARGENTINA	XXX	0	8,626	0	0	8,626	0
5802.	AUSTRALIA	XXX	8,290	225	0	0	8,515	0
5803.	AUSTRIA	XXX	5,730	0	0	0	5,730	0
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	1,092,879	424,885	0	0	1,517,764	91
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	1,106,899	433,736	0	0	1,540,635	91
9401.		XXX	0	0	0	0	0	0
9402.		XXX	0	0	0	0	0	0
9403.		XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	YES
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:

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

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

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Estimated premium tax offset on the provision for future GFA	655,418	0	655,418	655,418
2505. Investment Receivable	140,980	136,143	4,837	5,531
2506. Other assets non-admitted	5,264	5,264	0	0
2597. Summary of remaining write-ins for Line 25	801,662	141,407	660,255	660,949

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
5804. BANGLEDESH	XXX	0	17,311	0	0	17,311	0
5805. BELGIUM	XXX	80,409	0	0	0	80,409	0
5806. BERMUDA	XXX	18,493	0	0	0	18,493	0
5807. BRAZIL	XXX	0	150	0	0	150	0
5808. CAMBODIA	XXX	2,340	5,400	0	0	7,740	0
5809. CAMEROON	XXX	0	1,494	0	0	1,494	0
5810. CHILE	XXX	1,050	2,490	0	0	3,540	0
5811. CHINA	XXX	54,486	4,500	0	0	58,986	0
5812. CZECH REPUBLIC	XXX	3,770	0	0	0	3,770	0
5813. Department of defense	XXX	75,318	76,749	0	0	152,067	0
5814. ECUADOR	XXX	0	1,402	0	0	1,402	0
5815. EGYPT	XXX	1,815	0	0	0	1,815	0
5816. ENGLAND	XXX	92,054	0	0	0	92,054	91
5817. ETHIOPIA	XXX	10,800	0	0	0	10,800	0
5818. FINLAND	XXX	18,000	16,195	0	0	34,195	0
5819. FRANCE	XXX	13,281	0	0	0	13,281	0
5820. GERMANY	XXX	143,314	700	0	0	144,014	0
5821. HONG KONG	XXX	55,780	0	0	0	55,780	0
5822. HUNGARY	XXX	0	29,308	0	0	29,308	0
5823. INDIA	XXX	9,326	0	0	0	9,326	0
5824. INDONESIA	XXX	5,600	8,024	0	0	13,624	0
5825. IRELAND	XXX	1,400	0	0	0	1,400	0
5826. ISRAEL	XXX	900	0	0	0	900	0
5827. ITALY	XXX	1,058	1,000	0	0	2,058	0
5828. JAPAN	XXX	21,237	11,495	0	0	32,732	0
5829. JORDAN	XXX	1,800	0	0	0	1,800	0
5830. LITHUANIA	XXX	2,466	0	0	0	2,466	0
5831. LUXEMBOURG	XXX	55,281	0	0	0	55,281	0
5832. MACAU	XXX	553	0	0	0	553	0
5833. MALAYSIA	XXX	3,120	742	0	0	3,862	0
5834. MEXICO	XXX	1,115	0	0	0	1,115	0
5835. MONACO	XXX	29,201	0	0	0	29,201	0
5836. NETHERLANDS	XXX	74,301	0	0	0	74,301	0
5837. NETHERLANDS ANTILLES	XXX	1,350	0	0	0	1,350	0
5838. NEW ZEALAND	XXX	229	0	0	0	229	0
5839. PARAGUAY	XXX	1,800	0	0	0	1,800	0
5840. PHILIPPINES	XXX	10,625	0	0	0	10,625	0
5841. POLAND	XXX	0	19,458	0	0	19,458	0
5842. RUSSIA	XXX	0	9,114	0	0	9,114	0
5843. SLOVENIA	XXX	10,599	26,603	0	0	37,202	0
5844. SPAIN	XXX	87	9,274	0	0	9,361	0
5845. SWITZERLAND	XXX	605	0	0	0	605	0
5846. TAIWAN	XXX	32,590	0	0	0	32,590	0
5847. TANZANIA	XXX	95,287	67,242	0	0	162,529	0
5848. THAILAND	XXX	1,034	0	0	0	1,034	0
5849. TONGA	XXX	1,932	1,250	0	0	3,182	0
5850. UNITED ARAB EMIRATES	XXX	0	2,250	0	0	2,250	0
5851. UNITED KINGDOM	XXX	1,521	5,400	0	0	6,921	0
5852. URUGUAY	XXX	156,052	98,418	0	0	254,470	0
5853. VENEZUELA	XXX	900	8,916	0	0	9,816	0
5897. Summary of remaining write-ins for line 58	XXX	1,092,879	424,885	0	0	1,517,764	91

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	37,040,603	37,082,494
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	(66,413)	855,993
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	719,813	897,884
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	36,254,377	37,040,603
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	36,254,377	37,040,603

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	12,415,876	12,504,703
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	43,596,188	0
2.2 Additional investment made after acquisition	97,483	8,510
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	2,997	1,463
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	236,734	0
7. Deduct amounts received on disposals	5,499,834	98,800
8. Deduct amortization of premium and mortgage interest points and commitment fees	270,192	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)	50,579,252	12,415,876
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	50,579,252	12,415,876
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	50,579,252	12,415,876

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,120,276	6,432,306
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	85,721
2.2 Additional investment made after acquisition	744,275	516,693
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(111,116)	(84,609)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	283	518
8. Deduct amortization of premium and depreciation	944,548	2,829,317
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,808,604	4,120,276
12. Deduct total nonadmitted amounts	0	100
13. Statement value at end of current period (Line 11 minus Line 12)	3,808,604	4,120,176

