



QUARTERLY STATEMENT

As of June 30, 2012

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 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	570 Carillon Parkway..... St Petersburg FL 33716-1202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	727-299-1800 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 5068..... Clearwater FL 33758-5068 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	570 Carillon Parkway..... St Petersburg FL 33716-1202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	727-299-1800 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.aegonins.com	
Statutory Statement Contact	Brenda Kay Kraemer <i>(Name)</i> brenda.kraemer@transamerica.com <i>(E-Mail Address)</i>	319-355-8549 <i>(Area Code) (Telephone Number) (Extension)</i> 319-355-2210 <i>(Fax Number)</i>

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) Brenda Kay Clancy 1. (Printed Name) President & Chairman of the Board _____ (Title)	_____ (Signature) William Harold Geiger 2. (Printed Name) Secretary, Group Vice President, Compliance & Corporate Counsel _____ (Title)	_____ (Signature) Eric John Martin 3. (Printed Name) Senior Vice President & Corporate Controller _____ (Title)
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Subscribed and sworn to before me
This 10th day of August, 2012

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			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,046,393,715	0	1,046,393,715	888,551,379
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	35,732,487	0	35,732,487	30,478,959
3. Mortgage loans on real estate:				
3.1 First liens.....	47,845,366	0	47,845,366	49,646,002
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	35,570,280	0	35,570,280	36,015,472
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 (\$....481,675), cash equivalents (\$....85,100,119) and short-term investments (\$....77,724,578).....	163,306,372	0	163,306,372	170,353,786
6. Contract loans (including \$.....0 premium notes).....	409,315,428	0	409,315,428	406,036,886
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	3,163,547	0	3,163,547	3,473,154
9. Receivables for securities.....	3,068,873	0	3,068,873	5,215,625
10. Securities lending reinvested collateral assets.....	87,056,530	0	87,056,530	89,624,489
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,831,452,598	0	1,831,452,598	1,679,395,752
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	13,166,938	0	13,166,938	11,823,347
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	6,167	673	5,494	8,733
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,862,484	0	2,862,484	3,052,392
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,572,114	216,732	4,355,382	1,851,415
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	296,060	0	296,060	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	3,594,709	0	3,594,709	1,338,972
18.2 Net deferred tax asset.....	206,714,104	90,256,274	116,457,830	124,543,065
19. Guaranty funds receivable or on deposit.....	778,529	0	778,529	794,659
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.....	4,338,602	0	4,338,602	2,066,803
24. Health care (\$.....0) and other amounts receivable.....	32,817,506	32,817,506	0	0
25. Aggregate write-ins for other than invested assets.....	83,495,322	282,860	83,212,462	80,184,716
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,184,095,133	123,574,045	2,060,521,088	1,905,059,854
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	6,554,124,642	0	6,554,124,642	6,518,083,509
28. Total (Lines 26 and 27).....	8,738,219,775	123,574,045	8,614,645,730	8,423,143,363

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.....	74,594,333	0	74,594,333	73,446,355
2502. Accounts receivable.....	7,460,119	86,965	7,373,154	5,237,512
2503. Estimated premium tax offset on the provision for future GFA.....	809,492	0	809,492	809,492
2598. Summary of remaining write-ins for Line 25 from overflow page.....	631,378	195,895	435,483	691,357
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	83,495,322	282,860	83,212,462	80,184,716

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....1,755,070,521 less \$.....0 included in Line 6.3 (including \$.....228,983,147 Modco Reserve).....	1,755,070,521	1,746,801,158
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	651,473	517,916
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	12,920,202	13,018,245
4. Contract claims:		
4.1 Life.....	24,120,740	29,313,984
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.....	65,043	39,385
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....2,423,792 ceded.....	2,423,792	442,765
9.4 Interest Maintenance Reserve.....	26,476,658	26,504,388
10. Commissions to agents due or accrued - life and annuity contracts \$.....29,816, accident and health \$.....0 and deposit-type contract funds \$.....0.....	29,816	106,379
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	5,117,411	6,315,580
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(329,191,605) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(329,191,605)	(378,459,989)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,282,318	4,815,891
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	9,651,193	9,858,006
17. Amounts withheld or retained by company as agent or trustee.....	1,380,078	867,914
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	131,894	116,433
19. Remittances and items not allocated.....	5,297,066	4,759,943
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 \$.....48,532,081 and interest thereon \$.....143,131.....	48,675,212	5,245,572
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	13,698,761	8,838,178
24.02 Reinsurance in unauthorized companies.....	264,898	264,898
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....	44,345,262	33,628,436
24.04 Payable to parent, subsidiaries and affiliates.....	25,827,495	26,731,492
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.....	1,364,593	510,768
24.09 Payable for securities.....	13,449,160	0
24.10 Payable for securities lending.....	87,056,530	89,624,489
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).....	1,753,108,511	1,629,861,831
27. From Separate Accounts statement.....	6,554,124,642	6,518,083,509
28. Total liabilities (Lines 26 and 27).....	8,307,233,153	8,147,945,340
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.....	0	67,503,273
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	149,627,109	149,627,109
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	155,285,468	55,567,641
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).....	304,912,577	272,698,023
38. Totals of Lines 29, 30 and 37.....	307,412,577	275,198,023
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	8,614,645,730	8,423,143,363

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 pursuant to SSAP No. 10R.....	0	67,503,273
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).....	0	67,503,273
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.....	241,729,501	224,714,615	479,669,678
2. Considerations for supplementary contracts with life contingencies.....	(72,161)	444,250	929,177
3. Net investment income.....	32,630,801	41,308,713	80,031,434
4. Amortization of Interest Maintenance Reserve (IMR).....	668,325	667,845	1,325,917
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	(280,385)	(36,886,914)	(41,716,042)
7. Reserve adjustments on reinsurance ceded.....	(9,334,329)	(19,355,170)	(31,044,498)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	152,477,291	158,264,819	312,161,423
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	8,997,862	10,440,559	20,019,069
9. Totals (Lines 1 to 8.3).....	426,816,905	379,598,717	821,376,158
10. Death benefits.....	34,317,412	34,203,522	64,792,471
11. Matured endowments (excluding guaranteed annual pure endowments).....	7,500	9,156	20,646
12. Annuity benefits.....	10,725,902	12,982,177	25,823,646
13. Disability benefits and benefits under accident and health contracts.....	536,686	536,726	1,214,897
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	308,168,922	333,934,225	614,466,490
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	318,001	437,660	797,706
18. Payments on supplementary contracts with life contingencies.....	1,036,459	569,551	1,333,270
19. Increase in aggregate reserves for life and accident and health contracts.....	8,402,921	(4,124,834)	85,582,954
20. Totals (Lines 10 to 19).....	363,513,803	378,548,183	794,032,080
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	82,169,361	65,235,874	138,136,489
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses.....	39,049,041	45,436,301	84,131,616
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	8,718,739	8,056,907	14,478,324
25. Increase in loading on deferred and uncollected premiums.....	(132,915)	(145,912)	11,427
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(145,953,933)	(166,318,804)	(258,667,339)
27. Aggregate write-ins for deductions.....	5,811,756	35,186,412	39,366,107
28. Totals (Lines 20 to 27).....	353,175,852	365,998,961	811,488,704
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	73,641,053	13,599,756	9,887,454
30. Dividends to policyholders.....	12,459	13,008	23,797
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	73,628,594	13,586,748	9,863,657
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	9,079,724	12,551,687	9,379,020
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).....	64,548,870	1,035,061	484,637
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(394,529) (excluding taxes of \$....344,936 transferred to the IMR).....	(4,486,649)	(547,475)	(12,431,038)
35. Net income (Line 33 plus Line 34).....	60,062,221	487,586	(11,946,401)

CAPITAL AND SURPLUS ACCOUNT

36. Capital and surplus, December 31, prior year.....	275,198,023	511,264,493	511,264,493
37. Net income (Line 35).....	60,062,221	487,586	(11,946,401)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.... 118,057.....	5,034,280	(4,644,776)	(3,720,586)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	(5,843,047)	(1,813,706)	18,336,654
41. Change in nonadmitted assets.....	(5,369,984)	(1,707,525)	(27,615,648)
42. Change in liability for reinsurance in unauthorized companies.....	0	72,736	(104,262)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(4,860,583)	1,401,086	378,352
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.....	(16,808,333)	50,829,884	41,629,207
52. Dividends to stockholders.....	0	(250,000,000)	(250,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	0	804,370	(3,023,786)
54. Net change in capital and surplus (Lines 37 through 53).....	32,214,554	(204,570,345)	(236,066,470)
55. Capital and surplus as of statement date (Lines 36 + 54).....	307,412,577	306,694,148	275,198,023

DETAILS OF WRITE-INS

08.301. Miscellaneous income.....	7,823,948	9,320,543	17,739,643
08.302. Income earned on company owned life insurance.....	1,173,914	1,120,016	2,279,426
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).....	8,997,862	10,440,559	20,019,069
2701. Consideration on reinsurance recapture.....	0	29,300,000	29,300,000
2702. Investment interest expense on funds withheld.....	5,811,208	5,886,296	10,065,593
2703. Fines and penalties.....	561	116	514
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(13)	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	5,811,756	35,186,412	39,366,107
5301. Change in admitted deferred tax assets pursuant to SSAP No. 10R.....	0	804,370	(3,023,786)
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).....	0	804,370	(3,023,786)

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.....	242,009,060	225,311,587	480,755,850
2. Net investment income.....	34,239,470	44,699,554	85,360,724
3. Miscellaneous income.....	135,556,501	134,366,026	271,567,345
4. Total (Lines 1 through 3).....	411,805,031	404,377,167	837,683,919
5. Benefit and loss related payments.....	361,424,239	379,715,808	698,716,947
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(195,380,034)	(220,714,807)	(371,179,851)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	137,747,976	129,093,105	250,590,880
8. Dividends paid to policyholders.....	12,459	13,008	23,797
9. Federal and foreign income taxes paid (recovered) net of \$.....(49,593) tax on capital gains (losses).....	11,366,448	88,137,888	88,126,257
10. Total (Lines 5 through 9).....	315,171,088	376,245,002	666,278,030
11. Net cash from operations (Line 4 minus Line 10).....	96,633,943	28,132,165	171,405,889
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	134,134,282	202,031,107	263,103,440
12.2 Stocks.....	0	0	120,000
12.3 Mortgage loans.....	1,479,368	3,984,473	6,267,234
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	608	55,551,015	283
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	4,868	5,313
12.7 Miscellaneous proceeds.....	18,198,765	0	104,301,705
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	153,813,023	261,571,463	373,797,975
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	292,260,872	83,191,483	212,793,651
13.2 Stocks.....	0	0	597,295
13.3 Mortgage loans.....	0	16,425,845	43,693,671
13.4 Real estate.....	32,616	(66,413)	(66,413)
13.5 Other invested assets.....	158,374	544,783	845,509
13.6 Miscellaneous applications.....	4,524,870	1,079,499	18,574,722
13.7 Total investments acquired (Lines 13.1 to 13.6).....	296,976,732	101,175,197	276,438,435
14. Net increase (decrease) in contract loans and premium notes.....	3,278,542	11,491,114	14,526,194
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(146,442,251)	148,905,152	82,833,346
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.....	43,303,176	0	5,228,905
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	126,303	(562,957)	(2,510,053)
16.5 Dividends to stockholders.....	0	250,000,000	250,000,000
16.6 Other cash provided (applied).....	(668,587)	(47,463,369)	(78,742,802)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	42,760,892	(298,026,326)	(326,023,950)
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).....	(7,047,416)	(120,989,009)	(71,784,715)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	170,353,788	242,138,502	242,138,502
19.2 End of period (Line 18 plus Line 19.1).....	163,306,372	121,149,493	170,353,788
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.....	319,111,442	291,709,396	611,706,315
3. Ordinary individual annuities.....	13,833,870	14,525,219	28,028,796
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	6,514,065	3,677,870	10,009,200
6. Group annuities.....	1,678,832	3,186,687	5,731,229
7. A&H - group.....	6,932,335	6,788,423	13,880,579
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.....	348,070,544	319,887,595	669,356,120
12. Deposit-type contracts.....	127,397	174,821	506,197
13. Total.....	348,197,941	320,062,416	669,862,317

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

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

	June 30, 2012	December 31, 2011
Net Income (Loss), State of Ohio Basis	\$ 60,062,221	\$ (11,946,401)
State Prescribed Practices	0	0
State Permitted Practices	0	0
Net Income (Loss), NAIC SAP	\$ 60,062,221	\$ (11,946,401)
Statutory Surplus, State of Ohio Basis	\$ 307,412,577	\$ 275,198,023
State Prescribed Practices	0	0
State Permitted Practices	0	0
Statutory Surplus, NAIC SAP	\$ 307,412,577	\$ 275,198,023

2. Accounting Changes and Corrections of Errors

Effective January 1, 2012, the Company adopted revisions to SSAP No. 100, *Fair Value Measurements*. These revisions require new disclosures of fair value hierarchy and the method used to obtain the fair value measurement, a new footnote that summarizes hierarchy levels by type of financial instrument, and gross presentation of purchases, sales, issues and settlements within the reconciliation for fair value measurements categorized within Level 3 of the hierarchy.

Effective January 1, 2012, the Company began computing current and deferred income taxes in accordance with SSAP No. 101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10*. This statement establishes statutory accounting principles for current and deferred federal and foreign income taxes and current state income taxes. The effect of this statement was not material to the financial statements.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

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	2	3	4
	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value
1st Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	\$ 1,581,521	\$ 9,983	\$ 1,571,538	\$ 926,007
2nd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	6,923,910	55,831	6,868,078	2,061,632
3rd Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
4th Qtr Present Value of Cash Flows Expected to be Less than the Amortized Cost Basis	-	-	-	-
Aggregate Total	\$ 8,505,431	\$ 65,815	\$ 8,439,616	\$ 2,987,639

NOTES TO FINANCIAL STATEMENTS

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

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
35729PPC8	\$ 8,534,499	\$ 4,351,814	\$ 4,182,685	\$ 4,351,814	\$ 144,965	3Q 2009
74925FAA1	315,521	301,376	14,145	301,376	279,467	1Q 2010
52522QAM4	1,409,289	1,348,219	61,071	1,348,219	961,072	2Q 2010
65536PAA8	102,698	96,878	5,820	96,878	88,271	2Q 2010
65536PAA8	56,930	52,461	4,469	52,461	49,314	3Q 2010
75970QAH3	2,000,000	1,819,600	180,400	1,819,600	1,080,760	3Q 2010
52522QAM4	1,233,665	1,221,895	11,770	1,221,895	940,895	4Q 2010
74925FAA1	262,340	252,407	9,933	252,407	247,999	4Q 2010
12668WAC1	999,995	976,108	23,886	976,108	529,517	1Q 2011
12668WAC1	961,823	941,722	20,101	941,722	470,608	2Q 2011
65536PAA8	39,819	38,905	914	38,905	21,801	2Q 2011
75970QAH3	1,731,135	1,671,890	59,245	1,671,890	1,055,328	2Q 2011
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
12668WAC1	908,615	888,800	19,815	888,800	393,592	4Q 2011
52522QAM4	1,069,680	1,000,742	68,938	1,000,742	794,226	4Q 2011
65536PAA8	36,306	35,918	387	35,918	14,848	4Q 2011
74925FAA1	217,529	210,247	7,281	210,247	201,859	4Q 2011
75970QAH3	1,588,385	1,577,000	11,385	1,577,000	902,768	4Q 2011
65536PAA8	35,536	34,938	598	34,938	16,469	1Q 2012
75970QAH3	1,545,985	1,536,600	9,385	1,536,600	909,538	1Q 2012
35729PPC8	4,247,205	4,217,188	30,017	4,217,188	180,989	2Q 2012
52522QAM4	940,424	927,393	13,031	927,393	789,020	2Q 2012
65536PAA8	34,545	32,168	2,377	32,168	15,613	2Q 2012
74925FAA1	193,860	192,798	1,062	192,798	191,670	2Q 2012
75970QAH3	1,507,878	1,498,532	9,346	1,498,532	884,340	2Q 2012
Total	xxx	xxx	\$ 4,773,086	xxx	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 June 30, 2012 are as follows:

a. Aggregate amount of unrealized losses:			
1.	Less than 12 Months	\$	1,314,185
2.	12 Months or Longer	\$	14,297,977
b. Aggregate related fair value of securities with unrealized losses:			
1.	Less than 12 Months	\$	43,519,010
2.	12 Months or Longer	\$	45,015,814

E. Repurchase Agreements

For mortgage-backed securities dollar roll agreements, 100% of the fair market value of the securities is transferred by the counterparty to the Company as collateral. Cash received as collateral will be invested as needed or used for general corporate purposes of the Company. At June 30, 2012, securities with a book value of \$46,878,155 and a fair value of \$48,746,547 were subject to dollar roll repurchase agreements. These securities have a maturity dates that range from December 1, 2039 to February 1, 2041.

6. Joint Ventures, Partnerships, and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

No significant change.

9. Income Taxes

No significant change.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

11. Debt

The Company has an outstanding liability for borrowed money in the amount of \$48,675,212 due to participation in dollar repurchase agreements which includes accrued interest.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and other Postretirement Benefit Plans

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

No significant change.

