



QUARTERLY STATEMENT
AS OF June 30, 2011
OF THE CONDITION AND AFFAIRS OF THE
Paramount Health Care

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	95189	Employer's ID Number	341549926
Organized under the Laws of			State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	04/22/1987		Commenced Business	01/01/1988		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH 43537 (City, or Town, State and Zip Code)			
Main Administrative Office			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH 43537 (City or Town, State and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Mail Address	1901 Indian Wood Circle (Street and Number or P.O. Box)		Maumee, OH 43537 (City, or Town, State and Zip Code)			
Primary Location of Books and Records			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH 43537 (City, or Town, State and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Internet Web Site Address	www.paramounthealthcare.com					
Statutory Statement Contact	Mary Kathereen Siefke, Mrs. (Name)		(419)887-2909 (Area Code)(Telephone Number)(Extension)			
	mary.siefke@promedica.org (E-Mail Address)		(419)887-2020 (Fax Number)			

OFFICERS

Name	Title
Harold Lee Dunn Mr.	Chairman
John Charles Randolph Mr.	President
Kathleen Sheline Hanley Ms.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

John David Meier M.D.
Mark Henry Moser Mr.

Jeffrey William Martin Mr.

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.
James Fredrick Weber Mr.
Harold Lee Dunn Mr.
Thomas Philip Cox M.D.
Steven R. Zirkel Mr.

Richard Dean Heltzel Mr.
John Charles Randolph Mr.
Calvin Joseph Lawshe Mr.
Russell Leo Dempsey Mr.
Timothy Ingraham Martindale Mr.

State of Ohio
County of Lucas ss

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of the 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) John Charles Randolph (Printed Name) 1. President (Title)	(Signature) Jeffrey William Martin (Printed Name) 2. VP, Operations & Finance (Title)	(Signature) Jeffrey Craig Kuhn (Printed Name) 3. Secretary (Title)
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Subscribed and sworn to before me this _____ day of _____, 2011

a. Is this an original filing?
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached

Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Richard Lawrence Munk M.D.	Deborah Anne Dickenson Peters Ms.
Timothy Bublick Mr. #	Cathy Lynn Cantor M.D. #
Mark Leslie Ferris Mr. #	David Scott Hickman Mr. #
Dale Joseph Seymour Mr. #	Bryan Lee Wesselman Mr. #

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	84,010,809		84,010,809	80,543,613
2.	Stocks:				
2.1	Preferred stocks				
2.2	Common stocks	24,109,003		24,109,003	22,533,337
3.	Mortgage loans on real estate:				
3.1	First liens				
3.2	Other than first liens				
4.	Real estate:				
4.1	Properties occupied by the company (less \$.....0 encumbrances)				
4.2	Properties held for the production of income (less \$.....0 encumbrances)				
4.3	Properties held for sale (less \$.....0 encumbrances)				
5.	Cash (\$.....3,970,826), cash equivalents (\$.....0) and short-term investments (\$.....27,068,342)	31,039,168		31,039,168	26,149,691
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	1,591,333		1,591,333	20,144,811
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	140,750,313		140,750,313	149,371,453
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	753,318		753,318	800,635
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	2,787,979	72,060	2,715,919	552,763
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)				
15.3	Accrued retrospective premiums				
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers				485,941
16.2	Funds held by or deposited with reinsured companies				
16.3	Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans	1,141,864	1,027	1,140,837	
18.1	Current federal and foreign income tax recoverable and interest thereon				365,316
18.2	Net deferred tax asset	10,480,689	5,736,391	4,744,298	4,709,560
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	929,671	762,381	167,290	402,647
21.	Furniture and equipment, including health care delivery assets (\$.....0)	425,398	425,398		
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	592,288		592,288	3,360,182
24.	Health care (\$.....810,466) and other amounts receivable	1,069,028	258,562	810,466	622,924
25.	Aggregate write-ins for other than invested assets	259,240	259,240		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	159,189,788	7,515,059	151,674,729	160,671,421
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	159,189,788	7,515,059	151,674,729	160,671,421
DETAILS OF WRITE-INS					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	AR	14,097	14,097		
2502.	Prepays	195,143	195,143		
2503.	Deposits	50,000	50,000		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	259,240	259,240		