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	974,425,732	813,940,978
2. Cost of bonds and stocks acquired	175,160,032	514,694,710
3. Accrual of discount	537,532	1,053,318
4. Unrealized valuation increase (decrease)	(1,866,199)	945,766
5. Total gain (loss) on disposals	1,311,153	2,450,755
6. Deduct consideration for bonds and stocks disposed of	217,688,247	355,113,951
7. Deduct amortization of premium	2,121,779	3,077,946
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	129,171	467,898
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	929,629,052	974,425,732
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	929,629,052	974,425,732

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	649,697,578	505,447,143	433,540,787	(16,396,501)	809,359,315	649,697,578	705,207,433	847,977,705
2. Class 2 (a)	251,189,221	19,604,511	6,700,582	15,861,954	318,477,819	251,189,221	279,955,104	291,922,445
3. Class 3 (a)	19,625,636	0	155,560	(1,825)	19,803,615	19,625,636	19,468,251	20,883,029
4. Class 4 (a)	12,528,778	0	51,760	(4,245)	10,755,745	12,528,778	12,472,773	10,786,039
5. Class 5 (a)	8,873,551	0	14,281	7,179	11,836,988	8,873,551	8,866,449	10,609,856
6. Class 6 (a)	1,060,854	0	15,191	(124,430)	1,185,543	1,060,854	921,233	992,860
7. Total Bonds	942,975,618	525,051,654	440,478,161	(657,868)	1,171,419,025	942,975,618	1,026,891,243	1,183,171,934
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	942,975,618	525,051,654	440,478,161	(657,868)	1,171,419,025	942,975,618	1,026,891,243	1,183,171,934

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	88,560,426	XXX	88,560,426	12,083	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	68,545,707	89,053,508
2. Cost of short-term investments acquired	916,385,137	755,244,564
3. Accrual of discount	18,595	80,610
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	896,388,996	775,832,976
7. Deduct amortization of premium	17	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	88,560,426	68,545,707
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	88,560,426	68,545,707

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(971,372)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	4,113,452
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)	3,142,080
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	3,142,080

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				(2)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				0
3.1	Change in variation margin on open contracts			3,341,003	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	1,650,053			
3.24	Section 1, Column 16, prior year	(1,690,951)	3,341,004	3,341,004	
3.3	Subtotal (line 3.1 minus Line 3.2)				(1)
4.1	Variation margin on terminated contracts during the year		(3,791,088)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(3,791,088)	(3,791,088)		
4.3	Subtotal (line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				0
5.2	Used to adjust basis of hedged items				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(3)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(3)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	3,142,080	
2. Part B, Section 1, Column 14	0	
3. Total (Line 1 plus Line 2)		3,142,080
4. Part D, Column 5	3,142,080	
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	3,142,080	
8. Part B, Section 1, Column 13	0	
9. Total (Line 7 plus Line 8)		3,142,080
10. Part D, Column 8	3,142,080	
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	9	
14. Part B, Section 1, Column 19	6,316,041	
15. Part D, Column 11	6,316,051	
16. Total (Line 13 plus Line 14 minus Line 15)		(1)

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	173,613,930	62,143,892
2. Cost of cash equivalents acquired	657,729,563	676,215,157
3. Accrual of discount	226,153	98,077
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	5,313	(354)
6. Deduct consideration received on disposals	791,575,812	564,842,843
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	39,999,147	173,613,930
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	39,999,147	173,613,930

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
88465	Mankato	MN		09/01/2011	6.970	5,129,554	0	8,130,000
88880	Jacksonville	FL		09/01/2011	5.250	5,866,144	0	12,010,000
89245	Fort Lauderdale	FL		08/18/2011	5.670	0	97,483	6,896,552
89423	Ellenton	FL		09/01/2011	5.520	10,308,829	0	11,850,000
89891	Northvale	NJ		09/01/2011	5.950	5,865,815	0	6,437,500
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	27,170,342	97,483	45,324,052
0899999. Total - Mortgages in Good Standing				XXX	XXX	27,170,342	97,483	45,324,052
3399999. Total Mortgages				XXX	XXX	27,170,342	97,483	45,324,052