15. Leases

No significant change.

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

No significant change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. Wash Sales - None

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

No significant change.

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

No significant change.

20. Fair Value

A. (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	\$ -	\$ 1,104,340	\$ 557,116	\$ 1,661,456
Total Bonds	\$ -	\$ 1,104,340	\$ 557,116	\$ 1,661,456
Short Term				
Government	\$ -	\$ 3,375	\$ -	\$ 3,375
Industrial and Misc	-	84,990,650	-	84,990,650
Mutual Funds	-	52,721,204	-	52,721,204
Affiliated Notes Rec	-	25,000,000	-	25,000,000
Sweep Accounts	-	109,255	-	109,255
Total Short Term	\$ -	\$ 162,824,484	\$ -	\$ 162,824,484
Separate account assets	\$ 6,554,124,641	\$ -	\$ -	\$ 6,554,124,641
Total assets at fair value	<u>\$ 6,554,124,641</u>	<u>\$ 163,928,824</u>	<u>\$ 557,116</u>	<u>\$ 6,718,610,581</u>
b. Liabilities at fair value				
Derivative liabilities	\$ -	\$ (1,364,593)	\$ -	\$ (1,364,593)
Total liabilities at fair value	<u>\$ -</u>	<u>\$ (1,364,593)</u>	<u>\$ -</u>	<u>\$ (1,364,593)</u>

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

	(1) Balance at 03/31/2012	(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
Bonds					
Other	\$ 558,950	\$ -	\$ -	\$ 17,126	\$ (7,432)
Total	\$ 558,950	\$ -	\$ -	\$ 17,126	\$ (7,432)

	(6) Issuances Acq Cost	(6) Purchase Acq Cost	(6) Sales Dsp Cost	(6) Settlements Dsp Cost	(7) Balance at 06/30/2012
Bonds					
Other	\$ -	\$ -	\$ -	\$ 11,528	\$ 557,116
Total	\$ -	\$ -	\$ -	\$ 11,528	\$ 557,116

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

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

Short-term investments are classified as Level 2 as they are carried at amortized cost, which approximates fair value.

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

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Hierarchy by Type of Financial Instrument

Type of Financial Instrument	(1)	(2)	(3)	(4)	(5)	(6)	(7)
		Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$	1,106,297,165	\$ 1,046,393,726	\$ 73,178,920	\$ 1,032,561,129	\$ 557,116	\$ -
Mortgage Loans		49,986,084	47,845,366	-	-	49,986,084	-
Short Term		163,306,159	163,306,372	-	163,306,159	-	-
Separate Account Assets		6,554,124,641	6,554,124,641	6,554,124,641	-	-	-
Derivative Liabilities		(1,364,593)	(1,364,593)	-	(1,364,593)	-	-
	\$	7,872,349,456	\$ 7,810,305,512	\$ 6,627,303,561	\$ 1,194,502,695	\$ 50,543,200	\$ -

21. Other Items

No significant change.

22. Events Subsequent

As of August 9, 2012, the Company is not aware of any Type I Recognized or Type II Non-recognized events subsequent to June 30, 2012, which would have a material adverse effect upon the financial condition of the Company.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

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 June 30, 2012, the reserves were sufficient to cover the sum of the claims and claim reserves incurred on prior years' claims by \$21,289.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Annuity Contracts

No significant change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

No significant change.

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 6/14/2011.....
- 6.4 By what department or departments?
Ohio, Iowa, New York, Vermont, Arkansas

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 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 FDIC	6 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).

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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: \$.....3,163,548

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

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

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.....	\$30,478,957	\$35,732,485
14.24 Short-Term Investments.....	\$0	\$25,000,000
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).....	\$30,478,957	\$60,732,485
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes 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

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 No

17.2 If no, list exceptions:

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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.....	\$.....47,845,365
1.14 Total mortgages in good standing.....	\$.....47,845,365
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)	\$.....47,845,365
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.....	.....71.0
2.2 A&H cost containment percent.....	.....0.0
2.3 A&H expense percent excluding cost containment expenses.....	.....(1.0)
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)
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NONE

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only						
		Active Status	Life Contracts		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
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....	AL	L	1,950,462	144,720	0	10,080	2,105,262	2,093
2. Alaska.....	AK	L	350,397	1,500	0	0	351,897	0
3. Arizona.....	AZ	L	4,491,593	88,660	0	0	4,580,253	1,293
4. Arkansas.....	AR	L	355,494	4,125	0	0	359,619	1,038
5. California.....	CA	L	121,540,405	2,859,113	1,176,926	132,871	125,709,315	2,104
6. Colorado.....	CO	L	5,301,399	267,920	0	0	5,569,319	22
7. Connecticut.....	CT	L	2,599,166	(48,530)	0	0	2,550,636	8,876
8. Delaware.....	DE	L	315,527	2,020	0	0	317,547	676
9. District of Columbia.....	DC	L	461,929	1,649	0	0	463,578	0
10. Florida.....	FL	L	11,475,535	1,903,970	150,034	198,152	13,727,691	30,657
11. Georgia.....	GA	L	11,217,741	95,582	57,841	156,309	11,527,473	(100,000)
12. Hawaii.....	HI	L	4,275,984	21,400	0	240	4,297,624	0
13. Idaho.....	ID	L	1,271,263	27,156	73,549	0	1,371,968	37
14. Illinois.....	IL	L	13,974,245	309,692	1,232,158	45,011	15,561,106	7,841
15. Indiana.....	IN	L	3,592,539	839,596	747,591	0	5,179,726	1,041
16. Iowa.....	IA	L	1,197,391	189,211	105,962	0	1,492,564	2,217
17. Kansas.....	KS	L	1,048,539	121,165	541,632	4,319	1,715,655	457
18. Kentucky.....	KY	L	960,419	(414,543)	23,539	0	569,415	27
19. Louisiana.....	LA	L	3,478,972	188,842	0	3,750	3,671,564	1,480
20. Maine.....	ME	L	548,334	49,352	0	0	597,686	717
21. Maryland.....	MD	L	10,194,016	1,198,175	0	86,356	11,478,547	11,468
22. Massachusetts.....	MA	L	7,133,107	98,916	0	0	7,232,023	37,649
23. Michigan.....	MI	L	3,095,216	313,652	228,087	74,030	3,710,985	44
24. Minnesota.....	MN	L	2,887,712	(54,352)	82,688	65,189	2,981,237	405
25. Mississippi.....	MS	L	774,403	20,125	0	0	794,528	990
26. Missouri.....	MO	L	2,040,781	268,071	230,954	13,748	2,553,554	1,837
27. Montana.....	MT	L	173,255	61,243	0	464	234,962	0
28. Nebraska.....	NE	L	717,778	230,678	394,127	6,706	1,349,289	2,923
29. Nevada.....	NV	L	4,576,922	20,368	0	0	4,597,290	7
30. New Hampshire.....	NH	L	430,097	19,974	0	0	450,071	523
31. New Jersey.....	NJ	L	10,184,776	40,809	0	8,804	10,234,389	8,969
32. New Mexico.....	NM	L	547,650	29,804	16,643	0	594,097	5
33. New York.....	NY	N	5,362,227	13,563	0	0	5,375,790	348
34. North Carolina.....	NC	L	5,448,623	108,287	0	49,906	5,606,816	24,398
35. North Dakota.....	ND	L	463,284	94,988	0	0	558,272	0
36. Ohio.....	OH	L	6,944,637	387,200	242,566	96,917	7,671,320	6,166
37. Oklahoma.....	OK	L	679,364	237,487	270,575	21,477	1,208,903	22
38. Oregon.....	OR	L	5,804,286	151,683	0	0	5,955,969	1,008
39. Pennsylvania.....	PA	L	5,945,728	204,053	0	75,348	6,225,129	8,585
40. Rhode Island.....	RI	L	308,870	3,499	0	0	312,369	589
41. South Carolina.....	SC	L	2,399,918	582,729	0	0	2,982,647	2,447
42. South Dakota.....	SD	L	413,339	89,059	101,508	0	603,906	2,821
43. Tennessee.....	TN	L	1,623,795	266,854	0	11,171	1,901,820	6,931
44. Texas.....	TX	L	27,993,659	1,324,579	781,956	140,896	30,241,090	32,568
45. Utah.....	UT	L	8,455,804	224,871	0	0	8,680,675	122
46. Vermont.....	VT	L	88,590	11,625	0	0	100,215	0
47. Virginia.....	VA	L	7,981,478	517,262	0	452,604	8,951,344	14,460
48. Washington.....	WA	L	5,317,585	33,124	0	0	5,350,709	809
49. West Virginia.....	WV	L	141,951	66,920	0	0	208,871	321
50. Wisconsin.....	WI	L	4,031,491	288,651	473,998	17,884	4,812,024	38
51. Wyoming.....	WY	L	374,524	1,878	0	0	376,402	338
52. American Samoa.....	AS	N	800	0	0	0	800	0
53. Guam.....	GU	L	126,607	1,596	0	0	128,203	0
54. Puerto Rico.....	PR	L	1,380,068	54,641	0	0	1,434,709	12
55. US Virgin Islands.....	VI	N	6,570	0	0	0	6,570	0
56. Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57. Canada.....	CN	N	33,710	0	0	0	33,710	0
58. Aggregate Other Alien.....	OT	XXX	1,038,502	275,858	0	0	1,314,360	18
59. Subtotal.....	(a) 52		325,528,457	13,840,470	6,932,334	1,672,232	347,973,493	127,397
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		97,047	0	0	0	97,047	0
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95. Totals (Direct Business).....	XXX		325,625,504	13,840,470	6,932,334	1,672,232	348,070,540	127,397
96. Plus Reinsurance Assumed.....	XXX		0	0	0	0	0	0
97. Totals (All Business).....	XXX		325,625,504	13,840,470	6,932,334	1,672,232	348,070,540	127,397
98. Less Reinsurance Ceded.....	XXX		91,383,377	8,428,437	6,177,513	0	105,989,327	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX		234,242,127	5,412,033	754,821	1,672,232	242,081,213	127,397

DETAILS OF WRITE-INS

5801. ALBANIA.....	XXX		297	0	0	0	297	0
5802. ARGENTINA.....	XXX		0	6,976	0	0	6,976	0
5803. AUSTRALIA.....	XXX		5,520	150	0	0	5,670	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		1,032,685	268,732	0	0	1,301,417	18
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		1,038,502	275,858	0	0	1,314,360	18
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 Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

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

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

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	FEDERAL ID NUMBER	NAIC CO. CODE	DOMICILE	FOOTNOTE
VERENIGING AEGON, NETHERLANDS MEMBERSHIP ASSOCIATION				
AEGON N.V.		Foreign	Netherlands	1
- AEGON NEDERLAND N.V.		Foreign	Netherlands	
- AEGON NEVAK HOLDING B.V.		Foreign	Netherlands	
- AEGON DERIVATIVES N.V.		Foreign	Netherlands	
- AEGON INTERNATIONAL B.V.		Foreign	Netherlands	
THE AEGON TRUST	51-6513848		DE	
└ TRANSAMERICA CORPORATION	42-1484983		DE	
└ AEGON U.S. HOLDING CORPORATION	13-3350744		DE	
└ AEGON MANAGEMENT COMPANY	35-1113520		IN	
└ RIVER RIDGE INSURANCE COMPANY	20-0877184		VT	
└ SHORT HILLS MANAGEMENT COMPANY	42-1338496		NJ	
└ AEGON USA, LLC	42-1310237		IA	
└ AEGON FUNDING COMPANY LLC	42-1489646		DE	
└ AUSA HOLDING COMPANY	52-1549874		MD	
└ AUSA PROPERTIES, INC.	27-1275705		IA	
└ AEGON USA ASSET MANAGEMENT HOLDING, LLC	52-1549874		IA	
└ AEGON USA INVESTMENT MANAGEMENT, LLC	42-1310237		IA	
└ PRISMA HOLDINGS, INC. I	20-1063558		DE	
└ PRISMA HOLDINGS, INC. II	20-1063571		DE	
└ TRANSAMERICA INVESTMENT MANAGEMENT, LLC	06-1564377		DE	
└ AEGON USA REALTY ADVISORS, LLC	42-1205796		IA	
└ AXA EQUITABLE AGRIFINANCE, LLC	32-0342677		DE	2
└ AEGON USA REAL ESTATE SERVICES, INC.	61-1098396		DE	
└ AEGON USA REALTY ADVISORS OF CALIFORNIA, INC.	20-5023693		IA	
└ YARRA RAPIDS MANAGEMENT, LLC	42-1205796		DE	
└ AEGON ASSET MANAGEMENT SERVICES, INC.	39-1884868		DE	
└ WORLD FINANCIAL GROUP, INC.	42-1518386		DE	
└ INNERGY LENDING, LLC	20-1250486		DE	3
└ WFG CHINA HOLDINGS, INC.	20-2541057		DE	
└ BEIJING DAFU INSURANCE AGENCY CO. LTD.	Foreign		China	4
└ WFG PROPERTIES HOLDINGS, LLC	20-2133638		GA	
└ WFG REINSURANCE LIMITED	Foreign		Bermuda	5
└ TRANSAMERICA REALTY SERVICES, LLC	94-3026780		DE	
└ AEGON-CMF GP, LLC	94-3026780		DE	
└ REALTY INFORMATION SYSTEMS, INC.	42-1418160		IA	
└ TRANSAMERICA AFFORDABLE HOUSING, INC.	94-3252196		CA	
└ AUSACAN LP	Foreign		Canada	6
└ CREDITOR RESOURCES, INC.	42-1079584		MI	
└ CRI CANADA INC.	Foreign		Canada	
└ CRI SOLUTIONS, INC.	52-1363611		MD	
└ DIVERSIFIED RETIREMENT CORPORATION	13-3689044		DE	
└ DIVERSIFIED INVESTMENT ADVISORS, INC.	13-3689044		DE	
└ DIVERSIFIED INVESTORS SECURITIES CORP.	13-3696753		DE	
└ DIVERSIFIED ACTUARIAL SERVICES, INC.	04-2770684		MA	
└ CLARK, LLC	52-2103926		DE	
└ CLARK CONSULTING, LLC	50-2103928		DE	
└ CBC INSURANCE REVENUE SECURITIZATION, LLC	73-1652928		DE	
└ CLARK/BARDES (BERMUDA) LTD.	Foreign		Bermuda	
└ CLARK INVESTMENT STRATEGIES, INC.	38-3768457		DE	
└ CLARK SECURITIES, INC.	95-4295824		CA	
└ CRG INSURANCE AGENCY, INC.	95-4123166		CA	
└ DIVISION FINANCIAL, INC.	35-2283987		IA	
└ INVESTORS WARRANTY OF AMERICA, INC.	42-1154276		IA	
└ FONG LCS ASSOCIATES, LLC	20-8736609		DE	
└ IWA COMMERCIAL VENTURE, LLC			GA	7
└ INTERSTATE NORTH OFFICE PARK OWNER, LLC	42-1154276		DE	
└ LCS ASSOCIATES, LLC	20-8687142		DE	
└ PSL ACQUISITIONS, LLC			IA	
└ PSL ACQUISITIONS OPERATING, LLC			IA	
└ THH ACQUISITIONS, LLC	42-1154276		IA	
└ TRANSAMERICA AGENCY NETWORK, INC.	61-1513662		IA	
└ ONCOR INSURANCE SERVICES, LLC	26-2311888		IA	
└ MASSACHUSETTS FIDELITY TRUST COMPANY	42-0947998		IA	
└ MONEY SERVICES, INC.	42-1079580		DE	
└ TRANSAMERICA USA TRAVEL AND CONFERENCE SERVICES, LLC	42-1079580		IA	
└ AEGON DIRECT MARKETING SERVICES INTERNATIONAL, INC.	52-1291367		MD	
└ MONUMENTAL GENERAL ADMINISTRATORS, INC.	52-1243288		MD	
└ TRANSAMERICA RESOURCES, INC.	52-1525601		MD	
└ TRANSAMERICA RETIREMENT SERVICES CORPORATION	31-1281022		OH	
└ TRANSAMERICA CAPITAL, INC.	95-3141953		CA	
└ TRANSAMERICA FINANCIAL ADVISORS, INC.	59-2476008		DE	8
└ TRANSAMERICA FUND SERVICES, INC.	59-3403587		FL	9
└ UNIVERSAL BENEFITS, LLC	42-1334744		IA	
└ ZAHORIK COMPANY, INC.	95-2775959		CA	
└ GLOBAL PREFERRED RE LIMITED	98-0164807		Bermuda	