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less \$.....98,100 reinsurance ceded)	26,656,297		26,656,297	24,079,362
2.	Accrued medical incentive pool and bonus amounts	(54,733)		(54,733)	210,873
3.	Unpaid claims adjustment expenses	1,307,000		1,307,000	1,199,128
4.	Aggregate health policy reserves	1,855,356		1,855,356	840,601
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	2,455,785		2,455,785	2,358,443
9.	General expenses due or accrued	32,388,476		32,388,476	31,932,521
10.1	Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))	31,294		31,294	
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others	216,951		216,951	302,205
13.	Remittances and items not allocated				
14.	Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)				
15.	Amounts due to parent, subsidiaries and affiliates	1,369,569		1,369,569	4,456,235
16.	Derivatives				
17.	Payable for securities	28,293,055		28,293,055	45,865,129
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties with (\$.....0 authorized reinsurers and \$.....0 unauthorized reinsurers)				
20.	Reinsurance in unauthorized companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans	11,225,775		11,225,775	6,369,004
23.	Aggregate write-ins for other liabilities (including \$.....0 current)				
24.	Total liabilities (Lines 1 to 23)	105,744,825		105,744,825	117,613,501
25.	Aggregate write-ins for special surplus funds	X X X	X X X		
26.	Common capital stock	X X X	X X X	4,700,000	4,700,000
27.	Preferred capital stock	X X X	X X X		
28.	Gross paid in and contributed surplus	X X X	X X X	40,619,246	40,619,246
29.	Surplus notes	X X X	X X X		
30.	Aggregate write-ins for other than special surplus funds	X X X	X X X		
31.	Unassigned funds (surplus)	X X X	X X X	610,658	(2,261,326)
32.	Less treasury stock, at cost:				
32.1	0 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.2	0 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	45,929,904	43,057,920
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	151,674,729	160,671,421
DETAILS OF WRITE-INS					
2301.					
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
2501.		X X X	X X X		
2502.		X X X	X X X		
2503.		X X X	X X X		
2598.	Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.		X X X	X X X		
3002.		X X X	X X X		
3003.		X X X	X X X		
3098.	Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	X X X	283,387	289,745	578,004
2.	Net premium income (including \$.....0 non-health premium income)	X X X	139,654,908	139,373,510	280,859,301
3.	Change in unearned premium reserves and reserves for rate credits	X X X			
4.	Fee-for-service (net of \$.....0 medical expenses)	X X X			
5.	Risk revenue	X X X			
6.	Aggregate write-ins for other health care related revenues	X X X			
7.	Aggregate write-ins for other non-health revenues	X X X			
8.	Total revenues (Lines 2 to 7)	X X X	139,654,908	139,373,510	280,859,301
Hospital and Medical:					
9.	Hospital/medical benefits		98,845,307	98,816,789	194,651,351
10.	Other professional services		786,557	984,510	2,067,196
11.	Outside referrals				
12.	Emergency room and out-of-area		9,549,745	10,265,619	20,554,396
13.	Prescription drugs		15,781,478	14,452,609	28,137,570
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts		(90,036)	571,762	1,153,694
16.	Subtotal (Lines 9 to 15)		124,873,051	125,091,289	246,564,207
Less:					
17.	Net reinsurance recoveries		96,779	653,781	814,429
18.	Total hospital and medical (Lines 16 minus 17)		124,776,272	124,437,508	245,749,778
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$.....1,351,455 cost containment expenses		1,989,677	2,264,596	7,491,495
21.	General administrative expenses		12,647,662	11,789,265	44,809,896
22.	Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)				
23.	Total underwriting deductions (Lines 18 through 22)		139,413,611	138,491,369	298,051,169
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	241,297	882,141	(17,191,868)
25.	Net investment income earned		742,079	1,055,336	1,660,038
26.	Net realized capital gains (losses) less capital gains tax of \$.....0		2,578,874	2,559,910	4,142,258
27.	Net investment gains or (losses) (Lines 25 plus 26)		3,320,953	3,615,246	5,802,296
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]				
29.	Aggregate write-ins for other income or expenses		4,794	16,844	22,083
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	3,567,044	4,514,231	(11,367,489)
31.	Federal and foreign income taxes incurred	X X X	999,512	1,546,491	2,806,712
32.	Net income (loss) (Lines 30 minus 31)	X X X	2,567,532	2,967,740	(14,174,201)
DETAILS OF WRITE-INS					
0601.		X X X			
0602.		X X X			
0603.		X X X			
0698.	Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X			
0701.		X X X			
0702.		X X X			
0703.		X X X			
0798.	Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.					
1402.					
1403.					
1498.	Summary of remaining write-ins for Line 14 from overflow page				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901.	Other Expense		4,794	16,844	22,083
2902.					
2903.					
2998.	Summary of remaining write-ins for Line 29 from overflow page				
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		4,794	16,844	22,083

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT				
33.	Capital and surplus prior reporting year	43,057,920	56,059,676	56,059,676
34.	Net income or (loss) from Line 32	2,567,532	2,967,740	(14,174,201)
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	(27,856)	(1,653,927)	829,365
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax	19,739		8,114,918
39.	Change in nonadmitted assets	312,569	859,847	(5,271,838)
40.	Change in unauthorized reinsurance			
41.	Change in treasury stock			
42.	Change in surplus notes			
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
44.1	Paid in			
44.2	Transferred from surplus (Stock Dividend)			
44.3	Transferred to surplus			
45.	Surplus adjustments:			
45.1	Paid in			
45.2	Transferred to capital (Stock Dividend)			
45.3	Transferred from capital			
46.	Dividends to stockholders			(2,500,000)
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	2,871,984	2,173,660	(13,001,756)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	45,929,904	58,233,336	43,057,920
DETAILS OF WRITE-INS				
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page			
4799.	TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