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
87847	Calabasas	CA		03/01/2011		0	0	(247,273)	0	0	(247,273)	0	0	489,471	0	0	0
88465	Mankato	MN		09/01/2011		0	0	863	0	0	863	0	0	15,746	0	0	0
88880	Jacksonville	FL		09/01/2011		0	0	(4,624)	0	0	(4,624)	0	0	24,770	0	0	0
89245	Fort Lauderdale	FL		11/12/2004		6,868,066	0	2,135	0	0	2,135	0	0	965,566	0	0	0
89423	Ellenton	FL		09/01/2011		0	0	(15,537)	0	0	(15,537)	0	0	0	0	0	0
89520	Westminster	CO		08/17/2005		2,474,883	0	0	0	0	0	0	0	12,085	0	0	0
89891	Northvale	NJ		09/01/2011		0	0	(2,759)	0	0	(2,759)	0	0	7,722	0	0	0
0299999. Total - Mortgages With Partial Repayments						9,342,949	0	(267,195)	0	0	(267,195)	0	0	1,515,361	0	0	0
0599999. Total Mortgages						9,342,949	0	(267,195)	0	0	(267,195)	0	0	1,515,361	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC 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
State Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	The Tower at Dorsey Manor, L.P.	Atlanta	GA	Lemon Street Tower GP, LLC and Columbia at Dorsey Manor Tower Partners, LLC		04/27/2010	0	-	199,492	0	284,988	24.0
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated								0	199,492	0	284,988	XXX
3999999. Subtotal - Unaffiliated								0	199,492	0	284,988	XXX
4199999. Totals								0	199,492	0	284,988	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	CETCA Housing Partners 2009, LLC	Jefferson City	MO	Sale	12/31/2010	09/01/2011	100	-	-	-	0	0	0	100	100	0	-	0	(1,334)
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							100	0	0	0	0	0	0	100	100	0	0	0	(1,334)
3999999. Subtotal - Unaffiliated							100	0	0	0	0	0	0	100	100	0	0	0	(1,334)
4199999. Totals							100	0	0	0	0	0	0	100	100	0	0	0	(1,334)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36176F Z2 7	GNMA REV MTG 765161 4.658% 09/01/61		08/03/2011	LIBERTAS PARTNERS LLC		3,218,685	2,992,699	10,842	1
36176F ZU 5	GNMA REV MTG 765155 4.660% 08/01/61		07/26/2011	LIBERTAS PARTNERS LLC		21,480,003	20,022,374	75,162	1
36176F ZU 5	GNMA REV MTG 765155 4.660% 08/01/61		09/01/2011	Interest Capitalization		75,967	75,967	0	1
912828 QN 3	US TREASURY 3.125% 05/15/21		08/10/2011	BANK OF AMERICA		27,031,250	25,000,000	186,821	1
000000 00 0	GNMA REV MTG 4.709% 10/01/51		08/24/2011	PERFORMANCE TRUST		6,510,000	6,000,000	9,942	1
0599999.	Total - Bonds - U.S. Government					58,315,905	54,091,040	282,767	XXX
Bonds - Industrial and Miscellaneous									
191216 AP 5	COCA-COLA 1.500% 11/15/15		08/31/2011	TLIC-LPG0-LIFE PROTECTION		5,060,744	5,000,000	22,083	1FE
24422E RE 1	JOHN DEERE CAPITAL CORP 3.900% 07/12/21		07/07/2011	CITIGROUP		6,992,510	7,000,000	0	1FE
652482 CB 4	NEWS AMERICA INC EXCHGD 4.500% 02/15/21		08/19/2011	Tax Free Exchange		2,982,136	3,000,000	0	2FE
69352J AG 2	PPL ENERGY SUP LLC A 5.700% 10/15/35		08/31/2011	TLIC-LPG0-LIFE PROTECTION		6,293,000	5,800,000	124,893	2FE
883556 AZ 5	THERMO FISHER SCIENTIFI 3.600% 08/15/21		08/09/2011	BARCLAYS		998,090	1,000,000	0	1FE
988498 AH 4	YUM! BRANDS INC 3.750% 11/01/21		08/22/2011	MORGAN STANLEY & CO. INC		2,490,375	2,500,000	0	2FE
806854 AB 1	SCHLUMBERGER INVESTMENT 3.300% 09/14/21	R	09/07/2011	CITIGROUP		996,790	1,000,000	0	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					25,813,645	25,300,000	146,976	XXX
Bonds - Hybrid Securities									
03076C AC 0	AMERIPRISE FINANICAL IN 7.518% 06/01/66		08/31/2011	TLIC-LPG0-LIFE PROTECTION		7,839,000	7,800,000	146,601	2FE
4899999.	Total - Bonds - Hybrid Securities					7,839,000	7,800,000	146,601	XXX
8399997.	Total - Bonds - Part 3					91,968,550	87,191,040	576,344	XXX
8399999.	Total - Bonds					91,968,550	87,191,040	576,344	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					91,968,550	XXX	576,344	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																					
83162C PS 6	SBA 2005-20H 1 5.110% 08/01/25		08/01/2011	Paydown		8,194	8,194	8,194	8,194	0	0	0	0	0	8,194	0	0	0	419	08/01/2025	1
83162C PS 6	SBA 2005-20H 1 5.110% 08/01/25		08/01/2011	Redemption 102.5549		3,435	3,350	3,350	3,350	0	0	0	0	0	3,350	0	86	86	171	08/01/2025	1
0599999.	Total - Bonds - U.S. Government					11,629	11,544	11,544	11,544	0	0	0	0	0	11,544	0	86	86	590	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31402R RN 1	FNMA 735893 5.000% 10/01/35		09/01/2011	Paydown		98,114	98,114	99,099	99,064	0	(950)	0	(950)	0	98,114	0	0	0	3,285	10/01/2035	1
31407Y RS 0	FNMA 844797 4.500% 10/01/35		09/01/2011	Paydown		1,792	1,792	1,807	1,807	0	(15)	0	(15)	0	1,792	0	0	0	54	10/01/2035	1