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

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

PART 1 -- ORGANIZATIONAL CHART

Entity Name	Foreign	Foreign	Netherlands	Netherlands
AEGON N.V.				
AEGON INTERNATIONAL B.V.			Netherlands	
THE AEGON TRUST			Netherlands	
TRANSAMERICA CORPORATION	51-6513848		DE	
AEGON U.S. HOLDING CORPORATION	42-1484983		DE	
AEGON USA, LLC	13-3350744		DE	
TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY	42-1310237		IA	
TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY OF NEW YORK	91-1325756	79022	AR	
RCC NORTH AMERICA LLC	16-1020455	82848	NY	
SOUTHWEST EQUITY LIFE INSURANCE COMPANY	13-3256226		DE	10
STONEBRIDGE CASUALTY INSURANCE COMPANY	86-0455577	98426	AZ	11
TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	31-4423946	10952	OH	
TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	36-6071399	70688	NY	12
TIHI CANADA HOLDING, LLC	94-2873401		DE	
TIHI MEXICO, S. DE R.L. DE C.V.			IA	
TRANSAMERICA ANNUITY SERVICE CORPORATION			Mexico	13
TRANSAMERICA LIFE INSURANCE COMPANY	Foreign		NM	
TLIC RIVERWOOD REINSURANCE INC.	85-0325648		IA	14
REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC	39-0989781	86231	IA	
FD TLIC, LIMITED LIABILITY COMPANY	45-3193055	14146	DE	15
FD TLIC LTD	20-1627078		NY	
MALIBU LOAN FUND, LTD	01-0969916		United Kingdom	
ASIA INVESTMENTS HOLDINGS, LIMITED			DE	16
ASIA BUSINESS CONSULTING COMPANY			Hong Kong	
TRANSAMERICA CONSULTORA Y SERVICIOS LIMITADA	Foreign		China	
TRANSAMERICA LIFE (BERMUDA) LTD.	Foreign		Chile	17
ZERO BETA FUND, LLC	98-0481010		Bermuda	
AEGON FINANCIAL SERVICES GROUP, INC.	26-1298094		DE	18
AEGON ASSIGNMENT CORPORATION	41-1479568		MN	
AEGON ASSIGNMENT CORPORATION OF KENTUCKY	42-1477359		IL	
TRANSAMERICA RETIREMENT MANAGEMENT, INC.	61-1314968		KY	
AEGON MANAGED ENHANCED CASH, LLC	42-1527720		MN	
AMERICAN BOND SERVICES, LLC	30-0445264		DE	19
PRIMUS GUARANTY, LTD.	39-0989781		IA	
REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC	Foreign		Bermuda	20
REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC	75-2980951		DE	21
REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC	02-0685017		DE	22
REAL ESTATE ALTERNATIVES PORTFOLIO 4 HR, LLC	20-1378364		DE	23
REAL ESTATE ALTERNATIVES PORTFOLIO 4 MR, LLC	20-3878375		DE	24
BAY AREA COMMUNITY INVESTMENTS I LP	20-3878417		DE	24
LIFE INVESTORS ALLIANCE LLC	94-3392750		CA	25
LIICA HOLDINGS, LLC	42-1483973		DE	
LIICA RE I, INC	42-0191090		DE	
LIICA RE II, INC	20-5984601		VT	
CUPPLES STATE LIHTC INVESTORS, LLC	20-5927773		VT	
TRANSAMERICA OAKMONT CORPORATION	20-4498171		DE	
WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA INC.	94-2993381		CA	
WFG SECURITIES OF CANADA INC.	Foreign		Canada	
WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA INC.	Foreign		Canada	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA INC	Foreign		Canada	
TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD.	98-0199561		Bermuda	26
TRANSAMERICA INT'L RE ESCRITORIO DE REPRESENTACAO NO BRASIL LTD	Foreign		Brazil	27
UNITED FINANCIAL SERVICES, INC.	52-1263786		MD	28
WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO	43-1162657	91413	OH	
TRANSAMERICA ASSET MANAGEMENT, INC.	59-3403585		FL	29
WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	95-3809372		CA	
WFG INSURANCE AGENCY OF PUERTO RICO, INC.	66-0621281		PR	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.	99-0277127		HI	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC.	04-3182849		MA	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC	42-1519076		WY	
WFG PROPERTY & CASUALTY INSURANCE AGENCY, INC.	58-2270942		GA	
WFG PROPERTY & CASUALTY INSURANCE AGENCY OF NEVADA, INC.	88-0422325		NV	
INTERSECURITIES INSURANCE AGENCY, INC	42-1517005		CA	
COMMONWEALTH GENERAL CORPORATION	51-0108922		DE	
TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD	94-3304740		HI	30
TRANSAMERICA STABLE VALUE SOLUTIONS INC.	27-0648897		DE	
AEGON INSTITUTIONAL MARKETS, INC.	61-1085329		DE	
NEW MARKETS COMMUNITY INVESTMENT FUND, LLC	20-3318246		IA	31
AEGON STRUCTURED SETTLEMENTS, INC.	61-1068209		KY	
AFSG SECURITIES CORPORATION	23-2421076		PA	
FINANCIAL PLANNING SERVICES, INC.	23-2130174		DC	
GARNET ASSURANCE CORPORATION II	14-1893533		IA	
AEGON ALLIANCES, INC.	56-1358257		VA	
MONUMENTAL LIFE INSURANCE COMPANY	52-0419790	66281	IA	32
AEGON DIRECT MARKETING SERVICES, INC.	42-1470697		MD	33
TRANSAMERICA AFFINITY SERVICES, INC.	42-1523438		MD	
TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC	SMLLC		MD	34
AEGON DIRECT & AFFINITY MARKETING SERVICES (THAILAND), LTD.	Foreign		Thailand	35
AMTAX HOLDINGS 609, LLC			DE	36
BAY STATE COMMUNITY INVESTMENTS I, LLC	52-0419790		DE	37
BAY STATE COMMUNITY INVESTMENTS II, LLC	52-0419790		DE	37
MCDONALD CORPORATE TAX CREDIT FUND IV LIMITED PARTNERSHIP			DE	38
TAHP FUND 1, LLC	52-0419790		DE	39
TRANSAMERICA PYRAMID PROPERTIES, LLC	52-0419790		IA	
TRANSAMERICA REALTY INVESTMENT PROPERTIES, LLC	52-0419790		DE	
STONEBRIDGE BENEFIT SERVICES, INC.	75-2548428		DE	
STONEBRIDGE GROUP, INC.	75-2664959		DE	
STONEBRIDGE LIFE INSURANCE COMPANY	03-0164230	65021	VT	
MLIC RE I, INC.	01-0930908		VT	
PEOPLES BENEFIT SERVICES, LLC	23-1705984		PA	
PINE FALLS RE, INC.	26-1552330		VT	
STONEBRIDGE REINSURANCE COMPANY	61-1497252		VT	

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

PART 1 - ORGANIZATIONAL CHART

AEGON N.V.			
└ AEGON INTERNATIONAL B.V.			
└ THE AEGON TRUST			
└└ TRANSAMERICA CORPORATION	51-6513848	Foreign	
└└└ ARC REINSURANCE CORPORATION	42-1484983	Foreign	
└└└ PYRAMID INSURANCE COMPANY, LTD.	99-0300081	Foreign	
└└└ TRANSAMERICA CORPORATION (OREGON)	98-0087891	Foreign	
└└└ TRANSAMERICA FINANCE CORPORATION	98-6021219	Foreign	
└└└ TRANSAMERICA LEASING HOLDINGS, INC.	95-1077235	Foreign	
└└└└ TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I	13-3452993	Foreign	
└└└└└ TCFC AIR HOLDINGS, INC.	94-3054228	Foreign	
└└└└└└ TRANSAMERICA AVIATION, LLC	32-0092333	Foreign	
└└└└└└ TCFC ASSET HOLDINGS, INC.	32-0092334	Foreign	
└└└└└└└ TCF ASSET MANAGEMENT CORPORATION	84-0642550	Foreign	
└└└└└└└ TRANSAMERICA ACCOUNTS HOLDING CORPORATION	36-4162154	Foreign	
└└└└└└└ TRANSAMERICA CONSUMER FINANCE HOLDING COMPANY	95-4631538	Foreign	
└└└└└└└└ TRANSAMERICA HOME LOAN	95-4390993	Foreign	
└└└└└└└ TRANSAMERICA DISTRIBUTION FINANCE OVERSEAS, INC.	36-4254366	Foreign	
└└└└└└└ TRANSAMERICA SMALL BUSINESS CAPITAL, INC.	36-4251204	Foreign	
└└└└└└└ TRANSAMERICA VENDOR FINANCIAL SERVICES CORPORATION	36-4134790	Foreign	
└ AEGON DMS HOLDING B.V.			
└└ AEGON DIRECT & AFFINITY MARKETING SERVICES LIMITED		Foreign	Netherlands
└└└ AEGON DIRECT MARKETING SERVICES INSURANCE BROKER (HK) LIMITED		Foreign	Hong Kong
└ CORNERSTONE INTERNATIONAL HOLDINGS LTD		Foreign	Hong Kong
└└ AEGON DIRECT MARKETING SERVICES EUROPE LTD		Foreign	United Kingdom
└└└ ERFABHRUNGSSCHATZ GMBH		Foreign	United Kingdom
└└└ STONEBRIDGE INTERNATIONAL INSURANCE LTD		Foreign	Germany
└ AEGON DIRECT MARKETING SERVICES KOREA CO., LTD.		Foreign	United Kingdom
└└ TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY LTD		Foreign	Korea
└└└ TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY LTD	08-2507515	Foreign	Australia
└└└ AEGON DIRECT MARKETING & AFFINITY SERVICES AUSTRALIA PTY LTD	08-2524730	Foreign	Australia
└ AEGON DIRECT MARKETING SERVICES MEXICO S.A. DE C.V.	08-2524785	Foreign	Australia
└└ AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS S.A. DE C.V.		Foreign	Mexico
└└└ AEGON DIRECT & AFFINITY MARKETING SERVICES CO., LTD		Foreign	Mexico
└└└ AEGON DIRECT MARKETING SERVICES, INC	42-1470697	Foreign	Japan
└└└└ AEGON LIFE INSURANCE AGENCY, INC.		Foreign	Taiwan
└└└└└ TRANSAMERICA AFFINITY MARKETING CORRECTORA DE SEGUROS LTDA		Foreign	Taiwan
└└└└└ TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED		Foreign	Brazil
└ TRANSAMERICA HOLDING B.V.		Foreign	India
└ AEGON IRELAND HOLDING B.V.		Foreign	Netherlands
└└ AEGON SERVICES (DUBLIN) LIMITED		Foreign	Netherlands
└└└ TRANSAMERICA LIFE INTERNATIONAL (BERMUDA) LTD.		Foreign	Ireland
└ AEGON ASSET MANAGEMENT (CANADA) B.V.		Foreign	Bermuda
└└ AEGON CAPITAL MANAGEMENT INC.		Foreign	Netherlands
└└└ AEGON FUND MANAGEMENT INC		Foreign	Canada
└ AEGON CANADA HOLDING B.V.		Foreign	Canada
└└ AEGON CANADA ULC		Foreign	Netherlands
└└└ CONSUMER MEMBERSHIP SERVICES CANADA INC.		Foreign	Canada
└└└ LEGACY GENERAL INSURANCE COMPANY	140478637	Foreign	Canada
└└└ SELIENT INC.		Foreign	Canada
└└└ TRANSAMERICA LIFE CANADA		Foreign	Canada
└└└└ CANADIAN PREMIER LIFE INSURANCE COMPANY	140478595	Foreign	Canada

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
 SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
 PART 1 – ORGANIZATIONAL CHART

Organizational Chart Footnotes:

Ownership is 100% unless otherwise noted. Inclusion of an entity does not necessarily signify control.

- 1) Vereniging AEGON holds voting power in the Common, Preferred A and Preferred B stock of AEGON N.V. totaling 22.802%.
- 2) Members: AEGON USA Realty Advisors, LLC (50%); non-affiliate of AEGON (50%)
- 3) Members are: World Financial Group, Inc. (50%); non-affiliate of AEGON, (50%)
- 4) WFG China Holdings, Inc. owns 10%; the remaining 90% is owned by a non-AEGON associated individual
- 5) 51% owned by World Financial Group, Inc.; remaining 49% is annually offered to independent contractors associated with WFG Reinsurance Limited
- 6) General Partner - AUSA Holding Company (1%); Limited Partner - AEGON USA, LLC. (99%)
- 7) Members are: Investors Warranty of America, Inc. (99.9%); non-affiliate of AEGON (0.1%)
- 8) AUSA Holding Company owns 51.60%; AEGON Asset Management Services, Inc. owns 37.62%; Transamerica International Holdings, Inc. owns 10.78%
- 9) AUSA Holding Company owns 56%; Western Reserve Life Assurance Co. of Ohio owns 44%
- 10) RCC Group: FGH USA, LLC; ALH Properties Eight, LLC; ALH Properties Eleven, LLC; ALH Properties Four, LLC; ALH Properties Nine, LLC; ALH Properties Seven, LLC; ALH Properties Seventeen, LLC; ALH Properties Sixteen, LLC; ALH Properties Ten, LLC; ALH Properties Twelve, LLC; ALH Properties Two, LLC; FGH Realty Credit, LLC; FGP West Street Two, LLC; FGP 90 West Street, LLC; FGP West Mezzanine, LLC; FGP West Street, LLC; Fifth FGP, LLC; First FGP, LLC; Fourth FGP, LLC; Second FGP, LLC; Seventh FGP, LLC; The RCC Group, Inc.
- 11) 100% of the voting common stock owned by AEGON USA, LLC is allocated 75% of total cumulative vote. Participating common stock (100% owned by non-AEGON shareholders) is allocated 25% of the total cumulative vote.
- 12) 14,391 shares of Common Stock and 38,609 shares of Preferred Stock owned by AEGON USA, LLC; 2,075 shares of Common Stock and 5,566 shares of Preferred Stock owned by Transamerica Life Insurance Company
- 13) 95% owned by Transamerica International Holdings, Inc.; 5% owned by Transamerica Life Insurance Company
- 14) 676,190 shares Common Stock owned by Transamerica International Holdings, Inc.; 86,590 shares of Preferred Stock owned by Transamerica Corporation; 30,564 shares of Preferred Stock owned by AEGON USA, LLC.

Garnet Subsidiaries: Garnet Assurance Corporation, Garnet Assurance Corporation III, Garnet Community Investments III, LLC, Garnet Community Investments XVIII, LLC, Garnet Community Investments XX, LLC, Garnet Community Investments XXIV, LLC, Garnet Community Investments XXV, LLC, Garnet Community Investments XXVI, LLC, Garnet Community Investments XXVII, LLC, Garnet Community Investments XXVIII, LLC, Garnet Community Investments XXIX, LLC, Garnet Community Investments XXX, LLC, Garnet Community Investments XXXI, LLC, Garnet Community Investments XXXII, LLC, Garnet Community Investments XXXIII, LLC, Garnet Community Investments XXXIV, LLC
- 15) Members: Transamerica Life Insurance Company (52.6%); Monumental Life Insurance Company (37.0%); Transamerica Financial Life Insurance Company (9.4%); Stonebridge Life Insurance Company (1%)
- 16) This is a Fund that Transamerica Life Insurance Company and Monumental Life Insurance Company are investors in.
- 17) Chilean LLC: Partners are Transamerica Life Insurance Company (95%); Transamerica International Holdings, Inc. (5%)
- 18) Members: Transamerica Life Insurance Company (82.35%); Monumental Life Insurance Company (16.16%); Transamerica Financial Life Insurance Company (1.49%). Manager: AEGON USA Investment Management LLC.
- 19) Members: Transamerica Life Insurance Company (88.81%); Monumental Life Insurance Company (11.19%)
- 20) Partners are: Transamerica Life Insurance Company (13.1%) and non-affiliates of AEGON (58.8%). The remaining 28.1% of stock is publicly owned.
- 21) Members: Transamerica Life Insurance Company (90.96%); Monumental Life Insurance Company (6.30%); Transamerica Financial Life Insurance Company (2.74%). Manager: AEGON USA Realty Advisors, LLC
- 22) Members: Transamerica Life Insurance Company (90.25%); Transamerica Financial Life Insurance Company (7.5%); Stonebridge Life Insurance Company (2.25%). Manager: AEGON USA Realty Advisors, LLC
- 23) Members: Transamerica Life Insurance Company (73.4%); Monumental Life Insurance Company (25.6%); Stonebridge Life Insurance Company (1%). Manager: AEGON USA Realty Advisors, LLC
- 24) Members: Transamerica Life Insurance Company (64%); Monumental Life Insurance Company (32%); Transamerica Financial Life Insurance Company (4%). Manager: AEGON USA Realty Advisors, LLC
- 25) Partners: Transamerica Life Insurance Company (70%); Monumental Life Insurance Company (30%)
- 26) 50% owned by World Financial Group Holding Co. of Canada, Inc.; 50% owned by World Financial Group Subholding Co. of Canada, Inc.
- 27) Quotaholders: Transamerica International Re (Bermuda) Ltd. (95%) and Transamerica International Holdings, Inc. (5%)
- 28) United Financial Services, Inc. is doing business in the state of West Virginia as Monumental Financial Services, Inc.
- 29) Western Reserve Life Assurance Co. of Ohio owns 77%; AUSA Holding Company owns 23%
- 30) 26,000 shares of common stock owned by Commonwealth General Corporation; 1,000 shares of common stock owned by Transamerica International Holdings, Inc.
- 31) Ownership: 50% AEGON Institutional Markets, Inc.; 50% AEGON USA Realty Advisors, LLC
- 32) Ownership: 87.72% Commonwealth General Corporation (8,585.39 shares of Class A Common Stock; 3,232.78 shares of Class B Common Stock); 12.28% AEGON USA, LLC (1,206.25 shares of Class A Common Stock; 454.21 shares of Class B Common Stock)

Garnet Subsidiaries: Garnet Community Investments, LLC, Garnet Community Investments II, LLC, Garnet Community Investments IV, LLC, Garnet Community Investments V, LLC, Garnet Community Investments VI, LLC, Garnet Community Investments VII, LLC, Garnet Community Investments VIII, LLC, Garnet Community Investments IX, LLC, Garnet Community Investments X, LLC, Garnet Community Investments XI, LLC, Garnet Community Investments XII, LLC.
- 33) Monumental Life Insurance Company owns 103,324 shares; Commonwealth General Corporation owns 37,161 shares
- 34) Members: ADMS Representative (51%); AEGON Direct Marketing Services, Inc. (49%)
- 35) Members: Transamerica International Direct Marketing Consultants, LLC (97%); various ADMS representatives (3%)
- 36) Monumental Life Insurance Company - 100% Member; TAH Pentagon Funds, LLC - non-owner manager.

**WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

PART 1 – ORGANIZATIONAL CHART

- 37) Sole Member: Monumental Life Insurance Company; Manager: Transamerica Affordable Housing, Inc.
- 38) Partners: Monumental Life Insurance Company - 99.9% General Partner; TAH-McD IV, LLC - 0.10% General Partner
- 39) Members: Monumental Life Insurance Company (100%); Transamerica Affordable Housing, Inc. (non-owner special member); TAH Pentagon Funds, LLC (non-owner manager)
- 40) 1,250 shares of Redeemable Preference Stock owned by Transamerica International Holdings, Inc.; 120,000 shares of Common Stock owned by Transamerica Corporation
- 41) AEGON Mexico Holding B.V. owns 49,999 shares; AEGON DMS Holding B.V. owns 1 share
- 42) AEGON DMS Holding B.V. owns 749,000 quota shares; AEGON International B.V. owns 1 quota share
- 43) AEGON DMS Holding B.V. owns 99.95%; ADMS representative owns .05%
- 44) AEGON Canada Holding B.V. owns 168,250,002 shares of Common Stock; 1,500 shares of Series II Preferred Stock; 2 shares of Series III Preferred stock. TIHI Canada Holding, LLC owns 1,441,941.26 shares of Class B-Series I Preferred Stock

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

Members

Q13

0		00000	56-1358257	0	0		AEGON ALLIANCES, INC.	VA	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON ASSET MANAGEMENT (CANADA) B.V.	NL	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	39-1884868	0	0		AEGON ASSET MANAGEMENT SERVICES, INC.	DE	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	61-1314968	0	0		AEGON ASSIGNMENT CORPORATION OF KENTUCKY	KY	NIA	AEGON FINANCIAL SERVICES GROUP, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1477359	0	0		AEGON ASSIGNMENT CORPORATION	IL	NIA	AEGON FINANCIAL SERVICES GROUP, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON CANADA HOLDING B.V.	NL	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON CANADA ULC	CN	NIA	AEGON CANADA HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON CAPITAL MANAGEMENT, INC.	CN	NIA	AEGON ASSET MANAGEMENT (CANADA) B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DERIVATIVES N.V.	NL	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT & AFFINITY MARKETING SERVICES LIMITED	HK	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT & AFFINITY MARKETING SERVICES (THAILAND), LTD.	TH	NIA	TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	08-2524785	0	0		AEGON DIRECT & AFFINITY MARKETING SERVICES AUSTRALIA PTY., LTD.	AU	NIA	TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT MARKETING SERVICES EUROPE, LTD.	GB	NIA	CORNERSTONE INTERNATIONAL HOLDINGS, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT MARKETING SERVICES INSURANCE BROKER (HK), LTD.	HK	NIA	AEGON DIRECT & AFFINITY MARKETING SERVICES LIMITED	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-1291367	0	0		AEGON DIRECT MARKETING SERVICES INTERNATIONAL, INC.	MD	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT & AFFINITY MARKETING SERVICES CO., LTD.	JP	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT MARKETING SERVICES KOREA CO., LTD.	KR	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS, S.A. DE C.V.	MX	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		AEGON DIRECT MARKETING SERVICES MEXICO, S.A. DE C.V.	MX	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	42-1470697	0	0		AEGON DIRECT MARKETING SERVICES, INC...	TW	NIA	AEGON DMS HOLDING B.V.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000	42-1470697	0	0		AEGON DIRECT MARKETING SERVICES, INC...	MD	NIA	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	73.500	AEGON N.V.....	0
0		00000	42-1470697	0	0		AEGON DIRECT MARKETING SERVICES, INC...	MD	NIA	COMMONWEALTH GENERAL CORPORARION	OWNERSHIP BOARD	26.500	AEGON N.V.....	0
0		00000		0	0		AEGON DMS HOLDING B.V.....	NL	NIA	AEGON INTERNATIONAL B.V.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000	41-1479568	0	0		AEGON FINANCIAL SERVICES GROUP, INC.....	MN	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000		0	0		AEGON FUND MANAGEMENT, INC.....	CN	NIA	AEGON ASSET MANAGEMENT (CANADA) B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000	42-1489646	0	0001160709		AEGON FUNDING COMPANY, LLC.....	DE	NIA	AEGON USA, LLC.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000	61-1085329	0	0		AEGON INSTITUTIONAL MARKETS, INC.....	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000		0	0		AEGON INTERNATIONAL B.V.....	NL	UIP	AEGON N.V.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000		0	0		AEGON IRELAND HOLDING B.V.....	NL	NIA	AEGON INTERNATIONAL B.V.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000		0	0		AEGON LIFE INSURANCE AGENCY, INC.....	TW	NIA	AEGON DIRECT MARKETING SERVICES INC.	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000	30-0445264	0	0		AEGON MANAGED ENHANCED CASH, LLC.....	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	88.810	AEGON N.V.....	0
0		00000	30-0445264	0	0		AEGON MANAGED ENHANCED CASH, LLC.....	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	11.190	AEGON N.V.....	0
0		00000	35-1113520	0	0		AEGON MANAGEMENT COMPANY.....	IN	NIA	AEGON U.S. HOLDING CORPORATION.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000		0	0000769218	NYSE	AEGON N.V.....	NL	UIP		OWNERSHIP BOARD	22.126		0
0		00000		0	0		AEGON NEDERLAND N.V.....	NL	NIA	AEGON N.V.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000		0	0		AEGON NEVAK HOLDING B.V.....	NL	NIA	AEGON N.V.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0
0		00000		0	0		AEGON SERVICES (DUBLIN) LIMITED.....	IE	NIA	AEGON IRELAND HOLDING B.V.....	OWNERSHIP BOARD	100.000	AEGON N.V.....	0

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	61-1068209	0	0		AEGON STRUCTURED SETTLEMENTS, INC.....	KY.....	NIA.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	13-3350744	0	0		AEGON U.S. HOLDING CORPORATION.....	DE.....	UIP.....	TRANSAMERICA CORPORATION.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	52-1549874	0	0		AEGON USA ASSET MANAGEMENT HOLDING, LLC.	IA.....	NIA.....	AUSA HOLDING COMPANY.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	42-1310237	0	0001454937		AEGON USA INVESTMENT MANAGEMENT, LLC.	IA.....	NIA.....	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	61-1098396	0	0		AEGON USA REAL ESTATE SERVICES, INC.....	DE.....	NIA.....	AEGON USA REALTY ADVISORS, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	20-5023693	0	0		AEGON USA REALTY ADVISORS OF CALIFORNIA, INC.	IA.....	NIA.....	AEGON USA REALTY ADVISORS, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	42-1205796	0	0		AEGON USA REALTY ADVISORS, LLC.....	IA.....	NIA.....	AEGON USA ASSET MANAGEMENT HOLDING, LLC.	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	42-1310237	0	0		AEGON USA, LLC.....	IA.....	UDP.....	AEGON U.S. HOLDING CORPORATION.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	94-3026780	0	0		AEGON-CMF GP, LLC.....	DE.....	NIA.....	TRANSAMERICA REALTY SERVICES, LLC....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	23-2421076	0	0000799183		AFSG SECURITIES CORPORATION.....	PA.....	NIA.....	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	39-0989781	0	0		AMERICAN BOND SERVICES, LLC.....	IA.....	NIA.....	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000		0	0		AMTAX HOLDINGS 609, LLC.....	DE.....	NIA.....	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	99-0300081	0	0		ARC REINSURANCE CORPORATION.....	HI.....	IA.....	TRANSAMERICA CORPORATION.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000		0	0		ASIA BUSINESS CONSULTING COMPANY.....	CA.....	NIA.....	ASIA INVESTMENTS HOLDINGS, LTD.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000		0	0		ASIA INVESTMENTS HOLDINGS, LTD.....	HK.....	NIA.....	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	52-1549874	0	0		AUSA HOLDING COMPANY.....	MD.....	NIA.....	AEGON USA, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000	27-1275705	0	0		AUSA PROPERTIES, INC.....	IA.....	NIA.....	AUSA HOLDING COMPANY.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000		0	0		AUSACAN, LP.....	CN.....	NIA.....	AUSA HOLDING COMPANY.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0
0		00000		0	0		AUSACAN, LP.....	CN.....	NIA.....	AEGON USA, LLC.....	OWNERSHIP BOARD	...100.000	AEGON N.V.....	0

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	32-0342677	0	0		AXA EQUITABLE AGRIFINANCE, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	94-3392750	0	0		BAY AREA COMMUNITY INVESTMENTS I, LP	CA	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	70.000	AEGON N.V.	0
0		00000	94-3392750	0	0		BAY AREA COMMUNITY INVESTMENTS I, LP	CA	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	30.000	AEGON N.V.	0
0		00000	52-0419790	0	0		BAY STATE COMMUNITY INVESTMENTS I, LLC	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-0419790	0	0		BAY STATE COMMUNITY INVESTMENTS II, LLC	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		BEIJING DAFU INSURANCE AGENCY CO., LTD.	CA	NIA	WFG CHINA HOLDINGS, INC.	OWNERSHIP BOARD	10.000	AEGON N.V.	0
0		00000		0	0		CANADIAN PREMIER LIFE INSURANCE COMPANY	CN	IA	TRANSAMERICA LIFE CANADA	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	73-1652928	0	0		CBC INSURANCE REVENUE SECURITIZATION, LLC	DE	NIA	CLARK CONSULTING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	50-2103928	3578760	0		CLARK CONSULTING, LLC	DE	NIA	CLARK, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	38-3768457	0	0		CLARK INVESTMENT STRATEGIES, INC.	DE	NIA	CLARK CONSULTING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	95-4295824	0	0		CLARK SECURITIES, INC.	CA	NIA	CLARK CONSULTING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-2103926	0	0		CLARK, LLC	DE	NIA	DIVERSIFIED RETIREMENT CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		CLARK/BARDES (BERMUDA), LTD.	BM	NIA	CLARK CONSULTING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	51-0108922	0	0		COMMONWEALTH GENERAL CORPORATION	DE	NIA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		CONSUMER MEMBERSHIP SERVICES CANADA, INC.	CN	NIA	AEGON CANADA ULC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		CORNERSTONE INTERNATIONAL HOLDINGS, LTD.	GB	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1079584	0	0		CREDITOR RESOURCES, INC.	MI	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	95-4123166	0	0		CRG INSURANCE AGENCY, INC.	CA	NIA	CLARK CONSULTING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		CRI CANADA, INC.	CN	NIA	CREDITOR RESOURCES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0

Q13.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	52-1363611	0	0		CRI SOLUTIONS, INC.	MD	NIA	CREDITOR RESOURCES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-4498171	0	0		CUPPLES STATE LIHTC INVESTORS, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	04-2770684	0	0		DIVERSIFIED ACTUARIAL SERVICES, INC.	MA	NIA	DIVERSIFIED RETIREMENT CORPORATION.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	13-3689044	0	0		DIVERSIFIED INVESTMENT ADVISORS, INC.	DE	NIA	DIVERSIFIED RETIREMENT CORPORATION.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	13-3696753	0	0		DIVERSIFIED INVESTORS SECURITIES CORP.	DE	NIA	DIVERSIFIED RETIREMENT CORPORATION.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	13-3689044	0	0		DIVERSIFIED RETIREMENT CORPORATION	DE	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		ERFAHRUNGSSCHATZ GMBH	DE	NIA	CORNERSTONE INTERNATIONAL HOLDINGS, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		FD TLIC, LTD.	GB	NIA	FD TLIC, LIMITED LIABILITY COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	01-0969916	0	0001494550		FD TLIC, LIMITED LIABILITY COMPANY	NY	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	23-2130174	0	0		FINANCIAL PLANNING SERVICES, INC.	DC	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-8736609	0	0		FONG LCS ASSOCIATES, LLC	DE	NIA	INVESTORS WARRANTY OF AMERICA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	14-1893533	0	0		GARNET ASSURANCE CORPORATION II	IA	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	98-0164807	0	0		GLOBAL PREFERRED RE LIMITED	BM	IA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-1250486	0	0		INNERGY LENDING, LLC	DE	NIA	WORLD FINANCIAL GROUP, INC.	OWNERSHIP BOARD	50.000	AEGON N.V.	0
0		00000	42-1517005	0	0		INTERSECURITIES INSURANCE AGENCY, INC.	CA	DS	WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1154276	0	0		INTERSTATE NORTH OFFICE PARK OWNER, LLC	DE	NIA	INVESTORS WARRANTY OF AMERICA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1154276	0	0		INVESTORS WARRANTY OF AMERICA, INC.	IA	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		IWA COMMERCIAL VENTURE, LLC	GA	NIA	INVESTORS WARRANTY OF AMERICA, INC.	OWNERSHIP BOARD	99.900	AEGON N.V.	0

Q13.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	20-8687142	0	0		LCS ASSOCIATES, LLC	DE	NIA	INVESTORS WARRANTY OF AMERICA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		LEGACY GENERAL INSURANCE COMPANY	CN	IA	AEGON CANADA ULC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1483973	0	0		LIFE INVESTORS ALLIANCE, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-0191090	0	0		LIICA HOLDINGS, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-5984601	0	0		LIICA RE I, INC.	VT	IA	LIICA HOLDINGS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-5927773	0	0		LIICA RE II, INC.	VT	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-0947998	0	0		MASSACHUSETTS FIDELITY TRUST COMPANY	IA	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		MCDONALD CORPORATE TAX CREDIT FUND IV LIMITED PARTNERSHIP	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	99.900	AEGON N.V.	0
0		00000		0	0		MCDONALD CORPORATE TAX CREDIT FUND IV LIMITED PARTNERSHIP	DE	NIA	TAH-MCd IV, LLC	OWNERSHIP BOARD	0.100	AEGON N.V.	0
0		00000	01-0930908	0	0		MLIC RE I, INC.	VT	IA	STONEBRIDGE LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1079580	0	0		MONEY SERVICES, INC.	DE	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-1243288	0	0		MONUMENTAL GENERAL ADMINISTRATORS, INC.	MD	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	66281	52-0419790	0	0		MONUMENTAL LIFE INSURANCE COMPANY	IA	IA	AEGON USA, LLC	OWNERSHIP BOARD	12.280	AEGON N.V.	0
0468	AEGON US HOLDING GRP	66281	52-0419790	0	0		MONUMENTAL LIFE INSURANCE COMPANY	IA	IA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	87.720	AEGON N.V.	0
0		00000	20-3318246	0	0		NEW MARKETS COMMUNITY INVESTMENT FUND, LLC.	IA	NIA	AEGON INSTITUTIONAL MARKETS, INC.	OWNERSHIP BOARD	50.000	AEGON N.V.	0
0		00000	20-3318246	0	0		NEW MARKETS COMMUNITY INVESTMENT FUND, LLC.	IA	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	50.000	AEGON N.V.	0
0		00000	35-2283987	0	0		nVISION FINANCIAL, INC.	IA	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	26-2311888	0	0		ONCOR INSURANCE SERVICES, LLC	IA	NIA	TRANSAMERICA AGENCY NETWORK, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	23-1705984	0	0		PEOPLES BENEFIT SERVICES, LLC	PA	NIA	STONEBRIDGE LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0

Q13.5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	26-1552330	0	0		PINE FALLS RE, INC	VT	IA	STONEBRIDGE LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0001170593		PRIMUS GUARANTY, LTD	BM	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	13.100	AEGON N.V.	0
0		00000	20-1063558	0	0		PRISMA HOLDINGS, INC. I	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-1063571	0	0		PRISMA HOLDINGS, INC. II	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		PSL ACQUISITIONS OPERATING, LLC	IA	NIA	INVESTORS WARRANTY OF AMERICA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		PSL ACQUISITIONS, LLC	IA	NIA	INVESTORS WARRANTY OF AMERICA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	98-0087891	0	0		PYRAMID INSURANCE COMPANY, LTD	HI	IA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	13-3256226	0	0		RCC NORTH AMERICA, LLC	DE	NIA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	75-2980951	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	90.960	AEGON N.V.	0
0		00000	75-2980951	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC.	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	6.300	AEGON N.V.	0
0		00000	75-2980951	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 1, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	2.740	AEGON N.V.	0
0		00000	02-0685017	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	90.250	AEGON N.V.	0
0		00000	02-0685017	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	7.500	AEGON N.V.	0
0		00000	02-0685017	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.	DE	NIA	STONEBRIDGE LIFE INSURANCE COMPANY	OWNERSHIP BOARD	22.500	AEGON N.V.	0
0		00000	20-1378364	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	73.400	AEGON N.V.	0
0		00000	20-1378364	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC.	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	25.600	AEGON N.V.	0
0		00000	20-1378364	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC.	DE	NIA	STONEBRIDGE LIFE INSURANCE COMPANY	OWNERSHIP BOARD	1.000	AEGON N.V.	0
0		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	52.600	AEGON N.V.	0
0		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	37.000	AEGON N.V.	0