		1	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	138,681,484	139,089,600	280,079,583
2.	Net investment income	1,238,349	1,430,103	2,687,855
3.	Miscellaneous income			
4.	Total (Lines 1 to 3)	139,919,833	140,519,703	282,767,438
5.	Benefit and loss related payments	122,217,942	123,735,213	251,385,938
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	10,353,810	10,637,205	25,380,019
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	617,901	2,483,952	2,263,159
10.	Total (Lines 5 through 9)	133,189,653	136,856,370	279,029,116
11.	Net cash from operations (Line 4 minus Line 10)	6,730,180	3,663,333	3,738,322
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	178,091,885	203,041,004	395,710,913
12.2	Stocks	9,242,598	4,286,232	7,758,511
12.3	Mortgage loans			
12.4	Real estate			
12.5	Other invested assets			
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7	Miscellaneous proceeds	1,047,924	12,727,092	12,883,361
12.8	Total investment proceeds (Lines 12.1 to 12.7)	188,382,407	220,054,328	416,352,785
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	180,943,106	207,610,424	395,596,669
13.2	Stocks	9,398,694	4,430,088	8,101,461
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			
13.6	Miscellaneous applications		6,400	479,621
13.7	Total investments acquired (Lines 13.1 to 13.6)	190,341,800	212,046,912	404,177,752
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Lines 13.7 and 14)	(1,959,393)	8,007,416	12,175,033
Cash from Financing and Miscellaneous Sources				
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes			
16.2	Capital and paid in surplus, less treasury stock			
16.3	Borrowed funds			
16.4	Net deposits on deposit-type contracts and other insurance liabilities			
16.5	Dividends to stockholders			2,500,000
16.6	Other cash provided (applied)	118,690	2,046,653	1,699,415
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	118,690	2,046,653	(800,585)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS				
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	4,889,477	13,717,402	15,112,770
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	26,149,691	11,036,921	11,036,921
19.2	End of period (Line 18 plus Line 19.1)	31,039,168	24,754,323	26,149,691

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	48,835	61	35,812					12,962		
2. First Quarter	47,250	63	34,331					12,856		
3. Second Quarter	46,548	56	33,746					12,746		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	283,387	376	206,030					76,981		
Total Member Ambulatory Encounters for Period:										
7. Physician	10,432	7	5,290					5,135		
8. Non-Physician	28,905	24	16,630					12,251		
9. Total	39,337	31	21,920					17,386		
10. Hospital Patient Days Incurred	38,167	10	11,140					27,017		
11. Number of Inpatient Admissions	4,637	2	2,001					2,634		
12. Health Premiums Written (a)	140,596,076	235,059	66,569,840					73,791,177		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	140,596,076	235,059	66,569,840					73,791,177		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	122,535,057	74,261	55,467,981					66,992,815		
18. Amount Incurred for Provision of Health Care Services	124,873,051	72,259	55,373,243					69,427,549		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....65,942,277.

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

Aging Analysis of Unpaid Claims						
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 days	Over 120 Days	Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	5,567,355	1,595,734	243,718	54,830	553,485	8,015,122
0499999 Subtotals	5,567,355	1,595,734	243,718	54,830	553,485	8,015,122
0599999 Unreported claims and other claim reserves						18,739,275
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						26,754,397
0899999 Accrued Medical Incentive Pool And Bonus Amounts						(54,733)

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business		Claims Paid Year to Date		Liability End of Current Quarter		5	6
		1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
		On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1.	Comprehensive (hospital & medical)	9,197,092	46,357,372	202,464	10,340,925	9,399,556	10,490,508
2.	Medicare Supplement						
3.	Dental only						
4.	Vision only						
5.	Federal Employees Health Benefits Plan						
6.	Title XVIII - Medicare	11,856,661	55,117,188	167,101	15,945,807	12,023,762	13,588,854
7.	Title XIX - Medicaid						
8.	Other health						
9.	Health subtotal (Lines 1 to 8)	21,053,753	101,474,560	369,565	26,286,732	21,423,318	24,079,362
10.	Healthcare receivables (a)		1,069,028				830,088
11.	Other non-health						
12.	Medical incentive pools and bonus amounts	210,873	(35,303)		(54,733)	210,873	210,873
13.	Totals (Lines 9 - 10 + 11 + 12)	21,264,626	100,370,229	369,565	26,231,999	21,634,191	23,460,147

(a) Excludes \$.00 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Paramount Insurance Company (the “Company”) are presented on a basis of accounting practices prescribed by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the 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 practices by the State of Ohio.

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

	State of Domicile Ohio	Jun. 30 2011	Dec. 31 2010
NET INCOME			
Paramount Health Care state basis		2,567,532	(14,174,201)
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		2,567,532	(14,174,201)
SURPLUS			
Paramount Health Care state basis		45,929,904	43,057,920
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		45,929,904	43,057,920

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts. Expenses incurred in connections with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds are stated at amortized cost.
3. Common stock investments are stated at Fair Market Value.
4. The Company does not have any preferred stock investments.
5. The Company does not invest in mortgage loans.
6. The Company has no investments in loan-backed securities.
7. The Company has no investments in subsidiaries.
8. The Company has no investments in joint ventures.
9. The Company does not invest in derivatives.