31412Q YQ 6	FNMA 932319 4.000% 12/01/39		09/01/2011	Paydown		3,474	3,474	3,458	3,458	0	16	0	16	0	3,474	0	0	0	100	12/01/2039	1
31412T NX 7	FNMA 934306 5.500% 06/01/38		09/01/2011	Paydown		35,807	35,807	38,292	38,242	0	(2,435)	0	(2,435)	0	35,807	0	0	0	1,348	06/01/2038	1
31414X U8 3	FNMA 979507 5.500% 04/01/38		09/01/2011	Paydown		10,189	10,189	10,896	10,882	0	(693)	0	(693)	0	10,189	0	0	0	376	04/01/2038	1
31416P VF 1	FNMA AA6013 4.500% 05/01/39		09/01/2011	Paydown		37,800	37,800	38,131	38,121	0	(321)	0	(321)	0	37,800	0	0	0	1,124	05/01/2039	1
31416W RJ 3	FNMA AB1388 4.500% 08/01/40		09/01/2011	Paydown		1,245	1,245	1,256	1,255	0	(11)	0	(11)	0	1,245	0	0	0	37	08/01/2040	1
31417M NG 4	FNMA AC3090 4.500% 09/01/39		09/01/2011	Paydown		4,291	4,291	4,317	4,316	0	(25)	0	(25)	0	4,291	0	0	0	132	09/01/2039	1
31417Y TT 4	FNMA MA0561 4.000% 11/01/40		09/01/2011	Paydown		93,364	93,364	92,927	92,930	0	435	0	435	0	93,364	0	0	0	2,408	11/01/2040	1
31418N XS 4	FNMA AD1588 4.000% 02/01/40		09/01/2011	Paydown		6,992	6,992	6,959	6,959	0	33	0	33	0	6,992	0	0	0	188	02/01/2040	1
31418S XB 0	FNMA AD5173 4.000% 09/01/40		09/01/2011	Paydown		747	747	744	744	0	3	0	3	0	747	0	0	0	21	09/01/2040	1
31418V WQ 1	FNMA AD7854 4.500% 06/01/40		09/01/2011	Paydown		1,238	1,238	1,249	1,249	0	(11)	0	(11)	0	1,238	0	0	0	38	06/01/2040	1
31418X 7J 1	FNMA AD9896 4.000% 08/01/40		09/01/2011	Paydown		8,389	8,389	8,350	8,350	0	39	0	39	0	8,389	0	0	0	216	08/01/2040	1
31418X ML 9	FNMA AD9362 4.000% 09/01/40		09/01/2011	Paydown		1,370	1,370	1,364	1,364	0	6	0	6	0	1,370	0	0	0	36	09/01/2040	1
31418Y AG 1	FNMA AD9906 4.000% 08/01/40		09/01/2011	Paydown		2,653	2,653	2,640	2,640	0	12	0	12	0	2,653	0	0	0	71	08/01/2040	1
31419C BX 0	FNMA AE1853 4.000% 08/01/40		09/01/2011	Paydown		879	879	874	874	0	4	0	4	0	879	0	0	0	24	08/01/2040	1
31419C XY 4	FNMA AE2494 4.000% 09/01/40		09/01/2011	Paydown		68,258	68,258	67,938	67,940	0	318	0	318	0	68,258	0	0	0	1,822	09/01/2040	1
31419E 4B 2	FNMA AE4417 4.000% 10/01/40		09/01/2011	Paydown		3,020	3,020	3,006	3,006	0	14	0	14	0	3,020	0	0	0	80	10/01/2040	1
31419E SP 5	FNMA AE4125 4.000% 10/01/40		09/01/2011	Paydown		84,103	84,103	83,709	83,712	0	391	0	391	0	84,103	0	0	0	2,321	10/01/2040	1
31419F EJ 1	FNMA AE4636 4.000% 10/01/40		09/01/2011	Paydown		10,791	10,791	10,740	10,740	0	50	0	50	0	10,791	0	0	0	267	10/01/2040	1
31419F UH 7	FNMA AE5083 4.000% 09/01/40		09/01/2011	Paydown		8,047	8,047	8,009	8,009	0	37	0	37	0	8,047	0	0	0	211	09/01/2040	1
31419F W5 1	FNMA AE5167 4.000% 09/01/40		09/01/2011	Paydown		109	109	109	109	0	1	0	1	0	109	0	0	0	3	09/01/2040	1
31419F XP 6	FNMA AE5185 4.000% 09/01/40		09/01/2011	Paydown		10,091	10,091	10,043	10,044	0	47	0	47	0	10,091	0	0	0	280	09/01/2040	1
31419H 5P 3	FNMA AE7153 4.000% 10/01/40		09/01/2011	Paydown		50,875	50,875	50,637	50,639	0	237	0	237	0	50,875	0	0	0	1,325	10/01/2040	1
31419H T3 6	FNMA AE6869 4.000% 10/01/40		09/01/2011	Paydown		10,907	10,907	10,856	10,856	0	51	0	51	0	10,907	0	0	0	286	10/01/2040	1
31419H XN 7	FNMA AE6984 4.000% 10/01/40		09/01/2011	Paydown		3,340	3,340	3,325	3,325	0	16	0	16	0	3,340	0	0	0	92	10/01/2040	1
31419J 7G 7	FNMA AE8094 4.000% 10/01/40		09/01/2011	Paydown		15,277	15,277	15,205	15,205	0	71	0	71	0	15,277	0	0	0	408	10/01/2040	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					573,162	573,162	575,940	575,840	0	(2,680)	0	(2,680)	0	573,162	0	0	0	16,553	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 DE 7	AMERICAN BUS FIN SERV 4.280% 08/01/33		09/01/2011	Paydown		14,060	14,060	13,967	10,800	0	3,260	0	3,260	0	14,060	0	0	0	659	08/01/2033	1Z*
05947U 4C 9	BANC OF A COMM MTGE 200 5.367% 09/01/47		09/01/2011	Paydown		39,822	39,822	39,959	39,834	0	(13)	0	(13)	0	39,822	0	0	0	1,367	02/01/2015	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
05950E AD 0	BANC OF A COMM MTGE 200 5.903% 05/01/45		09/01/2011	Paydown		8,669	8,669	8,484	8,537	0	133	0	133	0	8,669	0	0	0	333	05/01/2045	1Z*
07383F 7V 4	BEAR STEARNS COMM 2005- 4.581% 06/01/41		09/01/2011	Paydown		175,406	175,406	174,200	174,598	0	808	0	808	0	175,406	0	0	0	5,503	06/01/2041	1Z*
07387B EA 7	BEAR STEARNS COMM 2005- 5.382% 12/01/40		09/01/2011	Paydown		105,540	105,540	106,117	105,626	0	(86)	0	(86)	0	105,540	0	0	0	3,913	12/01/2014	1Z*
07387B FR 9	BEAR STEARNS COMM 2006- 5.705% 04/01/38		09/01/2011	Paydown		13,080	13,080	13,079	13,079	0	1	0	1	0	13,080	0	0	0	485	04/01/2038	1Z*