Q13.6

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	9.400	AEGON N.V.	0
0		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.	DE	NIA	STONEBRIDGE LIFE INSURANCE COMPANY	OWNERSHIP BOARD	1.000	AEGON N.V.	0
0		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	64.000	AEGON N.V.	0
0		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC.	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	32.000	AEGON N.V.	0
0		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.	0
0		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	64.000	AEGON N.V.	0
0		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY.	OWNERSHIP BOARD	32.000	AEGON N.V.	0
0		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.	0
0		00000	42-1418160	0	0		REALTY INFORMATION SYSTEMS, INC.	IA	NIA	TRANSAMERICA REALTY SERVICES, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-0877184	0	0		RIVER RIDGE INSURANCE COMPANY	VT	IA	AEGON MANAGEMENT COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		SELIENT INC.	CN	NIA	AEGON CANADA ULC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1338496	0	0		SHORT HILLS MANAGEMENT COMPANY	NJ	NIA	AEGON U.S. HOLDING CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	98426	86-0455577	0	0		SOUTHWEST EQUITY LIFE INSURANCE COMPANY	AZ	IA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	75-2548428	0	0		STONEBRIDGE BENEFIT SERVICES, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	10952	31-4423946	0	0		STONEBRIDGE CASUALTY INSURANCE COMPANY	OH	IA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	75-2664959	0	0		STONEBRIDGE GROUP, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		STONEBRIDGE INTERNATIONAL INSURANCE, LTD.	GB	NIA	CORNERSTONE INTERNATIONAL HOLDINGS, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	65021	03-0164230	0	0		STONEBRIDGE LIFE INSURANCE COMPANY	VT	IA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0

Q13.7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	61-1497252	0	0		STONEBRIDGE REINSURANCE COMPANY	VT	IA	STONEBRIDGE LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-0419790	0	0		TAHP FUND 1, LLC	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	84-0642550	0	0		TCF ASSET MANAGEMENT CORPORATION	DE	NIA	TCFC ASSET HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	32-0092333	0	0		TCFC AIR HOLDINGS, INC.	DE	NIA	TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	32-0092334	0	0		TCFC ASSET HOLDINGS, INC.	DE	NIA	TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	51-6513848	0	0		THE AEGON TRUST	DE	UIP	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1154276	0	0		THH ACQUISITIONS, LLC	IA	NIA	INVESTORS WARRANTY OF AMERICA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TIHI CANADA HOLDING, LLC	IA	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TIHI MEXICO, S. DE R.L. DE C.V.	MX	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	95.000	AEGON N.V.	0
0		00000		0	0		TIHI MEXICO, S. DE R.L. DE C.V.	MX	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	5.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	14146	45-3193055	0	0		TLIC RIVERWOOD REINSURANCE, INC.	IA	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	36-4162154	0	0		TRANSAMERICA ACCOUNTS HOLDING CORPORATION	DE	NIA	TCFC ASSET HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	82848	16-1020455	0	0000862923		TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	79022	91-1325756	0	0000845091		TRANSAMERICA ADVISORS LIFE INSURANCE COMPANY	AR	IA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA AFFINITY MARKETING CORRETORA DE SEGUROS LTDA	BR	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1523438	0	0		TRANSAMERICA AFFINITY SERVICES, INC.	MD	NIA	AEGON DIRECT MARKETING SERVICES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	94-3252196	0	0		TRANSAMERICA AFFORDABLE HOUSING, INC.	CA	NIA	TRANSAMERICA REALTY SERVICES, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	61-1513662	0	0		TRANSAMERICA AGENCY NETWORK, INC.	IA	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	1,000.000	AEGON N.V.	0
0		00000	85-0325648	0	0		TRANSAMERICA ANNUITY SERVICE CORPORATION	NM	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0

Q13.8

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	59-3403585	0	0001191808		TRANSAMERICA ASSET MANAGEMENT, INC....	FL	DS	WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO	OWNERSHIP BOARD	77.000	AEGON N.V.	0
0		00000	59-3403585	0	0001191808		TRANSAMERICA ASSET MANAGEMENT, INC....	FL	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	23.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA AVIATION, LLC	DE	NIA	TCFC AIR HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	95-3141953	0	0000316561		TRANSAMERICA CAPITAL, INC.	CA	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	94-3054228	0	0		TRANSAMERICA COMMERCIAL FINANCE CORPORATION, I.	DE	NIA	TRANSAMERICA FINANCE CORPORATION..	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA CONSULTORA Y SERVICIOUS LIMITADA	CL	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	95.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA CONSULTORA Y SERVICIOUS LIMITADA	CL	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	5.000	AEGON N.V.	0
0		00000	95-4631538	0	0		TRANSAMERICA CONSUMER FINANCE HOLDING COMPANY	DE	NIA	TCFC ASSET HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	98-6021219	0	0		TRANSAMERICA CORPORATION (OR)	OR	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1484983	0	0000099189		TRANSAMERICA CORPORATION	DE	UIP	THE AEGON TRUST	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	08-2507515	0	0		TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	AU	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED	IN	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	36-4254366	0	0		TRANSAMERICA DISTRIBUTION FINANCE-OVERSEAS, INC.	DE	NIA	TCFC ASSET HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	95-1077235	0	0000099193		TRANSAMERICA FINANCE CORPORATION	DE	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC...	DE	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	51.600	AEGON N.V.	0
0		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC...	DE	NIA	AEGON ASSET MANAGEMENT SERVICES, INC.	OWNERSHIP BOARD	37.620	AEGON N.V.	0
0		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC...	DE	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	10.780	AEGON N.V.	0
0468	AEGON US HOLDING GRP	70688	36-6071399	0	0		TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	IA	AEGON USA, LLC	OWNERSHIP BOARD	87.400	AEGON N.V.	0
0468	AEGON US HOLDING GRP	70688	36-6071399	0	0		TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	12.600	AEGON N.V.	0

Q13.9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	59-3403587	0	0001308973		TRANSAMERICA FUND SERVICES, INC.	FL	DS	WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO	OWNERSHIP BOARD	44.000	AEGON N.V.	0
0		00000	59-3403587	0	0001308973		TRANSAMERICA FUND SERVICES, INC.	FL	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	56.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA HOLDING B.V.	NL	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	95-4390993	0	0		TRANSAMERICA HOME LOAN	CA	NIA	TRANSAMERICA CONSUMER FINANCE HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	08-2524730	0	0		TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY, LTD.	AU	NIA	TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC.	MD	NIA	AEGON DIRECT MARKETING SERVICES, INC.	OWNERSHIP BOARD	49.000	AEGON N.V.	0
0		00000	94-2873401	0	0		TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	DE	NIA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	98-0199561	0	0		TRANSAMERICA INTERNATIONAL RE (BERMUDA), LTD.	BM	NIA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA INTERNATIONAL RE ESCRITORIO DE REPRESENTACAO NO BRASIL, LTD.	BR	NIA	TRANSAMERICA INTERNATIONAL RE(BERMUDA), LTD.	OWNERSHIP BOARD	95.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA INTERNATIONAL RE ESCRITORIO DE REPRESENTACAO NO BRASIL, LTD.	BR	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	5.000	AEGON N.V.	0
0		00000	06-1564377	0	0000099201		TRANSAMERICA INVESTMENT MANAGEMENT, LLC.	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	13-3452993	0	0		TRANSAMERICA LEASING HOLDINGS, INC.	DE	NIA	TRANSAMERICA FINANCE CORPORATION..	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	98-0481010	0	0		TRANSAMERICA LIFE (BERMUDA), LTD.	BM	IA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		TRANSAMERICA LIFE CANADA	CN	IA	AEGON CANADA ULC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	86231	39-0989781	0	0		TRANSAMERICA LIFE INSURANCE COMPANY..	IA	IA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	86231	39-0989781	0	0		TRANSAMERICA LIFE INSURANCE COMPANY..	IA	IA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	74.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	86231	39-0989781	0	0		TRANSAMERICA LIFE INSURANCE COMPANY..	IA	IA	AEGON USA, LLC	OWNERSHIP BOARD	26.000	AEGON N.V.	0

Q13.10

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000		0	0		TRANSAMERICA LIFE INTERNATIONAL (BERMUDA), LTD.	BM	IA	AEGON SERVICES (DUBLIN) LIMITED	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	94-2993381	0	0		TRANSAMERICA OAKMONT CORPORATION	CA	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	94-3304740	0	0		TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.	HI	IA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	96.300	AEGON N.V.	0
0		00000	94-3304740	0	0		TRANSAMERICA PACIFIC INSURANCE COMPANY, LTD.	HI	IA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	3.700	AEGON N.V.	0
0		00000	52-0419790	0	0		TRANSAMERICA PYRAMID PROPERTIES, LLC	IA	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-0419790	0	0		TRANSAMERICA REALTY INVESTMENT PROPERTIES, LLC	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	94-3026780	0	0		TRANSAMERICA REALTY SERVICES, LLC	DE	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-1525601	0	0		TRANSAMERICA RESOURCES, INC.	MD	NIA	MONUMENTAL GENERAL ADMINISTRATORS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1527720	0	0		TRANSAMERICA RETIREMENT MANAGEMENT, INC.	MN	NIA	AEGON FINANCIAL SERVICES GROUP, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	31-1281022	0	0		TRANSAMERICA RETIREMENT SERVICES CORP	OH	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	36-4251204	0	0		TRANSAMERICA SMALL BUSINESS CAPITAL, INC.	DE	NIA	TCFC ASSET HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	27-0648897	0	0		TRANSAMERICA STABLE VALUE SOLUTIONS, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1079580	0	0		TRANSAMERICA TRAVEL AND CONFERENCE SERVICES, INC.	IA	NIA	MONEY SERVICES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	36-4134790	0	0		TRANSAMERICA VENDOR FINANCIAL SERVICES CORPORATION	DE	NIA	TCFC ASSET HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	52-1263786	0	0		UNITED FINANCIAL SERVICES, INC.	MD	NIA	AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1334744	0	0		UNIVERSAL BENEFITS, LLC	IA	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		VERENIGING AEGON NETHERLANDS MEMBERSHIP ASSOCIATION	NL	NIA		OWNERSHIP BOARD	100.000	AEGON N.V.	0
0468	AEGON US HOLDING GRP	91413	43-1162657	0	0		WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO	OH		AEGON USA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-2541057	0	0		WFG CHINA HOLDINGS, INC.	DE	NIA	WORLD FINANCIAL GROUP, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0

Q13.11

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		00000	66-0621281	0	0		WFG INSURANCE AGENCY OF PUERTO RICO, INC.	PR	DS	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	20-2133638	0	0		WFG PROPERTIES HOLDINGS, LLC	GA	NIA	WORLD FINANCIAL GROUP, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	88-0422325	0	0		WFG PROPERTY & CASUALTY INSURANCE AGENCY OF NEVADA, INC.	NV	DS	WFG PROPERTY & CASUALTY INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	58-2270942	0	0		WFG PROPERTY & CASUALTY INSURANCE AGENCY, INC.	GA	DS	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		WFG REINSURANCE LIMITED	BM	NIA	WORLD FINANCIAL GROUP, INC.	OWNERSHIP BOARD	51.000	AEGON N.V.	0
0		00000		0	0		WFG SECURITIES OF CANADA, INC.	CN	NIA	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	CN	NIA	TRANSAMERICA INTERNATIONAL HOLDINGS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA, INC.	CN	NIA	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	50.000	AEGON N.V.	0
0		00000		0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA, INC.	CN	NIA	WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	50.000	AEGON N.V.	0
0		00000	99-0277127	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.	HI	DS	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	04-3182849	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC.	MA	DS	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1519076	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC.	WY	DS	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	95-3809372	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	CA	DS	WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000		0	0		WORLD FINANCIAL GROUP SUBHOLDING COMPANY OF CANADA, INC.	CN	NIA	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1518386	0	0		WORLD FINANCIAL GROUP, INC.	DE	NIA	AEGON ASSET MANAGEMENT SERVICES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	95-2775959	0	0000109152		ZAHORIK COMPANY, INC.	CA	NIA	AUSA HOLDING COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	42-1205796	0	0		YARRA RAPIDS MANAGEMENT, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.	0
0		00000	26-1298094	0	0		ZERO BETA FUND, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	82.350	AEGON N.V.	0
0		00000	26-1298094	0	0		ZERO BETA FUND, LLC	DE	NIA	MONUMENTAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	16.160	AEGON N.V.	0

Q13.12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....	00000.....	26-1298094	0.....	0.....	.....	ZERO BETA FUND, LLC.....	DE.....	NIA.....	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	.....1.490	AEGON N.V.....	0.....

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO 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:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State transferable tax credits.....	425,720	0	425,720	676,078
2505. Investment Receivable.....	202,966	193,203	9,763	15,279
2506. Other assets non-admitted.....	2,692	2,692	0	0
2597. Summary of remaining write-ins for Line 25.....	631,378	195,895	435,483	691,357

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Experience refunds.....	(13)	0	0
2797. Summary of remaining write-ins for Line 27.....	(13)	0	0

Additional Write-Ins for Schedule T:

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
5804. AUSTRIA.....	XXX	5,901	0	0	0	5,901	0
5805. BANGLADESH.....	XXX	0	13,756	0	0	13,756	0
5806. BELGIUM.....	XXX	75,888	0	0	0	75,888	0
5807. BERMUDA.....	XXX	5,681	0	0	0	5,681	0
5808. CAMBODIA.....	XXX	1,560	3,600	0	0	5,160	0
5809. CAMEROON.....	XXX	0	996	0	0	996	0
5810. CHILE.....	XXX	900	2,507	0	0	3,407	0
5811. CHINA.....	XXX	54,541	3,000	0	0	57,541	0
5812. CZECH REPUBLIC.....	XXX	2,320	0	0	0	2,320	0
5813. Department of defense.....	XXX	260,453	37,700	0	0	298,153	0
5814. ECUADOR.....	XXX	0	1,296	0	0	1,296	0
5815. EGYPT.....	XXX	1,815	0	0	0	1,815	0
5816. ENGLAND.....	XXX	47,107	0	0	0	47,107	0
5817. ETHIOPIA.....	XXX	7,200	0	0	0	7,200	0
5818. FINLAND.....	XXX	12,000	8,476	0	0	20,476	0
5819. FRANCE.....	XXX	10,296	0	0	0	10,296	0
5820. GERMANY.....	XXX	138,330	5,000	0	0	143,330	18
5821. HONG KONG.....	XXX	19,647	0	0	0	19,647	0
5822. HUNGARY.....	XXX	0	9,000	0	0	9,000	0
5823. INDIA.....	XXX	6,217	0	0	0	6,217	0
5824. INDONESIA.....	XXX	0	7,492	0	0	7,492	0
5825. ISRAEL.....	XXX	600	0	0	0	600	0
5826. ITALY.....	XXX	380	0	0	0	380	0
5827. JAPAN.....	XXX	20,343	5,811	0	0	26,154	0
5828. JORDAN.....	XXX	1,200	0	0	0	1,200	0
5829. LITHUANIA.....	XXX	27,702	0	0	0	27,702	0
5830. LUXEMBOURG.....	XXX	10,150	0	0	0	10,150	0
5831. MACAU.....	XXX	521	0	0	0	521	0
5832. MALAYSIA.....	XXX	2,120	0	0	0	2,120	0
5833. MEXICO.....	XXX	600	0	0	0	600	0
5834. MIDWAY ISLAND.....	XXX	89,479	0	0	0	89,479	0
5835. NETHERLANDS.....	XXX	1,524	0	0	0	1,524	0
5836. NETHERLANDS ANTILLES.....	XXX	900	0	0	0	900	0
5837. PARAGUAY.....	XXX	1,200	0	0	0	1,200	0
5838. PHILIPPINES.....	XXX	7,123	0	0	0	7,123	0
5839. POLAND.....	XXX	0	4,500	0	0	4,500	0
5840. SAUDI ARABIA.....	XXX	1,350	0	0	0	1,350	0
5841. SINGAPORE.....	XXX	7,350	20,039	0	0	27,389	0
5842. SOUTH AFRICA.....	XXX	1,267	0	0	0	1,267	0
5843. SOUTH KOREA.....	XXX	0	3,499	0	0	3,499	0
5844. SWEDEN.....	XXX	180	0	0	0	180	0
5845. SWITZERLAND.....	XXX	22,470	0	0	0	22,470	0
5846. TAIWAN.....	XXX	68,555	41,549	0	0	110,104	0
5847. TANZANIA.....	XXX	690	0	0	0	690	0
5848. THAILAND.....	XXX	1,350	1,041	0	0	2,391	0
5849. UGANDA.....	XXX	0	1,500	0	0	1,500	0
5850. UNITED ARAB EMIRATES.....	XXX	1,014	0	0	0	1,014	0
5851. UNITED KINGDOM.....	XXX	113,991	95,975	0	0	209,966	0
5852. URUGUAY.....	XXX	300	0	0	0	300	0
5853. VENEZUELA.....	XXX	470	0	0	0	470	0
5854. VIETNAM.....	XXX	0	1,995	0	0	1,995	0
5897. Summary of remaining write-ins for line 58.....	XXX	1,032,685	268,732	0	0	1,301,417	18