Notes to Financial Statement

- 10. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
- 11. Unpaid losses and loss adjustment expenses include an amount from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.
- 12. The Company’s capitalization policy is those qualifying expenses over \$1,000.
- 13. The Company estimates its pharmaceutical rebate receivables based on historical recoveries per script and the number of scripts written.

2. Accounting Changes and Corrections of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

-NOT APPLICABLE

5. Investments

- D.
 - 1. When necessary the Company obtains prepayment information from its custodial bank for use in determining whether an other-than-temporary impairment has occurred.
 - 2. None
 - 3. None
 - 4. None
 - 5. None

6. Joint ventures, Partnerships and Limited Liability Companies

-NOT APPLICABLE

7. Investment Income

No significant change.

8. Derivative Instruments

-NOT APPLICABLE

9. Income Taxes

No significant change.

10. Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

11. Debt

-NOT APPLICABLE

Notes to Financial Statement

12.

Retirement Plans, Deferred Compensation, Postemployment Benefits

No significant change.
13.

Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

No significant change.
14.

Contingencies

-NOT APPLICABLE
15.

Leases

No significant change.
16.

Off-Balance Sheet Risk

No significant change.
17.

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

-NOT APPLICABLE
18.

Gain or loss to the Reporting Entity from Uninsured A&H Plans and the uninsured Portion of partially Insured Plans

No significant change.
19.

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

-NOT APPLICABLE
20.

Fair Value Measurement

Assets Measured at Fair Value on a Recurring Basis

	2011		
	Level 1	Level 2	Level 3
Equity securities	\$ 24,109,003		
Total assets at Fair Value	\$ 24,109,003	\$ -	

	2010		
	Level 1	Level 2	Level 3
Equity securities	\$ 22,533,337		
Total assets at Fair Value	\$ 22,533,337	\$ -	
21.

Other Items

No significant change.
22.

Subsequent Events

-NOT APPLICABLE
23.

Reinsurance

No significant change.
24.

Retrospectively Rated Contracts

Notes to Financial Statement

-NOT APPLICABLE

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2010 were \$25,278,490. As of June 30, 2011, \$21,373,059 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$369,565 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Commercial and Medicare lines of insurance. Therefore, there has been a \$3,535,866 favorable prior-year development since December 31, 2010 to June 30, 2011. The decrease is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

-NOT APPLICABLE

27. Structured Settlements

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

29. Participating Policies

-NOT APPLICABLE

30. Premium Deficiency Reserves

-NOT APPLICABLE

31. Anticipated Salvage and Subrogation

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[] N/A[X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes[] No[X]
- 2.2 If yes, date of change:

.....
3. Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y - Part 1 - organizational chart.

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

Yes[] No[X]
- 4.2 If yes, provide the 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	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes[] No[X] N/A[]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

.....12/31/2010
- 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.

.....12/31/2005
- 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).

.....03/14/2007
- 6.4 By what department or departments?
ODI
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

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

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

Yes[] No[X]
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?

Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC
.....		Yes[] No[X]	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]

- 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?
(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.

Yes[X] No[]
- 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]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$.....444,699

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

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

\$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes[] No[X]

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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		
14.22 Preferred Stock		
14.23 Common Stock		
14.24 Short-Term Investments		
14.25 Mortgages Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above		

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.
- Yes[] No[X]
Yes[] No[] N/A[X]
16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, F - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?
- Yes[X] No[]
- 16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	Three Mellon Center, Suite 153-3925, Pittsburg, PA ..

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?
16.4 If yes, give full and complete information relating thereto:
- Yes[] No[X]

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

16.5 Identify all investment advisors, brokers/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
See below.		

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
17.2 If no, list exceptions:
- Yes[X] No[]