12513X AD 4	CITIGROUP/DEUTSCHE 2006 5.556% 01/01/46		09/01/2011	Paydown		50,333	50,333	50,582	50,336	0	(3)	0	(3)	0	50,333	0	0	0	1,816	04/01/2014	1Z*
126380 AA 2	CREDIT SUISSE MTGE CAP 5.000% 11/01/36		09/01/2011	Paydown		8,651	8,651	8,205	8,226	0	425	0	425	0	8,651	0	0	0	289	11/01/2036	3Z*
126673 DP 4	COUNTRYWIDE ABS CERTS 4.711% 12/01/34		09/01/2011	Paydown		235,856	235,856	235,844	235,844	0	11	0	11	0	235,856	0	0	0	7,526	12/01/2034	1Z*
126673 ZU 9	COUNTRYWIDE ABS CERTS 5.219% 08/01/35		09/01/2011	Paydown		15,655	15,655	15,654	15,654	0	1	0	1	0	15,655	0	0	0	559	08/01/2035	2Z*
12668W AC 1	COUNTRYWIDE ABS CERTS 5.714% 09/01/37		09/26/2011	Capital Distribution		14,285	0	14,281	14,281	0	0	0	0	0	14,281	0	4	4	0	03/01/2025	5Z*
12670B AF 6	COUNTRYWIDE ABS CERTS 5.779% 05/01/37		09/01/2011	Paydown		18,768	18,768	18,767	18,767	0	1	0	1	0	18,768	0	0	0	719	05/01/2037	4Z*
161546 FW 1	CHASE FNDG MTGE LN ABS 4.429% 10/01/14		09/01/2011	Paydown		235,195	235,195	235,188	235,188	0	7	0	7	0	235,195	0	0	0	6,977	10/01/2014	1Z*
172973 5J 4	CITICORP RES MTGE 2006- 5.000% 02/01/36		09/01/2011	Paydown		5,118	5,118	4,841	4,847	0	271	0	271	0	5,118	0	0	0	175	02/01/2036	1Z*
22541S 2R 8	CSFB MTG SEC CORP 2004- 4.587% 11/01/37		09/01/2011	Paydown		27,168	27,168	26,651	26,997	0	170	0	170	0	27,168	0	0	0	853	11/01/2037	1Z*
225470 NJ 8	CSFB MTG SEC CORP 2005- 5.230% 12/01/40		09/01/2011	Paydown		27,594	27,594	27,542	27,542	0	53	0	53	0	27,594	0	0	0	937	12/01/2040	1Z*
22944B CX 4	CREDIT SUISSE MTG 2007- 7.000% 08/01/37		09/01/2011	Paydown		146,909	146,909	150,857	150,672	0	(3,763)	0	(3,763)	0	146,909	0	0	0	6,932	07/01/2037	3Z*
291701 CR 9	EMPIRE FNDG 1998-2 M1 7.490% 06/01/24		09/01/2011	Paydown		12,653	12,653	12,649	12,649	0	4	0	4	0	12,653	0	0	0	633	06/01/2024	1Z*
30212P AH 8	EXPEDIA INC EXCHGD 5.950% 08/15/20		07/06/2011	CREDIT SUISSE/FIRST BOSTON		2,432,375	2,500,000	2,574,967	2,574,682	0	(3,108)	0	(3,108)	0	2,571,575	0	(139,200)	(139,200)	138,833	08/15/2020	2FE
35729P PC 8	FREMONT HOME LN TR 2006 0.555% 04/25/36		09/26/2011	Capital Distribution		12,924	0	12,924	12,924	0	0	0	0	0	12,924	0	0	0	0	02/25/2016	6Z*
36228C VR 1	GS MTG SEC CORP II 2005 4.680% 07/01/39		09/01/2011	Paydown		13,875	13,875	13,982	13,943	0	(69)	0	(69)	0	13,875	0	0	0	433	03/01/2014	1Z*
36228C ZS 5	GS MTG SEC CORP II 2007 1.142% 03/06/20		08/08/2011	Paydown		17,985	17,985	17,825	17,916	0	70	0	70	0	17,985	0	0	0	222	03/06/2020	1Z*
36828Q QD 1	GE CAPITAL COMM MTG 200 5.460% 11/01/45		09/01/2011	Paydown		144,010	144,010	144,729	144,137	0	(127)	0	(127)	0	144,010	0	0	0	5,106	05/01/2015	1Z*
396789 BF 5	GREENWICH CAP COM FN 4.948% 01/01/35		09/01/2011	Paydown		14,593	14,593	14,818	14,619	0	(26)	0	(26)	0	14,593	0	0	0	542	11/01/2012	1Z*
396789 JR 1	GREENWICH CAP COM FN 4.305% 08/01/42		09/01/2011	Paydown		1,339,412	1,339,412	1,329,000	1,333,930	0	5,482	0	5,482	0	1,339,412	0	0	0	38,912	08/01/2042	1Z*
46625M RA 9	JPMORGAN CHASE COMM 200 4.200% 07/01/35		07/01/2011	Paydown		13,810	13,810	13,458	13,718	0	92	0	92	0	13,810	0	0	0	980	07/01/2035	1Z*
46625Y XQ 1	JPMORGAN CHASE COMM 5.362% 12/01/44		09/01/2011	Paydown		49,593	49,593	49,838	49,611	0	(17)	0	(17)	0	49,593	0	0	0	1,732	01/01/2015	1Z*
52521G AB 1	LEHMAN SM BAL COMM 2007 5.350% 03/01/37		09/01/2011	Paydown		699,215	699,215	698,631	698,631	0	585	0	585	0	699,215	0	0	0	24,614	03/01/2037	1Z*
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37		09/26/2011	Capital Distribution		24,948	0	24,948	24,948	0	0	0	0	0	24,948	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 66.3605		11,442	17,243	11,442	11,442	0	0	0	0	0	11,442	0	0	0	0	12/01/2037	1Z*
57164R AS 1	MARRIOTT VAC CLUB TR 20 4.506% 04/01/27		09/01/2011	Paydown		244,144	244,144	244,143	244,143	0	1	0	1	0	244,144	0	0	0	7,349	04/01/2027	1FE
59022H LF 7	MERRILL LYNCH MTG TR 5.392% 11/01/37		09/01/2011	Paydown		108,921	108,921	109,182	108,921	0	0	0	0	0	108,921	0	0	0	3,847	07/01/2014	1Z*
59022H NB 4	MERRILL LYNCH MTG TR 5.282% 01/01/44		09/01/2011	Paydown		27,532	27,532	27,682	27,537	0	(6)	0	(6)	0	27,532	0	0	0	966	10/01/2013	1Z*
617451 BP 3	MORGAN STNLY CAP I 2005 5.351% 11/01/42		09/01/2011	Paydown		195,831	195,831	196,900	195,853	0	(22)	0	(22)	0	195,831	0	0	0	6,874	04/01/2013	1Z*
652482 BZ 2	NEWS AMERICA INC EXCHGD 4.500% 02/15/21		08/19/2011	Tax Free Exchange		2,982,136	3,000,000	2,981,400	0	0	736	0	736	0	2,982,136	0	0	0	67,125	02/15/2021	2FE