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO 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.....	36,015,473	37,040,603
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	32,616	(66,413)
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.....	477,809	958,717
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	35,570,280	36,015,473
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	35,570,280	36,015,473

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.....	49,646,001	12,415,876
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	43,596,188
2.2 Additional investment made after acquisition.....	0	97,483
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	7,084	6,515
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	236,734
7. Deduct amounts received on disposals.....	1,479,368	6,267,234
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	328,352	439,561
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).....	47,845,365	49,646,001
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	47,845,365	49,646,001
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	47,845,365	49,646,001

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,473,153	4,120,276
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	51,000	86,420
2.2 Additional investment made after acquisition.....	107,374	759,089
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	94,501	(205,617)
6. Total gain (loss) on disposals.....	(94,500)	0
7. Deduct amounts received on disposals.....	608	283
8. Deduct amortization of premium and depreciation.....	467,373	1,286,732
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).....	3,163,547	3,473,153
12. Deduct total nonadmitted amounts.....	1	0
13. Statement value at end of current period (Line 11 minus Line 12).....	3,163,546	3,473,153

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.....	919,030,326	974,425,732
2. Cost of bonds and stocks acquired.....	292,260,867	213,390,946
3. Accrual of discount.....	777,867	730,646
4. Unrealized valuation increase (decrease).....	5,675,549	(4,236,126)
5. Total gain (loss) on disposals.....	789,538	1,199,931
6. Deduct consideration for bonds and stocks disposed of.....	134,134,281	263,223,440
7. Deduct amortization of premium.....	2,207,861	2,946,499
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	65,815	310,864
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,082,126,190	919,030,326
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,082,126,190	919,030,326

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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	797,085,804	319,106,904	292,374,416	(783,223)	797,085,804	823,035,068	0	747,913,463
2. Class 2 (a).....	305,102,216	19,302,079	13,656,305	(456,237)	305,102,216	310,291,753	0	271,307,901
3. Class 3 (a).....	12,697,246	13,089,150	1,149,361	(52,497)	12,697,246	24,584,538	0	16,220,112
4. Class 4 (a).....	14,696,248	4,342,500	853,722	(11,759)	14,696,248	18,173,267	0	15,065,366
5. Class 5 (a).....	6,135,968	972,500	732,831	926,776	6,135,968	7,302,414	0	6,124,515
6. Class 6 (a).....	723,950	0	11,530	9,696	723,950	722,115	0	1,996,864
7. Total Bonds.....	1,136,441,432	356,813,133	308,778,165	(367,244)	1,136,441,432	1,184,109,155	0	1,058,628,221
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.....	1,136,441,432	356,813,133	308,778,165	(367,244)	1,136,441,432	1,184,109,155	0	1,058,628,221

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(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.....	77,724,578	XXX	77,724,578	9,849	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.....	70,095,286	68,545,707
2. Cost of short-term investments acquired.....	318,558,466	1,066,519,998
3. Accrual of discount.....	0	18,595
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	310,929,175	1,064,988,996
7. Deduct amortization of premium.....	0	17
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).....	77,724,577	70,095,286
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	77,724,577	70,095,286

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).....	(510,768)
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	(853,825)
4. Total gain (loss) on termination recognized.....	(1,853,238)
5. Considerations received (paid) on terminations.....	(1,853,238)
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 at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(1,364,593)
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	(1,364,593)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year.....	0
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....	0
3.1 Change in variation margin on open contracts.....	(883,367)
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
Change in amount recognized:	
3.23 Section 1, Column 16, current year to date minus.....	(1,329,595)
3.24 Section 1, Column 16, prior year.....	(446,228)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(883,367)
4.1 Variation margin on terminated contracts during the year.....	(1,342,034)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(1,342,034)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized.....	0
5.2 Used to adjust basis of hedged items.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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.....	<u>(1,364,593)</u>
2.	Part B, Section 1, Column 14.....	<u>0</u>
3.	Total (Line 1 plus Line 2).....	<u>(1,364,593)</u>
4.	Part D, Column 5.....	<u>0</u>
5.	Part D, Column 6.....	<u>(1,364,593)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>(1,364,593)</u>
8.	Part B, Section 1, Column 13.....	<u>(1,431,812)</u>
9.	Total (Line 7 plus Line 8).....	<u>(2,796,405)</u>
10.	Part D, Column 8.....	<u>0</u>
11.	Part D, Column 9.....	<u>(1,364,593)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>(1,431,812)</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>13</u>
14.	Part B, Section 1, Column 19.....	<u>1,222,430</u>
15.	Part D, Column 11.....	<u>1,222,443</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>(0)</u>

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.....	100,033,978	173,613,930
2. Cost of cash equivalents acquired.....	353,759,795	893,455,394
3. Accrual of discount.....	112,654	272,228
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	5,313
6. Deduct consideration received on disposals.....	368,806,308	967,312,886
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).....	85,100,119	100,033,978
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	85,100,119	100,033,978

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
FL-ST. PETERSBURG 570 CARILLON.....	ST PETERSBURG.....	FL.....	.....2Q 2012	VARIOUS.....	.....0	.....0	.....0	.....4,831
FL-ST. PETERSBURG 570 CARILLON.....	ST PETERSBURG.....	FL.....	.....2Q 2012	VARIOUS.....	.....0	.....0	.....0	.....2,691
0199999. Totals.....					.....0	.....0	.....0	.....7,522
0399999. Totals.....					.....0	.....0	.....0	.....7,522

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																		

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

QE02

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

Mortgages With Partial Repayments

87847	Calabasas	CA		03/01/2011		14,450,963	0	(191,183)	0	0	(191,183)	0	0	516,354	0	0	0
88465	Mankato	MN		09/01/2011		5,069,471	0	5,187	0	0	5,187	0	0	49,480	0	0	0
88880	Jacksonville	FL		09/01/2011		5,747,997	0	(27,212)	0	0	(27,212)	0	0	76,951	0	0	0
89245	Fort Lauderdale	FL		11/12/2004		6,003,047	0	1,897	0	0	1,897	0	0	0	0	0	0
89423	Ellenton	FL		09/01/2011		10,148,216	0	(93,134)	0	0	(93,134)	0	0	75,745	0	0	0
89520	Westminster	CO		08/17/2005		2,402,691	0	0	0	0	0	0	0	12,589	0	0	0
89891	Northvale	NJ		09/01/2011		5,823,618	0	(16,822)	0	0	(16,822)	0	0	24,102	0	0	0
0299999. Total - Mortgages With Partial Repayments						49,646,002	0	(321,267)	0	0	(321,267)	0	0	755,220	0	0	0
0599999. Total Mortgages						49,646,002	0	(321,267)	0	0	(321,267)	0	0	755,220	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
000000 00 0	Apollo Tax Credit Fund VIII LP.....	Boston.....	MA.....	Apollo Housing II LLC.....		06/30/2000....	.....0	-.....	.....99,294	.....0	-.....	.....59.5	
31999999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									.....0	.....99,294	.....0	.....0	....XXX.....
39999999. Subtotal - Unaffiliated.....									.....0	.....99,294	.....0	.....0	....XXX.....
41999999. Totals.....									.....0	.....99,294	.....0	.....0	....XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
000000 00 0	BC Wilber School LLC.....	Boston.....	MA..	Capital Distribution.....	12/01/2009	06/11/2012	.....608	-.....	-.....	-.....	.....0	.....0	.....0	.....608	.....608	.....0	.....0	.....0	.....0
35999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....								.....608	.....0	.....0	.....0	.....0	.....0	.....608	.....608	.....0	.....0	.....0	.....0
39999999. Subtotal - Unaffiliated.....							6080000060860800000
41999999. Totals.....							6080000060860800000

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 ZZ 7	GNMA REV MTG 765161 4.658% 09/01/61		06/01/2012	Interest Capitalization		35,289	35,289	.0	1
36176F ZU 5	GNMA REV MTG 765155 4.660% 08/01/61		06/01/2012	Interest Capitalization		205,869	205,869	.0	1
36230R NF 9	GNMA REV MTG 756690 4.662% 10/01/61		04/01/2012	Interest Capitalization		7,780	7,780	.0	1
36230R NM 4	GNMA REV MTG 756696 4.698% 12/01/61		06/01/2012	Interest Capitalization		17,967	17,967	.0	1
0599999.	Total - Bonds - U.S. Government					266,905	266,905	.0	XXX
Bonds - All Other Government									
455780 BK 1	REPUBLIC OF INDONESIA 1 3.750% 04/25/22	F	04/19/2012	J.P. MORGAN SECURITIES INC		767,250	775,000	.0	2FE
1099999.	Total - Bonds - All Other Government					767,250	775,000	.0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3138AF 3C 2	FNMA AI2594 4.500% 05/01/41		05/10/2012	BARCLAYS		847,064	839,701	1,365	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					847,064	839,701	1,365	XXX
Bonds - Industrial and Miscellaneous									
001546 AM 2	AK STL CORP 8.375% 04/01/22		04/30/2012	TLIC-LPG0-LIFE PROTECTION		4,342,500	4,500,000	39,781	4FE
00817Y AG 3	AETNA INC 6.750% 12/15/37		06/27/2012	STERNE AGEE		10,171,578	7,725,000	24,623	1FE
026930 AA 5	AMERICAN HOME MTG ASSET 0.370% 03/25/47		05/29/2012	BANK OF AMERICA		2,098,109	3,721,701	.263	1FM
12668A HA 6	COUNTRYWIDE ALT LN 2005 0.555% 11/25/35		04/13/2012	BANK OF AMERICA		1,149,618	1,904,129	.671	1FE
200339 AE 9	COMERICA BK 8.375% 07/15/24		04/30/2012	TLIC-LPG0-LIFE PROTECTION		2,209,720	2,000,000	48,854	1FE
25459H BF 1	DIRECTV HOLDINGS 3.800% 03/15/22		05/09/2012	Tax Free Exchange		3,998,183	4,000,000	.0	2FE
293791 AR 0	ENTERPRISE PRODS OPER L 5.000% 03/01/15		04/30/2012	TLIC-LPG0-LIFE PROTECTION		5,494,148	5,000,000	40,972	2FE
319963 BB 9	FIRST DATA CORP EXCHGD 12.625% 01/15/21		05/15/2012	BANK OF AMERICA		972,500	1,000,000	43,135	5FE
32055R AR 8	FIRST INDUSTRIAL LP 5.950% 05/15/17		04/30/2012	TLIC-LPG0-LIFE PROTECTION		2,500,900	2,500,000	68,177	3FE
34461A AA 6	FONTAINEBLEAU MB TR 2.887% 05/01/27		04/05/2012	UBS WARBURG SECURITIES		3,099,977	3,100,000	.0	1FE
34461A AC 2	FONTAINEBLEAU MB TR 3.875% 05/01/27		04/05/2012	UBS WARBURG SECURITIES		799,972	800,000	.0	1FE
345397 VX 8	FORD MOTOR CREDIT CO 4.250% 02/03/17		05/30/2012	MORGAN STANLEY & CO. INC		6,367,500	6,000,000	85,708	3FE
362334 BR 4	GSAA HOME EQUITY TRUST 0.435% 03/25/36		04/10/2012	BARCLAYS		869,541	1,802,158	.389	1FE
375558 AS 2	GILEAD SCIENCES INC 5.650% 12/01/41		06/28/2012	BARCLAYS		698,890	590,000	2,963	2FE
40431F AL 5	HOUSEHOLD HOME EQ LN TR 0.724% 03/20/36		06/13/2012	ROYAL BANK OF SCOTLAND		1,365,000	2,000,000	1,120	1FM
41242* AP 7	HARDWOOD FUNDING LLC SE 3.980% 06/07/22		04/19/2012	BANK OF AMERICA		2,000,000	2,000,000	.0	2Z
46637T AA 8	JP MORGAN CHASE COMM 3.905% 05/01/30		05/22/2012	J.P. MORGAN SECURITIES INC		2,029,986	2,000,000	6,292	1FE
525221 HA 8	LEHMAN XS TR 2006-2N 1A 0.505% 02/25/46		05/18/2012	CREDIT SUISSE/FIRST BOSTON		6,452,595	11,678,905	4,530	1FM
59020U SU 5	MERRILL LYNCH MG IN TR 2.875% 03/01/36		04/27/2012	BANK OF AMERICA		3,368,111	5,981,107	.460	1FM
86362X AA 6	STRUCTURED ASSET MTGE I 0.405% 01/25/37		05/09/2012	ROYAL BANK OF SCOTLAND		12,355,693	23,381,560	4,923	1FE
90269P AA 9	UBSBM_12-WRM A 144A 3.696% 06/01/30		06/22/2012	UBS WARBURG SECURITIES		2,549,834	2,500,000	1,272	1FE
92936T AB 8	WF-RBS COMM MTGE TR 201 3.431% 06/01/45		06/07/2012	ROYAL BANK OF SCOTLAND		1,529,877	1,500,000	3,860	1FE
93934F MN 9	WASHINGTON MUTUAL PT 1.087% 04/01/46		05/18/2012	Various		6,020,337	11,256,646	7,514	1FM
98412J BA 1	XEROX CORP MTN 7.200% 04/01/16		04/30/2012	TLIC-LPG0-LIFE PROTECTION		4,109,072	3,593,000	20,839	2FE
10553Y AE 5	BRASKEM FINANCE LTD 144 5.375% 05/02/22	F	05/01/2012	HSBC SECURITIES INC		200,300	200,000	.60	2FE
40963L AE 4	HANA BANK 144A 3.500% 10/25/17	F	04/19/2012	CITIGROUP		774,845	775,000	.0	1FE
44841C AB 0	HUTCHISON WHAMPOA LIMIT 4.625% 01/13/22	F	05/02/2012	Various		1,760,739	1,700,000	22,393	1FE

QE04

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)
50066D AA 5	KOREA WESTERN POWER CO 3.125% 05/10/17.....	F.....	...05/03/2012	ROYAL BANK OF SCOTLAND.....		.....199,596	.....200,000	.....0	1FE.....
69369E AC 3	PERTAMINA (PERSERO) PT 4.875% 05/03/22.....	F.....	...05/02/2012	BANK OF AMERICA.....		.....200,750	.....200,000	.....108	3FE.....
71645W AR 2	PETROBRAS INTL FIN CO L 5.375% 01/27/21.....	F.....	...04/20/2012	J.P. MORGAN SECURITIES INC.....		.....760,704	.....700,000	.....9,197	2FE.....
91911T AM 5	VALE OVERSEAS LTD 4.375% 01/11/22.....	F.....	...05/01/2012	Various.....		.....1,273,532	.....1,250,000	.....15,963	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....91,724,107	.....115,559,206	.....454,067	.....XXX.....
Bonds - Hybrid Securities									
05530A AA 3	BB&T CAPITAL TRUST II 6.750% 06/07/36.....		...04/30/2012	TLIC-LPG0-LIFE PROTECTION.....		.....4,020,000	.....4,000,000	.....107,250	3AM.....
4899999.	Total - Bonds - Hybrid Securities.....					.....4,020,000	.....4,000,000	.....107,250	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....97,625,326	.....121,440,812	.....562,682	.....XXX.....
8399999.	Total - Bonds.....					.....97,625,326	.....121,440,812	.....562,682	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....97,625,326	.....XXX.....	.....562,682	.....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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

36230R	NF	9		GNMA REV MTG 756690 4.662% 10/01/61.....		12,301	12,301	13,301	13,218	0	(964)	0	(964)	0	12,301	0	0	0	118	10/01/2061	1.....
912828	NB	2		US TREASURY NOTE 1.000% 04/30/12.....		5,000,000	5,000,000	5,020,720	5,003,451	0	(3,451)	0	(3,451)	0	5,000,000	0	0	0	25,000	04/30/2012	1.....
0599999				Total - Bonds - U.S. Government.....		5,012,301	5,012,301	5,034,021	5,016,669	0	(4,415)	0	(4,415)	0	5,012,301	0	0	0	25,118	....XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

3138AE	NN	9		FNMA AH1296 4.500% 06/01/41.....		847,107	839,744	847,107	0	0	0	0	0	847,107	0	(0)	(0)	4,513	06/01/2041	1.....	
3138AE	NN	9		FNMA AH1296 4.500% 06/01/41.....		59,167	59,167	59,686	0	0	(519)	0	(519)	0	59,167	0	0	0	222	06/01/2041	1.....
3138AF	3C	2		FNMA AI2594 4.500% 05/01/41.....		1,259	1,259	1,270	0	0	(11)	0	(11)	0	1,259	0	0	0	5	05/01/2041	1.....
3138AV	D7	7		FNMA AJ3725 4.000% 10/01/41.....		26,226	26,226	26,104	0	0	122	0	122	0	26,226	0	0	0	190	10/01/2041	1.....
31402R	RN	1		FNMA 735893 5.000% 10/01/35.....		131,155	131,155	132,472	132,412	0	(1,257)	0	(1,257)	0	131,155	0	0	0	2,745	10/01/2035	1.....
31412T	NX	7		FNMA 934306 5.500% 06/01/38.....		97,959	97,959	104,755	104,569	0	(6,610)	0	(6,610)	0	97,959	0	0	0	2,207	06/01/2038	1.....
31414X	U8	3		FNMA 979507 5.500% 04/01/38.....		19,440	19,440	20,789	20,752	0	(1,312)	0	(1,312)	0	19,440	0	0	0	444	04/01/2038	1.....
31417M	NG	4		FNMA AC3090 4.500% 09/01/39.....		1,991	1,991	2,003	2,003	0	(12)	0	(12)	0	1,991	0	0	0	43	09/01/2039	1.....
31419A	GZ	4		FNMA AE0215 4.000% 12/01/39.....		1,049,316	1,049,316	1,044,419	5,264	0	4,897	0	4,897	0	1,049,316	0	0	0	5,198	12/01/2039	1.....
3199999				Total - Bonds - U.S. Special Revenue & Assessment.....		2,233,620	2,226,257	2,238,605	265,000	0	(4,702)	0	(4,702)	0	2,233,620	0	(0)	(0)	15,567	....XXX...	..XXX...