STATEMENT AS OF **June 30, 2011** OF THE **Paramount Health Care**

General Interrogatories Part 1 Attachments

Broker Code	Broker Name
ORK	AVONDALE PARTNERS LLC, NASHVILLE
RBC	BAIRD, ROBERT W & CO INC, MILWAUKEE
YQD	BARCLAYS CAPITAL LE, JERSEY CITY
DKK	BENCHMARK COMPANY LLC, BROOKLYN
SAN	BERNSTEIN SANFORD C & CO, NEW YORK
BFT	BMO CAPITAL MARKETS CORP, NEW YORK
BCH	BROADCOURT CAP CORP/SUB OF MLPF&S,NY
G9W	BTIG LLC, JERSEY CITY
ANV	CANACCORD GENUITY INC, JERSEY CITY
CAN	CANTOR FITZGERALD & CO INC, NEW YORK
K82	CITATION GROUP/BCC CLRG, NEW YORK
SHY	CITIGROUP GBL MKTS INC, NEW YORK
SSI	CLEARVIEW CORRESPONDENT SRVS,LLC,RICHMON
ASJ	COLLINS STEWART LLC, NEW YORK
TFF	COWEN AND COMPANY LLC, NEW YORK
FOB	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)
V6S	CUTTONE & CO INC, JERSEY CITY
DVI	DAVIDSON(D A) & CO INC, NEW YORK
ALX	DEUTSCHE BK SECS INC, NY (NWSCUS33)
A46	DOUGHERTY COMPANY, BROOKLYN
P92	DOWLING & PARTNERS, JERSEY CITY
RCB	FRIEDMAN BILLINGS, WASHINGTON DC
GOL	GOLDMAN SACHS & CO, NY
SLK	GOLDMAN SACHS EXECUTION & CLEARING, NY
PGI	HEFLIN & CO LLC, JERSEY CITY
IET	INSTINET CORP, NY
EUI	INVESTMENT TECHNOLOGY GROUP, NEW YORK
RTG	ISI GROUP INC, NY
74L	J P MORGAN SECURITIES INC, BROOKLYN
JAN	JANNEY MONTGOMERY SCOTT, PHILADELPHIA
JEF	JEFFERIES & CO INC, NEW YORK
CSK	JMP SECURITIES, SAN FRANCISCO
HKI	KEEFE BRUYETTE AND WOODS, JERSEY CITY
MCD	KEYBANC CAPITAL MARKETS INC, NEW YORK
KNG	KING (CL) & ASSOCIATES, ALBANY
BJO	KNIGHT DIRECT LLC, JERSEY CITY
B2T	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY
AM8	LEERINK SWANN & CO, JERSEY CITY
805	LIQUIDNET INC, BROOKLYN
B6K	Longbow Securities LLC, JERSEY CITY
T86	MACQUARIE SECURITIES(USA)INC JERSEY CITY
MER	MERRILL LYNCH PIERCE FENNER SMITH INC NY
WAS	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS
MGK	MORGAN KEEGAN & CO INC, MEMPHIS
MOS	MORGAN STANLEY & CO INC, NY
NEE	NEEDHAM & CO, NEW YORK
FAH	OPPENHEIMER & CO INC, NEW YORK
XWR	PACIFIC CREST SEC, PORTLAND
PHF	PIPELINE TRADING SYSTEMS LLC, NEW YORK
PIP	PIPER JAFFRAY & CO, MINNEAPOLIS
89G	PULSE TRADING LLC, BOSTON
RAY	RAYMOND JAMES & ASSOC INC, ST PETERSBURG
DAB	RBC CAPITAL MARKETS CORP, MINNEAPOLIS
JEI	SIDOTI & CO LLC, NEW YORK
T9U	STATE STREET BROKERAGE SVCS, BOSTON
SHS	STEPHENS INC, LITTLE ROCK
STI	STIFEL NICOLAUS
BIT	SUNTRUST CAPITAL MARKETS INC, ATLANTA
SBI	UBS SECURITIES LLC, STAMFORD
WED	WEDBUSH MORGAN SECS INC, LOS ANGELES
WEQ	WEEDEN & CO, NEW YORK
IY6	WELLS FARGO SECURITIES LLC, CHARLOTTE
BWC	WILLIAM BLAIR & CO, CHICAGO

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	90.000%
1.2 A&H cost containment percent	1.000%
1.3 A&H expense percent excluding cost containment expenses	10.000%
2.1 Do you act as a custodian for health savings accounts?	Yes[] No[X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$..... 0
2.3 Do you act as an administrator for health savings accounts?	Yes[] No[X]
2.4 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)
Accident and Health - Non-affiliates						
93440	06-1041332	01/01/2011	HM LIFE INS CO	PA	SSL/A/G	Yes[X] No[]
93440	06-1041332	01/01/2011	HM LIFE INS CO	PA	SSL/A/I	Yes[X] No[]

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS
Current Year to Date - Allocated by States and Territories