65536P AA 8	NOMURA ASSET ACC CORP 0.335% 05/25/36		09/26/2011	Capital Distribution		562	0	562	562	0	0	0	0	0	562	0	0	0	0	04/25/2036	1Z*
65536P AA 8	NOMURA ASSET ACC CORP 0.335% 05/25/36		09/01/2011	Redemption 40.5019		356	880	356	356	0	0	0	0	0	356	0	0	0	0	05/25/2036	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
69512E BV 6	PACIFICORP MTN SER-C 9.150% 08/09/11		08/09/2011	Maturity		3,500,000	3,500,000	3,553,200	0	0	(53,200)	0	(53,200)	0	3,500,000	0	0	0	140,554	08/09/2011	1FE
73316P CF 5	POPULAR ABS MTGE PT TR 5.000% 04/01/35		09/01/2011	Paydown		133,057	133,057	133,057	133,057	0	0	0	0	0	133,057	0	0	0	4,305	04/01/2035	1Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.635% 08/25/36		09/26/2011	Capital Distribution		2,056	0	2,056	2,056	0	0	0	0	0	2,056	0	0	0	0	09/25/2017	2Z*
74925F AA 1	RESIDENTIAL AC LN INC 1.635% 08/25/36		09/01/2011	Redemption 87.1780		6,982	8,009	6,977	6,977	0	0	0	0	0	6,977	0	5	5	0	08/25/2036	2Z*
75970Q AH 3	RENAISSANCE HELT 2007-2 6.203% 06/01/37		09/26/2011	Capital Distribution		32,992	0	32,992	32,992	0	0	0	0	0	32,992	0	0	0	0	06/01/2037	4Z*
759950 FG 8	RENAISSANCE HELT 2005-1 4.970% 05/01/35		09/01/2011	Paydown		31,710	31,710	31,710	31,710	0	0	0	0	0	31,710	0	0	0	1,053	05/01/2035	1Z*
78487Q AD 2	STARWOOD VAC OWNERSHIP 6.960% 02/01/19		09/01/2011	Paydown		109,717	109,717	98,129	106,033	0	3,684	0	3,684	0	109,717	0	0	0	5,069	02/01/2019	1FE
826501 AA 6	SIERRA REC FNDG 2006-1A 5.840% 05/20/18		09/20/2011	Paydown		202,295	202,295	207,308	0	0	(5,013)	0	(5,013)	0	202,295	0	0	0	2,965	08/20/2015	1FE
82650W AB 6	SIERRA REC FNDG 2008-1 4.231% 02/20/20		09/20/2011	Paydown		263,445	263,445	268,797	0	0	(5,352)	0	(5,352)	0	263,445	0	0	0	2,847	08/21/2017	1FE
872456 AA 6	TELECOM ITALIA CAPITAL 7.175% 06/18/19	F	07/13/2011	BANK OF AMERICA		1,058,150	1,000,000	1,122,320	1,110,321	0	(5,735)	0	(5,735)	0	1,104,586	0	(46,436)	(46,436)	41,854	06/18/2019	2FE
929766 BJ 1	WACHOVIA BANK COM MTG 4.043% 11/01/34		09/01/2011	Paydown		195,439	195,439	195,433	195,433	0	6	0	6	0	195,439	0	0	0	5,812	11/01/2034	1Z*
92977Q AC 2	WACHOVIA BANK COM MTG 5.727% 07/01/45		09/01/2011	Paydown		28,220	28,220	28,361	28,236	0	(16)	0	(16)	0	28,220	0	0	0	1,212	09/01/2014	1Z*
933632 AB 7	WASHINGTON MUTUAL 2007- 5.421% 12/01/49		09/01/2011	Paydown		17,597	17,597	17,597	17,597	0	0	0	0	0	17,597	0	0	0	630	12/01/2049	2Z*
G4302* AA 8	HARBOUR/MAINSAIL 0.242% 10/01/50		09/05/2011	Paydown		2,267	2,267	453	361	127	1,779	0	1,906	0	2,267	0	0	0	4	10/01/2050	6
3899999.	Total - Bonds - Industrial & Miscellaneous					15,072,353	15,019,277	15,322,044	8,306,123	127	(58,976)	0	(58,849)	0	15,257,980	0	(185,627)	(185,627)	543,516	XXX	XXX
8399997.	Total - Bonds - Part 4					15,657,144	15,603,983	15,909,528	8,893,507	127	(61,656)	0	(61,529)	0	15,842,686	0	(185,541)	(185,541)	560,659	XXX	XXX
8399999.	Total - Bonds					15,657,144	15,603,983	15,909,528	8,893,507	127	(61,656)	0	(61,529)	0	15,842,686	0	(185,541)	(185,541)	560,659	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					15,657,144	XXX	15,909,528	8,893,507	127	(61,656)	0	(61,529)	0	15,842,686	0	(185,541)	(185,541)	560,659	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Swaps - Hedging Other - Interest Rate																						
4343, SWAP USD0/USD0.............	VA - SP 500..................................	Exhibit 5.	EQUITY/INDEX	MORGAN_EQ.......	.06/17/2011	.12/20/2011	1	2,366	0.00 / 0.00......	-	-	-	1,682,570	....	1,682,570	1,682,570	-	-	0	5	....	105 ....
4345, SWAP USD0/USD0.............	VA - SP 500..................................	Exhibit 5.	EQUITY/INDEX	BARCLAYS..........	.07/15/2011	.12/21/2011	1	1,600	0.00 / 0.00......	-	-	-	1,459,510	....	1,459,510	1,459,510	-	-	0	4	....	105 ....
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	0	3,142,080	XXX	3,142,080	3,142,080	0	0	0	9	.......XXX.......	.......XXX.......
0969999. Total-Swaps-Hedging Other										0	0	0	3,142,080	XXX	3,142,080	3,142,080	0	0	0	9	.......XXX.......	.......XXX.......
1159999. Total-Swaps-Interest Rate										0	0	0	3,142,080	XXX	3,142,080	3,142,080	0	0	0	9	.......XXX.......	.......XXX.......
1209999. Total-Swaps										0	0	0	3,142,080	XXX	3,142,080	3,142,080	0	0	0	9	.......XXX.......	.......XXX.......
1409999. Total-Hedging Other										0	0	0	3,142,080	XXX	3,142,080	3,142,080	0	0	0	9	.......XXX.......	.......XXX.......
1449999. TOTAL										0	0	0	3,142,080	XXX	3,142,080	3,142,080	0	0	0	9	.......XXX.......	.......XXX.......