Bonds - Industrial and Miscellaneous

000759	DE	7		AMERICAN BUS FIN SERV 4.280% 08/01/33.....		12,437	12,437	12,355	12,427	0	10	0	10	0	12,437	0	0	0	231	08/01/2033	1FM....
026930	AA	5		AMERICAN HOME MTG ASSET 0.370% 03/25/47..		14,088	0	14,088	0	0	0	0	0	14,088	0	0	0	0	0	03/25/2047	1FM....
026930	AA	5		AMERICAN HOME MTG ASSET 0.370% 03/25/47..		18,205	32,294	18,205	0	0	0	0	0	18,205	0	0	0	0	0	03/25/2047	1FM....
03938L	AU	8		ARCELORMITTAL SA 5.500% 03/01/21.....	F..	1,399,905	1,500,000	1,490,355	1,490,817	0	379	0	379	0	1,491,196	0	(91,291)	(91,291)	68,292	03/01/2021	2FE....
05947U	4C	9		BANC OF A COMM MTGE 200 5.366% 09/01/47....		47,047	47,047	47,209	47,048	0	(1)	0	(1)	0	47,047	0	0	0	1,029	09/01/2047	1FM....
05950E	AD	0		BANC OF A COMM MTGE 200 5.901% 05/01/45....		9,218	9,218	9,020	9,110	0	108	0	108	0	9,218	0	0	0	223	05/01/2045	1FM....
05950X	AD	8		BANC OF A COMM MTGE 200 5.379% 09/01/47....		151,464	151,464	152,227	151,522	0	(58)	0	(58)	0	151,464	0	0	0	3,397	09/01/2047	1FM....
07383F	7V	4		BEAR STEARNS COMM 2005- 4.581% 06/01/41....		43,875	43,875	43,573	43,733	0	142	0	142	0	43,875	0	0	0	871	06/01/2041	1FM....
07387B	EA	7		BEAR STEARNS COMM 2005- 5.382% 12/01/40....		106,647	106,647	107,230	106,675	0	(28)	0	(28)	0	106,647	0	0	0	2,363	12/01/2040	1FM....
07387B	FR	9		BEAR STEARNS COMM 2006- 5.713% 04/01/38....		13,668	13,668	13,666	13,666	0	1	0	1	0	13,668	0	0	0	319	04/01/2038	1FM....
07388N	AD	8		BEAR STEARNS COMM 5.533% 10/01/41.....		17,197	17,197	17,290	17,203	0	(6)	0	(6)	0	17,197	0	0	0	425	10/01/2041	1FM....
1248MA	AC	1		CREDIT BASED SER&SEC 5.746% 12/01/37.....		333,461	333,461	332,106	332,169	0	1,292	0	1,292	0	333,461	0	0	0	9,882	12/01/2037	1FM....
12513X	AD	4		CITIGROUP/DEUTSCHE 2006 5.512% 01/01/46....		52,200	52,200	52,459	52,200	0	0	0	0	52,200	0	0	0	0	1,184	01/01/2046	1FM....
126380	AA	2		CREDIT SUISSE MTGE CAP 5.000% 11/01/36....		30,923	30,923	29,639	29,639	0	1,283	0	1,283	0	30,923	0	0	0	644	11/01/2036	3FM....
126673	DP	4		COUNTRYWIDE ABS CERTS 4.711% 12/01/34....		753,486	753,486	753,450	753,450	0	36	0	36	0	753,486	0	0	0	14,696	12/01/2034	1FM....
126673	ZU	9		COUNTRYWIDE ABS CERTS 5.219% 08/01/35....		66,359	66,359	66,356	66,356	0	3	0	3	0	66,359	0	0	0	1,436	08/01/2035	1FM....
12668A	HA	6		COUNTRYWIDE ALT LN 2005 0.555% 11/25/35....		17,815	0	17,815	0	0	0	0	0	17,815	0	0	0	0	0	11/25/2035	1FE....
12668A	HA	6		COUNTRYWIDE ALT LN 2005 0.555% 11/25/35....		26,792	44,606	26,792	0	0	0	0	0	26,792	0	0	0	0	20	11/25/2035	1FE....
12668W	AC	1		COUNTRYWIDE ABS CERTS 5.714% 09/01/37....		14,285	0	14,285	14,285	0	0	0	0	14,285	0	0	0	0	0	09/01/2037	5FM....
12670B	AF	6		COUNTRYWIDE ABS CERTS 5.779% 05/01/37....		25,051	25,051	25,050	25,050	0	2	0	2	0	25,051	0	0	0	604	05/01/2037	5FM....

QE05

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	For e i g n	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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
156700 AN 6	CENTURYLINK INC 6.150% 09/15/19.....		06/20/2012	CREDIT SUISSE/FIRST BOSTON		1,029,390	1,000,000	1,050,910	1,042,578	0	(2,190)	0	(2,190)	0	1,040,388	0	(10,998)	(10,998)	47,833	09/15/2019	2FE....
156700 AS 5	CENTURYLINK INC 5.800% 03/15/22.....		06/06/2012	CREDIT SUISSE/FIRST BOSTON		1,556,544	1,600,000	1,597,472	0	0	(120)	0	(120)	0	1,597,352	0	(40,808)	(40,808)	22,942	03/15/2022	2FE....
161546 FW 1	CHASE FNDG MTGE LN ABS 4.429% 10/01/14.....		06/01/2012	Paydown.....		187,194	187,194	187,189	187,189	0	5	0	5	0	187,194	0	0	0	3,357	10/01/2014	1FM....
172973 5J 4	CITICORP RES MTGE 2006- 5.000% 02/01/36.....		06/01/2012	Paydown.....		7,740	7,740	7,322	7,322	0	418	0	418	0	7,740	0	0	0	162	02/01/2036	2FM....
22541S 2R 8	CSFB MTG SEC CORP 2004- 4.587% 11/01/37.....		06/01/2012	Paydown.....		215,710	215,710	211,607	214,643	0	1,067	0	1,067	0	215,710	0	0	0	4,125	11/01/2037	1FM....
22544Q AD 1	CREDIT SUISSE MTG 2007- 5.869% 06/01/39.....		06/01/2012	Paydown.....		20,607	20,607	20,618	20,593	0	13	0	13	0	20,607	0	0	0	595	06/01/2039	1FM....
225470 NJ 8	CSFB MTG SEC CORP 2005- 5.230% 12/01/40.....		06/01/2012	Paydown.....		31,793	31,793	31,733	31,733	0	61	0	61	0	31,793	0	0	0	693	12/01/2040	1FM....
22944B CX 4	CREDIT SUISSE MTG 2007- 7.000% 08/01/37.....		06/01/2012	Paydown.....		109,387	109,387	112,327	112,125	0	(2,739)	0	(2,739)	0	109,387	0	0	0	3,279	08/01/2037	3FM....
24702R AM 3	DELL INC 5.400% 09/10/40.....		06/06/2012	BANK OF AMERICA.....		1,587,075	1,500,000	1,365,405	1,367,277	0	777	0	777	0	1,368,054	0	219,021	219,021	60,975	09/10/2040	1FE....
25459H BD 6	DIRECTV HOLDINGS 3.800% 03/15/22.....		05/09/2012	Tax Free Exchange.....		3,998,183	4,000,000	3,998,320	0	0	(137)	0	(137)	0	3,998,183	0	0	0	0	03/15/2022	2FE....
291701 CR 9	EMPIRE FNDG 1998-2 M1 7.490% 06/01/24.....		06/01/2012	Paydown.....		31,419	31,419	31,409	31,409	0	10	0	10	0	31,419	0	0	0	978	06/01/2024	1FM....
293791 AR 0	ENTERPRISE PRODS OPER L 5.000% 03/01/15.....		05/23/2012	MORGAN STANLEY & CO. INC.		5,470,100	5,000,000	5,494,148	0	0	(13,778)	0	(13,778)	0	5,480,371	0	(10,271)	(10,271)	61,111	03/01/2015	2FE....
32055R AR 8	FIRST INDUSTRIAL LP 5.950% 05/15/17.....		05/11/2012	BROADPOINT SECURITIES.....		1,030,000	1,000,000	1,000,360	0	0	28	0	28	0	1,000,388	0	29,612	29,612	29,915	05/15/2017	3FE....
35729P PC 8	FREMONT HOME LN TR 2006 0.565% 04/25/36.....		06/25/2012	Capital Distribution.....		13,972	0	13,972	13,972	0	0	0	0	0	13,972	0	0	0	0	04/25/2036	1FM....
36186C BT 9	ALLY FINANCIAL INC AKA 6.625% 05/15/12.....		05/15/2012	Maturity.....		825,000	825,000	780,416	817,081	0	7,919	0	7,919	0	825,000	0	0	0	27,328	05/15/2012	4FE....
36228C VR 1	GS MTG SEC CORP II 2005 4.680% 07/01/39.....		06/01/2012	Paydown.....		13,633	13,633	13,738	13,676	0	(44)	0	(44)	0	13,633	0	0	0	268	07/01/2039	1FM....
36228C ZS 5	GS MTG SEC CORP II 2007 1.103% 03/06/20.....		05/07/2012	Paydown.....		22,766	22,766	22,563	22,672	0	94	0	94	0	22,766	0	0	0	177	03/06/2020	1FM....
362334 BR 4	GSAA HOME EQUITY TRUST 0.435% 03/25/36.....		06/26/2012	Capital Distribution.....		20,958	0	20,958	0	0	0	0	0	0	20,958	0	0	0	0	03/25/2036	1FE....
362334 BR 4	GSAA HOME EQUITY TRUST 0.435% 03/25/36.....		06/01/2012	Redemption 47.8636.....		19,241	40,199	19,240	0	0	1	0	1	0	19,241	0	0	0	14	03/25/2036	1FE....
36828Q QD 1	GE CAPITAL COMM MTG 200 5.454% 11/01/45.....		06/01/2012	Paydown.....		132,112	132,112	132,772	132,155	0	(43)	0	(43)	0	132,112	0	0	0	3,060	11/01/2045	1FM....
396789 BF 5	GREENWICH CAP COM FN 4.948% 01/01/35.....		06/01/2012	Paydown.....		2,916,581	2,916,581	2,961,583	2,916,581	0	0	0	0	0	2,916,581	0	0	0	64,344	01/01/2035	1FM....
396789 JR 1	GREENWICH CAP COM FN 4.305% 08/01/42.....		06/01/2012	Paydown.....		826,596	826,596	820,170	825,504	0	1,091	0	1,091	0	826,596	0	0	0	17,725	08/01/2042	1.....
40430H FL 7	HSI ASSET SEC CORP 0.425% 02/25/36.....		06/25/2012	Paydown.....		79,056	79,056	66,135	0	0	12,921	0	12,921	0	79,056	0	0	0	92	02/25/2036	1FM....
46625Y XQ 1	JPMORGAN CHASE COMM 5.352% 12/01/44.....		06/01/2012	Paydown.....		51,747	51,747	52,003	51,747	0	0	0	0	0	51,747	0	0	0	1,137	12/01/2044	1FM....
525221 HA 8	LEHMAN XS TR 2006-2N 1A 0.505% 02/25/46.....		06/26/2012	Capital Distribution.....		131,193	0	131,193	0	0	0	0	0	0	131,193	0	0	0	0	02/25/2046	1FM....
525221 HA 8	LEHMAN XS TR 2006-2N 1A 0.505% 02/25/46.....		06/01/2012	Redemption 54.9690.....		160,146	291,339	160,146	0	0	0	0	0	0	160,146	0	0	0	66	02/25/2046	1FM....
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37.....		06/25/2012	Capital Distribution.....		27,779	0	27,779	27,779	0	0	0	0	0	27,779	0	0	0	0	12/01/2037	1FM....
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37.....		06/01/2012	Redemption 62.8328.....		15,954	25,391	15,954	15,954	0	0	0	0	0	15,954	0	0	0	0	12/01/2037	1FM....
57164R AS 1	MARRIOTT VAC CLUB TR 20 4.506% 04/01/27.....		06/01/2012	Paydown.....		224,612	224,612	224,611	224,611	0	1	0	1	0	224,612	0	0	0	4,285	04/01/2027	1FE....
59020U 5U 5	MERRILL LYNCH MG IN TR 2.875% 03/01/36.....		06/26/2012	Capital Distribution.....		7,554	0	7,554	0	0	0	0	0	0	7,554	0	0	0	0	03/01/2036	1FM....
59020U 5U 5	MERRILL LYNCH MG IN TR 2.875% 03/01/36.....		06/01/2012	Redemption 30.8674.....		9,739	31,551	9,739	0	0	0	0	0	0	9,739	0	0	0	0	03/01/2036	1FM....
59022H LF 7	MERRILL LYNCH MTG TR 5.390% 11/01/37.....		06/01/2012	Paydown.....		113,801	113,801	114,074	113,801	0	0	0	0	0	113,801	0	0	0	2,508	11/01/2037	1FM....
59022H NB 4	MERRILL LYNCH MTG TR 5.282% 01/01/44.....		06/01/2012	Paydown.....		29,209	29,209	29,368	29,209	0	0	0	0	0	29,209	0	0	0	647	01/01/2044	1FM....
617451 BP 3	MORGAN STNLY CAP I 2005 5.346% 11/01/42.....		06/01/2012	Paydown.....		219,673	219,673	220,872	219,673	0	0	0	0	0	219,673	0	0	0	4,819	11/01/2042	1FM....
61751N AE 2	MORGAN STNLY CAP I 5.444% 02/01/44.....		06/01/2012	Paydown.....		50,577	50,577	50,854	50,623	0	(46)	0	(46)	0	50,577	0	0	0	1,150	02/01/2044	1FM....