		1	Direct Business Only							
			2	3	4	5	6	7	8	9
State, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama (AL)	N								
2.	Alaska (AK)	N								
3.	Arizona (AZ)	N								
4.	Arkansas (AR)	N								
5.	California (CA)	N								
6.	Colorado (CO)	N								
7.	Connecticut (CT)	N								
8.	Delaware (DE)	N								
9.	District of Columbia (DC)	N								
10.	Florida (FL)	N								
11.	Georgia (GA)	N								
12.	Hawaii (HI)	N								
13.	Idaho (ID)	N								
14.	Illinois (IL)	N								
15.	Indiana (IN)	N								
16.	Iowa (IA)	N								
17.	Kansas (KS)	N								
18.	Kentucky (KY)	N								
19.	Louisiana (LA)	N								
20.	Maine (ME)	N								
21.	Maryland (MD)	N								
22.	Massachusetts (MA)	N								
23.	Michigan (MI)	N								
24.	Minnesota (MN)	N								
25.	Mississippi (MS)	N								
26.	Missouri (MO)	N								
27.	Montana (MT)	N								
28.	Nebraska (NE)	N								
29.	Nevada (NV)	N								
30.	New Hampshire (NH)	N								
31.	New Jersey (NJ)	N								
32.	New Mexico (NM)	N								
33.	New York (NY)	N								
34.	North Carolina (NC)	N								
35.	North Dakota (ND)	N								
36.	Ohio (OH)	L	66,804,899	73,791,177					140,596,076	
37.	Oklahoma (OK)	N								
38.	Oregon (OR)	N								
39.	Pennsylvania (PA)	N								
40.	Rhode Island (RI)	N								
41.	South Carolina (SC)	N								
42.	South Dakota (SD)	N								
43.	Tennessee (TN)	N								
44.	Texas (TX)	N								
45.	Utah (UT)	N								
46.	Vermont (VT)	N								
47.	Virginia (VA)	N								
48.	Washington (WA)	N								
49.	West Virginia (WV)	N								
50.	Wisconsin (WI)	N								
51.	Wyoming (WY)	N								
52.	American Samoa (AS)	N								
53.	Guam (GU)	N								
54.	Puerto Rico (PR)	N								
55.	U.S. Virgin Islands (VI)	N								
56.	Northern Mariana Islands (MP)	N								
57.	Canada (CN)	N								
58.	Aggregate other alien (OT)	X X X								
59.	Subtotal	X X X	66,804,899	73,791,177					140,596,076	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	(a)..... 1	66,804,899	73,791,177					140,596,076	
DETAILS OF WRITE-INS										
5801.		X X X								
5802.		X X X								
5803.		X X X								
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X								
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X								

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

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

No significant changes noted.

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

No

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

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF **June 30, 2011** OF THE **Paramount Health Care**

SCHEDULE A - VERIFICATION

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	103,076,950	98,397,725
2. Cost of bonds and stocks acquired	190,341,799	403,698,131
3. Accrual of discount	11,152	29,202
4. Unrealized valuation increase (decrease)	(94,375)	1,312,077
5. Total gain (loss) on disposals	2,578,874	4,145,567
6. Deduct consideration for bonds and stocks disposed of	187,334,483	403,469,424
7. Deduct amortization of premium	460,105	1,029,928
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		6,400
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	108,119,812	103,076,950
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	108,119,812	103,076,950

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)	109,768,096	97,057,570	95,795,198	(218,931)	109,768,096	110,811,536		112,670,920
2. Class 2 (a)	278,286		9,598	(1,073)	278,286	267,615		264,714
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	110,046,382	97,057,570	95,804,797	(220,004)	110,046,382	111,079,151		112,935,634
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	110,046,382	97,057,570	95,804,797	(220,004)	110,046,382	111,079,151		112,935,634

(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 \$.....27,068,342; 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	27,068,342	X X X	27,068,342	106	

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	32,392,020	12,441,790
2.	Cost of short-term investments acquired	1,828,049	33,153,846
3.	Accrual of discount		132
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	7,148,869	13,171,459
7.	Deduct amortization of premium	2,858	32,289
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	27,068,342	32,392,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	27,068,342	32,392,020