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Long Futures																			
Hedging Other																			
HIV1	15	96	HSIHFE1011, Future	Equity Index Hedge	Exhibit 5	Equity/Index	.10/28/2011	HKG	.09/27/2011	17,838.0000	17,420.0000	(40,128)	0	(40,128)	(41,090)	-	-	173,968	100
VGZ1	105	1,412	SX5EDTB1211, Future	Equity Index Hedge	Exhibit 5	Equity/Index	.12/16/2011	EUX	.09/20/2011	1,984.4300	2,156.0000	242,257	0	242,257	274,493	-	-	362,073	100
12829999. Total-Long Futures-Hedging Other												202,129	0	202,129	233,403	0	0	536,041	XXX
1329999. Total-Long Futures												202,129	0	202,129	233,403	0	0	536,041	XXX
Short Futures																			
Hedging Other																			
SPZ1	(289)	(72,250)	SPXCME1211, Future	VAGLB Hedge	Exhibit 5	Equity/Index	.12/15/2011	CME	.09/30/2011	1,145.6100	1,126.0000	1,416,822	0	1,416,822	1,416,650	-	-	5,780,000	100
1349999. Total-Short Futures-Hedging Other												1,416,822	0	1,416,822	1,416,650	0	0	5,780,000	XXX
1389999. Total-Short Futures												1,416,822	0	1,416,822	1,416,650	0	0	5,780,000	XXX
1409999. Total-Hedging Other												1,618,951	0	1,618,951	1,650,053	0	0	6,316,041	XXX
1449999. TOTAL												1,618,951	0	1,618,951	1,650,053	0	0	6,316,041	XXX