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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	Forfeiture	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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61754J AE 8	MORGAN STNLY CAP I 2007 5.823% 06/01/42.....		06/01/2012	Paydown.....		13	13	13	13	0	0	0	0	0	13	0	0	0	0	06/01/2042	1FM....
65536P AA 8	NOMURA ASSET ACC CORP 0.345% 05/25/36.....		06/25/2012	Capital Distribution.....		292	0	292	292	0	0	0	0	0	292	0	0	0	0	05/25/2036	1FM....
65536P AA 8	NOMURA ASSET ACC CORP 0.345% 05/25/36.....		06/01/2012	Redemption 28.6320.....		101	354	102	102	0	0	0	0	0	102	0	0	0	0	05/25/2036	1FM....
67090F AD 8	NUVEEN INVESTMENTS INC 10.500% 11/15/15.....		06/25/2012	BARCLAYS.....		761,250	750,000	664,741	687,158	0	6,337	0	6,337	0	693,495	0	67,755	67,755	48,781	11/15/2015	5FE....
685049 AA 6	ORANGE LAKE TMSHARE TR 3.450% 03/10/27.....		06/10/2012	Paydown.....		145,187	145,187	145,179	0	0	8	0	8	0	145,187	0	0	0	871	03/10/2027	1FE....
73316P CF 5	POPULAR ABS MTGE PT TR 5.000% 04/01/35.....		06/01/2012	Paydown.....		312,984	312,984	312,984	312,984	0	0	0	0	0	312,984	0	0	0	6,232	04/01/2035	1FM....
74925F AA 1	RESIDENTIAL AC LN INC 1.645% 08/25/36.....		06/25/2012	Capital Distribution.....		2,360	0	2,360	2,360	0	0	0	0	0	2,360	0	0	0	0	08/25/2036	3FM....
74925F AA 1	RESIDENTIAL AC LN INC 1.645% 08/25/36.....		06/01/2012	Redemption 81.9488.....		6,303	7,691	6,303	6,303	0	0	0	0	0	6,303	0	0	0	0	08/25/2036	3FM....
75970Q AH 3	RENAISSANCE HELT 2007-2 6.203% 06/01/37.....		06/25/2012	Capital Distribution.....		28,722	0	28,722	28,722	0	0	0	0	0	28,722	0	0	0	0	06/01/2037	4FM....
759950 FG 8	RENAISSANCE HELT 2005-1 4.970% 05/01/35.....		06/01/2012	Paydown.....		147,821	147,821	147,820	146,693	0	1,128	0	1,128	0	147,821	0	0	0	3,943	05/01/2035	1FM....
826501 AA 6	SIERRA REC FNDG 2006-1A 5.840% 05/20/18.....		05/20/2012	Paydown.....		1,715,638	1,715,638	1,758,155	1,754,756	0	(39,118)	0	(39,118)	0	1,715,638	0	0	0	41,266	05/20/2018	1.....
82650W AB 6	SIERRA REC FNDG 2008-1 4.244% 02/20/20.....		06/20/2012	Paydown.....		149,545	149,545	152,583	152,295	0	(2,750)	0	(2,750)	0	149,545	0	0	0	2,695	02/20/2020	1FE....
86362X AA 6	STRUCTURED ASSET MTGE I 0.405% 01/25/37.....		06/26/2012	Capital Distribution.....		224,644	0	224,644	0	0	0	0	0	224,644	0	0	0	0	0	01/25/2037	1FE....
86362X AA 6	STRUCTURED ASSET MTGE I 0.405% 01/25/37.....		06/01/2012	Redemption 52.6597.....		249,886	474,530	249,886	0	0	0	0	0	249,886	0	0	0	41	01/25/2037	1FE....	
86960B AB 8	SVENSKA HANDELSBANKEN A 2.875% 04/04/17.....	F...	06/27/2012	BANK OF AMERICA.....		3,047,790	3,000,000	3,005,130	0	0	(310)	0	(310)	3,004,820	0	42,970	42,970	21,083	04/04/2017	1FE....	
92977Q AC 2	WACHOVIA BANK COM MTG 5.727% 07/01/45.....		06/01/2012	Paydown.....		153,653	153,653	154,419	153,653	0	0	0	0	153,653	0	0	0	3,956	07/01/2045	1FM....	
933632 AB 7	WASHINGTON MUTUAL 2007- 5.417% 12/01/49.....		06/01/2012	Paydown.....		41,075	41,075	41,075	41,075	0	0	0	0	41,075	0	0	0	917	12/01/2049	2AM....	
93934F MN 9	WASHINGTON MUTUAL PT 1.087% 04/01/46.....		06/27/2012	Capital Distribution.....		49,571	0	49,571	0	0	0	0	0	49,571	0	0	0	0	0	04/01/2046	1FM....
93934F MN 9	WASHINGTON MUTUAL PT 1.087% 04/01/46.....		06/01/2012	Redemption 53.4825.....		56,993	106,564	56,993	0	0	0	0	0	56,993	0	0	0	0	0	04/01/2046	1FM....
949746 FJ 5	WELLS FARGO & CO 4.950% 10/16/13.....		06/28/2012	TENDER OFFER.....		5,248,400	5,000,000	5,263,020	0	0	(71,309)	0	(71,309)	5,191,711	0	56,689	56,689	173,250	10/16/2013	1FE....	
G4302* AA 8	HARBOUR/MAINSAIL 0.250% 10/01/50.....		06/05/2012	Paydown.....		11,530	11,530	2,306	1,834	726	8,969	0	9,695	0	11,530	0	0	0	13	10/01/2050	6.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					36,694,922	35,854,211	36,513,671	14,943,497	726	(88,573)	0	(87,847)	0	36,432,244	0	262,679	262,679	772,249	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					43,940,843	43,092,769	43,786,297	20,225,166	726	(97,690)	0	(96,964)	0	43,678,165	0	262,679	262,679	812,934	XXX...	XXX...
8399999.	Total - Bonds.....					43,940,843	43,092,769	43,786,297	20,225,166	726	(97,690)	0	(96,964)	0	43,678,165	0	262,679	262,679	812,934	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					43,940,843	XXX.....	43,786,297	20,225,166	726	(97,690)	0	(96,964)	0	43,678,165	0	262,679	262,679	812,934	XXX...	XXX...

QE05.2

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

SCHEDULE DB - PART A - SECTION 1

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

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

Swaps - Hedging Other - Total Return

4555, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5.	EQUITY/IN DEX	SOCGEN.....	.03/16/2012	.09/25/2012	.....1	.....5.297	0.00 / 0.00.....	- .....	- .....	- .....	.....(1,364,593)	.....	....(1,364,593)	....(1,364,593)	- .....	- .....	.....0	.....13	.....	105
0949999. Total-Swaps-Hedging Other-Total Return.....										.....0	.....0	.....0	.....(1,364,593)	XXX	....(1,364,593)	....(1,364,593)	.....0	.....0	.....0	.....13	.....XXX	.....XXX
0969999. Total-Swaps-Hedging Other.....										.....0	.....0	.....0	.....(1,364,593)	XXX	....(1,364,593)	....(1,364,593)	.....0	.....0	.....0	.....13	.....XXX	.....XXX
1189999. Total-Swaps-Total Return.....										.....0	.....0	.....0	.....(1,364,593)	XXX	....(1,364,593)	....(1,364,593)	.....0	.....0	.....0	.....13	.....XXX	.....XXX
1209999. Total-Swaps.....										.....0	.....0	.....0	.....(1,364,593)	XXX	....(1,364,593)	....(1,364,593)	.....0	.....0	.....0	.....13	.....XXX	.....XXX
1409999. Total-Hedging Other.....										.....0	.....0	.....0	.....(1,364,593)	XXX	....(1,364,593)	....(1,364,593)	.....0	.....0	.....0	.....13	.....XXX	.....XXX
1449999. TOTAL.....										.....0	.....0	.....0	.....(1,364,593)	XXX	....(1,364,593)	....(1,364,593)	.....0	.....0	.....0	.....13	.....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 the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Quarter-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
Long Futures																			
Hedging Other																			
HIN2.....	.....27	.....1,350	HSIHFE0712, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index..	.07/30/2012...	HKG.....	.06/26/2012...	.....2,430.7486	.....2,449.1820	.....24,885	- .....	.....24,885	.....24,953	- .....	- .....	.....202,212	100.....
VGU2.....	.....215	.....2,150	SX5EDTB0912, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index..	.09/21/2012...	EUX.....	.06/29/2012...	.....2,690.4730	.....2,852.8000	.....349,003	- .....	.....349,003	.....451,152	- .....	- .....	.....460,218	100.....
12829999. Total-Long Futures-Hedging Other.....													.....0	.....373,888	.....476,105	.....0	.....0	.....662,430	.....XXX.....
1329999. Total-Long Futures.....													.....0	.....373,888	.....476,105	.....0	.....0	.....662,430	.....XXX.....
Short Futures																			
Hedging Other																			
SPU2.....	.....(32)	.....(8,000)	SPXCME0912, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index..	.09/20/2012...	CME.....	.06/29/2012...	.....1,130.6875	.....1,356.4000	.....(1,805,700)	- .....	.....(1,805,700)	.....(1,805,700)	- .....	- .....	.....560,000	100.....
13429999. Total-Short Futures-Hedging Other.....													.....0	.....(1,805,700)	.....(1,805,700)	.....0	.....0	.....560,000	.....XXX.....
1389999. Total-Short Futures.....													.....0	.....(1,805,700)	.....(1,805,700)	.....0	.....0	.....560,000	.....XXX.....
1409999. Total-Hedging Other.....													.....0	.....(1,431,812)	.....(1,329,595)	.....0	.....0	.....1,222,430	.....XXX.....
1449999. TOTAL.....													.....0	.....(1,431,812)	.....(1,329,595)	.....0	.....0	.....1,222,430	.....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

QE07

Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART D

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			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....1,222,430	.....1,222,430
NAIC 1 Designation											
SOCGEN.....	...Y.....	...Y.....	.....0	.....0	.....(1,364,593)	.....0	.....0	.....(1,364,593)	.....0	.....13	.....0
0299999. Total NAIC 1 Designation.....			.....0	.....0	.....(1,364,593)	.....0	.....0	.....(1,364,593)	.....0	.....13	.....0
0899999. Totals.....			.....0	.....0	.....(1,364,593)	.....0	.....0	.....(1,364,593)	.....0	.....1,222,443	.....1,222,430

QE08

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
46625H GT 1	JPMORGAN CHASE & CO		1	2,023,600	2,023,994	10/01/2012...
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			2,023,600	2,023,994	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1		4	814,178	930,923	02/25/2038...
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			814,178	930,923	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
06424H BN 6	BANC OF A LARGE LN 2005-MIB1		1	378,741	380,415	03/15/2022...
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A		1	779,891	797,472	11/15/2018...
03064U AA 8	AMERICREDIT AUTO REC TR 2012-1		1	598,110	597,922	02/08/2013...
05377R AB 0	AESOP FUNDING II LLC 2009-1A		1	507,405	507,558	10/20/2013...
06052G AC 2	BANK OF AMERICA AUT TR 2009-3A		1	178,329	178,318	12/15/2013...
161571 CH 5	CHASE ISSUANCE TR		1	278,856	278,671	10/15/2014...
34528Q AH 7	FORD CREDIT FLOORPLAN MSTR TR		1	5,016,150	5,015,849	09/15/2014...
36159J BM 2	GE CAP CC MASTER NOTE 2009-2		1	2,275,000	2,277,886	07/15/2015...
74112V AA 9	PRESTIGE AUTO REC TR 2012-1A		1	1,243,355	1,239,043	04/15/2013...
80282V AA 0	SANTANDER DR AUTO REC 2012-2		1	741,683	741,417	03/15/2013...
80282W AA 8	SANTANDER DR AUTO REC 2012-3		1	1,246,346	1,245,657	05/15/2013...
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			13,243,865	13,260,209	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			16,081,643	16,215,126	XXX
6199999	Total - Issuer Obligations			2,023,600	2,023,994	XXX
6299999	Total - Residential Mortgage-Backed Securities			814,178	930,923	XXX
6399999	Total - Commercial Mortgage-Backed Securities			13,243,865	13,260,209	XXX
6599999	Subtotal - Bonds			16,081,643	16,215,126	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	JPMORGAN PRIME MONEY MRKT FUND			1,772,446	1,772,446	07/01/2012...
000000 00 0	MORGAN STANLEY PRIME MONEY MAR			2,306,693	2,306,693	07/01/2012...
000000 00 0	WELLS FARGO ADV HER MMKT			778,809	778,809	07/01/2012...
06538B GD 9	MITSUBISHI UFJ FINANCIAL GROUP			2,999,650	2,999,650	07/13/2012...
6117P4 G5 3	MONT BLANC CAPITAL CORP			1,999,900	1,999,900	07/05/2012...
7588R0 GL 5	REGENCY MARKETS NO 1 LLC			2,999,445	2,999,445	07/20/2012...
8342E2 GA 0	SOLITAIRE FUNDING LLC			3,999,630	3,999,630	07/10/2012...
85324T JE 7	STANDARD CHARTERED PLC			999,145	999,145	09/14/2012...
85324T JJ 6	STANDARD CHARTERED PLC			1,998,243	1,998,243	09/18/2012...
85324T LM 6	STANDARD CHARTERED PLC			1,996,345	1,996,345	11/21/2012...
96122G K1 2	WESTPAC BANKING CORP			1,997,954	1,997,954	10/01/2012...
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			23,848,259	23,848,259	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	BANK OF NOVA SCOTIA			1,000,000	1,000,000	11/13/2012...
000000 00 0	CANCARA ASSET SECUR LLC			2,999,562	2,999,562	07/16/2012...
000000 00 0	CONCORD MINUTEMEN CAPITAL CO L			1,999,929	1,999,929	07/05/2012...
000000 00 0	DEUTSCHE BK AG			2,999,175	2,999,175	07/31/2012...
000000 00 0	GEMINI SECURITIZATION CORP			2,999,973	2,999,973	07/02/2012...
000000 00 0	JPMORGAN CHASE & CO			2,000,043	2,000,043	09/12/2012...
000000 00 0	KELLS FUNDING			2,997,887	2,997,887	09/04/2012...
000000 00 0	MIZUHO FINANCIAL GROUP INC			1,999,553	1,999,553	07/24/2012...
000000 00 0	NIEUW AMSTERDAM REC			2,999,967	2,999,967	07/03/2012...
000000 00 0	SALISBURY REC CO LLC			1,999,890	1,999,890	07/10/2012...
000000 00 0	SKANDINAVISKA ENSKILDA BANKEN			2,999,631	2,999,631	07/16/2012...
000000 00 0	STRAIGHT A FUNDING LLC			3,999,480	3,999,480	07/27/2012...
000000 00 0	SURREY FUNDING CORP			3,998,805	3,998,805	08/13/2012...
000000 00 0	SWEDBANK			2,999,251	2,999,251	08/01/2012...
000000 00 0	TRI PARTY REPO GOLDMAN SACHS			3,000,000	3,000,000	07/26/2012...
000000 00 0	BANK OF AMERICA CORP			2,000,000	2,000,000	07/30/2012...
000000 00 0	MORGAN STANLEY			4,000,000	4,000,000	08/27/2012...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)			46,993,146	46,993,146	XXX
9999999	Totals			86,923,048	87,056,530	XXX

General Interrogatories:

- The activity for the year to date: Fair Value \$....(2,499,639) Book/Adjusted Carrying Value \$....(2,567,958)
- Average balance for the year to date: Fair Value \$....99,195,213 Book/Adjusted Carrying Value \$....99,346,231
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$....15,267,465 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$....814,178 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....86,923,048 Book/Adjusted Carrying Value \$.....87,056,530

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Allfirst.....	Baltimore, Maryland.....	0.000	0	0	(13,173)	(9,459)	(46,244)	XXX..
Bank of America.....	Clearwater, Florida.....	0.000	0	0	37,056	25,963	25,000	XXX..
Bank of America.....	Dallas, Texas.....	0.000	0	0	0	(8)	7,925	XXX..
Bank of America.....	Little Rock, Arkansas.....	0.000	0	0	29,446	102,918	25,026	XXX..
Bank of New York.....	New York, New York.....	0.000	0	0	(2,828,805)	(2,598,405)	(3,813,644)	XXX..
Bank One.....	Chicago, Illinois.....	0.000	0	0	615	0	0	XXX..
Bank One.....	Phoenix, Arizona.....	0.000	0	0	995	2,378	569	XXX..
Chase Manhattan Bank.....	New York, New York.....	0.000	0	0	2,626,564	2,116,218	2,283,980	XXX..
Citibank.....	New York, New York.....	0.000	0	0	0	0	(103)	XXX..
First Union National Bank of Florida.....	Jacksonville, Florida.....	0.000	0	0	876,875	747,744	563,438	XXX..
HSBC Bank USA.....	New York, New York.....	0.000	0	0	157,063	815,396	327,307	XXX..
Investors Bank & Trust Co.....	Boston, Massachusetts.....	0.000	0	0	170,616	126,030	128,386	XXX..
M&T Bank.....	Baltimore, Maryland.....	0.000	0	0	2,276,420	(79,823)	443,425	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	1,076,422	1,473,855	496,066	XXX..
Wachovia Bank.....	Charlotte, North Carolina.....	0.000	0	0	257,190	63,014	16,628	XXX..
Wells Fargo Bank.....	San Fransico, California.....	0.000	0	0	0	0	607	XXX..
Wells Fargo Bank.....	Minneapolis, Minnesota.....	0.000	0	0	1,460	1,103	961	XXX..
0199999. Total Open Depositories.....	..XXX.....	..XXX.....	0	0	4,688,744	2,806,924	479,327	XXX..
0399999. Total Cash on Deposit.....	..XXX.....	..XXX.....	0	0	4,688,744	2,806,924	479,327	XXX..
0499999. Cash in Company's Office.....	..XXX.....	..XXX.....	XXX	XXX	2,350	2,350	2,350	XXX..
0599999. Total Cash.....	..XXX.....	..XXX.....	0	0	4,691,094	2,809,274	481,677	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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
CHARIOT FUNDING CP 144A.....		05/29/2012	0.180	07/25/2012	24,997,000	.0	4,125
GOTHAM FUNDING CORP CP 144A.....		05/22/2012	0.220	07/23/2012	9,998,655	.0	2,444
SALISBURY REC CO LLC CP 144A.....		06/13/2012	0.240	07/23/2012	24,996,333	.0	3,000
STRAIGHT A FUNDING LLC CP 144A.....		04/13/2012	0.180	07/10/2012	24,998,875	.0	9,875
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					84,990,863	.0	19,444
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					84,990,863	.0	19,444
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					84,990,863	.0	19,444
8399999. Subtotals - Bonds.....					84,990,863	.0	19,444
Sweep Accounts							
CITIBANK MONEY MARKET AMARILLO.....		06/28/2012	0.041		88,630	.3	0
CITIBANK MONEY MARKET.....		06/04/2012	0.041		20,627	.0	2
8499999. Total - Sweep Accounts.....					109,257	.3	2
8699999. Total - Cash Equivalents.....					85,100,120	.3	19,446

QE12