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - Verification
(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of cash equivalents acquired		2,120,688
3.	Accrual of discount		236
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		2,120,924
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810QN1	U S TREASURY BONDS		05/16/2011	BARCLAYS CAPITAL INC, NEW YORK	X X X	5,406	5,000.00	60	1
912828QM5	U S TREASURY NOTE		05/17/2011	TD SECS (USA) INC, NEW YORK	X X X	95,178	95,000.00	8	1
912828QF0	U S TREASURY NOTE		05/25/2011	BARCLAYS CAPITAL INC, NEW YORK	X X X	170,649	170,000.00	101	1
912828QN3	U S TREASURY NOTE		06/17/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	2,154,220	2,127,000.00	3,810	1
912828QS2	U S TREASURY NOTE		06/10/2011	CIBC WORLD MARKETS CORP, NEW YORK	X X X	40,053	40,000.00	1	1
912828QP8	U S TREASURY NOTE		06/08/2011	NOMURA SECS, NEW YORK	X X X	159,981	160,000.00	9	1
912828QA1	U S TREASURY NOTE		05/25/2011	DAIWA SECS AMER INC, NEW YORK	X X X	3,535,781	3,469,000.00	9,827	1
912828KD1	U S TREASURY NOTE		05/26/2011	GOLDMAN SACHS & CO, NY	X X X	1,455,221	1,456,000.00	8,922	1
912828QB9	U S TREASURY NOTE		04/01/2011	TD SECS (USA) INC, NEW YORK	X X X	40,000	40,000.00	13	1
912828PX2	U S TREASURY NOTE		05/13/2011	CIBC WORLD MARKETS CORP, NEW YORK	X X X	51,557	50,000.00	391	1
912828QC7	U S TREASURY NOTE		05/05/2011	CIBC WORLD MARKETS CORP, NEW YORK	X X X	120,165	120,000.00	22	1
912828QD5	US TREAS-CPI		05/09/2011	MORGAN STANLEY & CO INC, NY	X X X	1,304,589	1,260,000.00	108	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	9,132,801	8,992,000.00	23,270	X X X
Bonds - All Other Governments									
1107098Z8	BRITISH COLUMBIA PROV OF	C	05/11/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	24,995	25,000.00	1FE	1FE
68323AAE4	ONTARIO (PROVINCE OF)	C	05/19/2011	JP MORGAN CHASE/JP MORGAN INTL, NEW YORK	X X X	45,322	45,000.00	201	1FE
68323AAQ7	ONTARIO (PROVINCE OF)	C	05/03/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	29,941	30,000.00	1FE	1FE
68323AAC8	ONTARIO (PROVINCE OF)	C	06/08/2011	CIBC WORLD MARKETS CORP, NEW YORK	X X X	36,053	35,000.00	501	1FE
642869AC5	PROV OF NEW BRUNSWICK	C	06/09/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	19,941	20,000.00	1FE	1FE
1099999 Subtotal - Bonds - All Other Governments					X X X	156,251	155,000.00	702	X X X
Bonds - U.S. States, Territories and Possessions									
341150B33	FLORIDA ST		05/03/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	1,118,560	1,000,000.00	1FE	1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	1,118,560	1,000,000.00	1FE	X X X
Bonds - U.S. Special Revenue, Special Assessment									
02R060654	FHLMC 30-YR FIXED TBA		04/07/2011	GOLDMAN SACHS & CO, NY	X X X	4,118,041	3,802,000.00	1FE	1FE
31410FZ99	FNMA POOL #0888268		06/22/2011	GOLDMAN SACHS & CO, NY	X X X	1,549,007	1,406,789.30	3,048	1FE
01F062655	FNMA 30-YR FIXED TBA		04/07/2011	GOLDMAN SACHS & CO, NY	X X X	5,006,400	4,480,000.00	1FE	1FE
01F062663	FNMA 30-YR FIXED TBA		05/09/2011	GOLDMAN SACHS & CO, NY	X X X	5,030,900	4,480,000.00	1FE	1FE
01F062671	FNMA 30-YR FIXED TBA		06/09/2011	GOLDMAN SACHS & CO, NY	X X X	5,068,713	4,480,000.00	1FE	1FE
01F060675	FNMA 30-YR FIXED TBA		06/09/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	18,128,921	16,459,000.00	1FE	1FE
01F040669	FNMA 30-YR FIXED TBA		05/09/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	3,471,822	3,466,000.00	1FE	1FE
01F040651	FNMA 30-YR FIXED TBA		04/08/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	3,369,737	3,466,000.00	1FE	1FE
01F040677	FNMA 30-YR FIXED TBA		06/09/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	3,499,441	3,466,000.00	1FE	1FE
01F060667	FNMA 30-YR FIXED TBA		05/10/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	18,025,506	16,459,000.00	1FE	1FE
01F060659	FNMA 30-YR FIXED TBA		05/03/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	17,878,706	16,459,000.00	1FE	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	85,147,195	78,423,789.30	3,048	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
038222AG0	APPLIED MATERIALS INC		06/01/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	4,980	5,000.00	1FE	1FE
038222AF2	APPLIED MATERIALS INC		06/10/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	X X X	30,107	30,000.00	14	1FE
06051GEC9	BANK OF AMERICA CORP		06/08/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	307,408	295,000.00	7,467	1FE
126650BX7	CVS CAREMARK CORP		05/09/2011	BARCLAYS CAPITAL INC, NEW YORK	X X X	19,666	20,000.00	1FE	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
26442CAK0	DUKE ENERGY CAROLINAS		05/23/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	10,068	10,000.00	8	1FE
29273RAN9	ENERGY TRANSFER PARTNERS		05/09/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	74,759	75,000.00		1FE
298785FP6	EUROPEAN INVESTMENT BANK		04/05/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	19,934	20,000.00		0
298785DU7	EUROPEAN INVESTMENT BANK		05/13/2011	NOMURA SECS INTL INC, NEW YORK	X X X	45,236	40,000.00	498	1FE
428236BM4	HEWLWTT-PACKARD CO		06/17/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	45,314	45,000.00	62	1FE
45950KBN9	INTL FINANCE CORP		04/04/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	34,810	35,000.00		0
80589MAD4	SCANA CORPORATION		05/05/2011	UBS SECURITIES LLC, STAMFORD	X X X	9,974	10,000.00		1FE
92343VAV6	VERIZON COMMUNICATIONS INC		04/13/2011	UBS SECURITIES LLC, STAMFORD	X X X	22,780	20,000.00	60	1FE
931142CU5	WAL-MART STORES INC		04/15/2011	GOLDMAN SACHS & CO, NY	X X X	338,559	350,000.00	3,595	1FE
563469TN5	MANITOBA (PROVINCE OF)	C	04/19/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	24,980	25,000.00		0
28264QV27	EKSPORTFINANS ASA	F	05/18/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	14,999	15,000.00		1FE
65504LAF4	NOBLE HOLDING INTL LTD	F	05/18/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	30,233	30,000.00	348	1FE
676167BE8	OEKB OEST. KONTROLLBANK	F	05/26/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	X X X	34,820	35,000.00		1FE
22546NAD6	CREDIT SUISSE MORTGAGE C C1 A3		05/24/2011	MISCHLER FINL/EQUITIES, CORONA DELMAR	X X X	188,517	172,000.00	669	1FE
46625HHS2	JPMORGAN CHASE & CO		04/15/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	243,620	250,000.00	2,689	1FE
8399999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	1,500,762	1,482,000.00	15,409	X X X
8399997 Subtotal - Bonds - Part 3					X X X	97,055,569	90,052,789.30	42,430	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	97,055,569	90,052,789.30	42,430	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
Common Stock - Industrial and Miscellaneous (Unaffiliated)									
002824100	ABBOTT LABORATORIES		04/11/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,800.000	91,800	X X X		L
003830106	ABRAXAS PETROLEUM CORP		06/24/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,000.000	7,534	X X X		L
00817Y108	AETNA INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	3,600.000	135,185	X X X		L
02076X102	ALPHA NATURAL RESOURCES INC		06/02/2011	STOCK AND CASH MERGER WITH MASSEY ENERGY	461.250	11,138	X X X		L
023135106	AMAZON.COM INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	575.000	104,803	X X X		L
037598109	APOGEE ENTERPRISES INC		06/27/2011	CANTOR FITZGERALD & CO INC, NEW YORK	1,330.000	17,784	X X X		L
037833100	APPLE INC		06/28/2011	LIQUIDNET INC, BROOKLYN	780.000	260,364	X X X		L
039483102	ARCHER-DANIELS-MIDLAND CO		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,900.000	102,805	X X X		L
04269Q100	ARRIS GROUP INC		06/17/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,200.000	13,975	X X X		L
053807103	AVNET INC		05/13/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	515.000	19,312	X X X		L
064058100	BANK OF NEW YORK MELLON CORP/T		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	900.000	26,793	X X X		L
097023105	BOEING CO/THE		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,100.000	79,192	X X X		L
099724106	BORGWARNER INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,375.000	99,678	X X X		L
109473405	BRIGHTPOINT INC		06/13/2011	WEEDEN & CO, NEW YORK	2,280.000	22,085	X X X		L
130872104	CALIPER LIFE SCIENCES INC		06/24/2011	CANTOR FITZGERALD & CO INC, NEW YORK	320.000	2,466	X X X		L
144577103	CARRIZO OIL & GAS INC		04/18/2011	PACIFIC CREST SEC, PORTLAND	400.000	14,112	X X X		L
151020104	CELGENE CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,425.000	135,630	X X X		L
17275R102	CISCO SYSTEMS INC		05/12/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	9,890.000	171,147	X X X		L
172967424	CITIGROUP INC		06/27/2011	MERGER	2,378.000	104,809	X X X		L
172967101	CITIGROUP INC		04/25/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	18,580.000	84,337	X X X		L
177376100	CITRIX SYSTEMS INC		06/20/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	1,350.000	100,655	X X X		L
19624R106	COLONY FINANCIAL INC		04/08/2011	FRIEDMAN BILLINGS, WASHINGTON DC	5,700.000	105,924	X X X		L
20030N101	COMCAST CORP		05/11/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	5,155.000	125,777	X X X		L
20854P109	CONSOL ENERGY INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,000.000	100,790	X X X		L