(a)

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

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 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value 5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	Fair Value 8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral	11 Potential Exposure	12 Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded	XXX	XXX	XXX	0	0	0	0	0	0	6,316,042	6,316,042
NAIC 1 Designation											
BARCLAYS	Y	Y	0	1,459,510	0	1,459,510	1,459,510	0	1,459,510	4	4
MORGAN_EQ	Y	Y	1,523,733	1,682,570	0	158,837	1,682,570	0	158,837	5	5
0299999. Total NAIC 1 Designation			1,523,733	3,142,080	0	1,618,347	3,142,080	0	1,618,347	9	9
0899999. Totals			1,523,733	3,142,080	0	1,618,347	3,142,080	0	1,618,347	6,316,051	6,316,051

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

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
000000 00 0	BANK OF AMERICA CORP		5,000,000	5,000,000	11/07/2011
000000 00 0	BRYANT PARK FUNDING LLC		3,999,943	3,999,943	10/04/2011
000000 00 0	CAFCO LLC		2,999,972	2,999,972	10/03/2011
000000 00 0	CANCARA ASSET SECUR LLC		4,999,942	4,999,942	10/03/2011
000000 00 0	CHARIOT FUNDING		5,999,675	5,999,675	10/14/2011
000000 00 0	CHESHAM FINANCE LLC		5,999,900	5,999,900	10/03/2011
000000 00 0	FAIRWAY FINANCE		4,999,929	4,999,929	10/04/2011
000000 00 0	FALCON ASSET SEC CO LLC		5,999,707	5,999,707	10/12/2011
000000 00 0	FFI SELECT INSTITUTIONAL FUND		14,170,778	14,170,778	10/01/2011
000000 00 0	GEMINI SECURITIZATION CORP		3,999,284	3,999,284	10/24/2011
000000 00 0	GOTHAM FUNDING CORP		4,999,649	4,999,649	10/12/2011
000000 00 0	GOTHAM FUNDING CORP		5,999,440	5,999,440	10/17/2011
000000 00 0	JUPITER SECURITIES CORP		5,999,920	5,999,920	10/04/2011
000000 00 0	LIBERTY STREET FDG LLC		4,999,575	4,999,575	10/18/2011
000000 00 0	LIBERTY STREET FDG LLC		1,999,527	1,999,527	11/07/2011
000000 00 0	MARKET STREET FNDG LLC		6,698,425	6,698,425	11/17/2011
000000 00 0	MITSUBISHI UFJ FINANCIAL GROUP		5,999,600	5,999,600	10/11/2011
000000 00 0	MITSUBISHI UFJ FINANCIAL GROUP		1,999,744	1,999,744	10/21/2011
000000 00 0	MORGAN STANLEY		5,000,000	5,000,000	11/28/2011
000000 00 0	NIEUW AMSTERDAM REC		4,999,657	4,999,657	10/14/2011
000000 00 0	NIEUW AMSTERDAM REC		4,999,556	4,999,556	10/17/2011
000000 00 0	REGENCY MARKETS NO 1 LLC		5,999,208	5,999,208	10/20/2011
000000 00 0	SHEFFIELD RECEIVABLES		4,998,766	4,998,766	11/07/2011
000000 00 0	STRAIGHT A FUNDING LLC		2,999,225	2,999,225	11/01/2011
000000 00 0	STRAIGHT A FUNDING LLC		1,999,609	1,999,609	11/07/2011
000000 00 0	THUNDER BAY FUNDING LLC		4,999,875	4,999,875	10/06/2011
000000 00 0	TOYOTA MOTOR CORP		1,999,822	1,999,822	10/17/2011
000000 00 0	TRI PARTY REPO GOLDMAN SACHS		4,000,000	4,000,000	01/27/2012
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			138,860,728	138,860,728	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1	3	881,215	1,006,339	02/25/2038
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			881,215	1,006,339	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					
03064R AA 5	AMERICREDIT AUTO REC 2011-4	1	2,701,429	2,700,000	10/11/2012
05522R AL 2	BANK OF AMERICA CR CARD TR	1	499,960	499,982	03/15/2014
06424H BN 6	BANC OF A LARGE LN 2005-MIB1	1	491,837	499,691	03/15/2022
14041N BW 0	CAP ONE MULTI-AST EXE TRUST	1	4,999,976	5,000,070	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	37,652	37,645	07/25/2013
80282T AA 5	SANTNR DRIVE AUTO REC 2011-3	1	3,749,614	3,750,000	09/15/2012
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			15,269,648	15,371,711	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)			155,011,592	155,238,778	XXX
Totals					
7799999. Total - Issuer Obligations			138,860,728	138,860,728	XXX
7899999. Total - Residential Mortgage-Backed Securities			881,215	1,006,339	XXX
7999999. Total - Commercial Mortgage-Backed Securities			15,269,648	15,371,711	XXX
8399999. Subtotal - Bonds			155,011,592	155,238,778	XXX
9999999. Totals			155,011,592	155,238,778	XXX

General Interrogatory:

1. The activity for the year to date: Fair Value $.....(38,671,263) Book/Adjusted Carrying Value $.....(38,687,416)
2. Average balance for the year to date: Fair Value $.....159,049,230 Book/Adjusted Carrying Value $.....159,242,459
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....15,371,711 NAIC 2: $..........0 NAIC 3: $.....1,006,339 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 $.....155,011,592 Book/Adjusted Carrying Value $.....155,238,778

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Allfirst	Baltimore, Maryland		0.000	0	0	20,117	(33,256)	(21,888)	XXX..
Bank of America	Clearwater, Florida		0.000	0	0	25,634	25,003	25,247	XXX..
Bank of America	Dallas, Texas		0.000	0	0	9,843	(5)	0	XXX..
Bank of America	Little Rock, Arkansas		0.000	0	0	23,131	25,000	25,000	XXX..
Bank of New York	New York, New York		0.000	0	0	(4,295,267)	(2,129,497)	(3,462,514)	XXX..
Bank One	Chicago, Illinois		0.000	0	0	206	-	509	XXX..
Bank One	Phoenix, Arizona		0.000	0	0	2,638	2,011	6,981	XXX..
Chase Manhatten Bank	New York, New York		0.000	0	0	1,904,142	1,646,336	1,906,954	XXX..
Citibank Money Market	New York, New York		0.000	0	0	(289)	(4)	0	XXX..
First Union National Bank of Florida	Jacksonville, Florida		0.000	0	0	608,307	641,685	762,356	XXX..
HSBC Bank USA	New York, New York		0.000	0	0	(2,189,442)	217,653	1,666,402	XXX..
Investors Bank & Trust Co.	Boston, Massachusetts		0.000	0	0	436,417	85,863	170,671	XXX..
M&T Bank	Baltimore, Maryland		0.000	0	0	396,707	42,896	90,714	XXX..
U.S. Bank	Cedar Rapids, Iowa		0.000	0	0	20,000	20,000	20,000	XXX..
U.S. Bank	St. Paul, Minnesota		0.000	0	0	715,619	1,020,146	674,845	XXX..
Wachovia Bank	Charlotte, North Carolina		0.000	0	0	20,046	164,240	843,183	XXX..
Wells Fargo Bank	Minneapolis, Minnesota		0.000	0	0	1,850	1,468	761	XXX..
0199999. Total Open Depositories		XXX	XXX	0	0	(2,300,341)	1,729,539	2,709,221	XXX..
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,300,341)	1,729,539	2,709,221	XXX..
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,350	2,350	2,350	XXX..
0599999. Total Cash		XXX	XXX	0	0	(2,297,991)	1,731,889	2,711,571	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							
OLD LINE FUNDING LLC CP 144A		08/22/2011	0.180	10/17/2011	14,998,800	0	3,000
BARCLAYS BANK PLC CCP CP 144A		08/10/2011	0.250	10/04/2011	24,999,479	0	9,028
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations					39,998,279	0	12,028
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					39,998,279	0	12,028
Total							
7799999. Subtotals - Issuer Obligations					39,998,279	0	12,028
8399999. Subtotals - Bonds					39,998,279	0	12,028
Sweep Accounts							
CITIBANK MONEY MARKET GENERAL		09/30/2011	0.020	10/01/2011	867	0	0
8499999. Total - Sweep Accounts					867	0	0
8699999. Total - Cash Equivalents					39,999,146	0	12,028