QE04.1

SCHEDULE D - PART 3

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

QE04.2

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
126408103	CSX CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,575.000	119,130	X X X		L
126650100	CVS CAREMARK CORP		05/05/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,495.000	52,879	X X X		L
235851102	DANAHER CORP		06/20/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2,880.000	152,127	X X X		L
25388B104	DIGITAL RIVER INC		06/17/2011	OPPENHEIMER & CO INC, NEW YORK	500.000	15,192	X X X		L
25389M877	DIGITALGLOBE INC		06/17/2011	INSTINET CORP, NY	450.000	10,803	X X X		L
260543103	DOW CHEMICAL CO/THE		05/02/2011	UBS SECURITIES LLC, STAMFORD	2,650.000	107,583	X X X		L
26969P108	EAGLE MATERIALS INC		06/10/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	360.000	9,786	X X X		L
278642103	EBAY INC		06/14/2011	CITATION GROUP/BCC CLRG, NEW YORK	1,165.000	37,682	X X X		L
532457108	ELI LILLY & CO		04/06/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	3,680.000	131,557	X X X		L
268648102	EMC CORP/MASSACHUSETTS		06/23/2011	BMO CAPITAL MARKETS CORP, NEW YORK	5,420.000	144,508	X X X		L
291011104	EMERSON ELECTRIC CO		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,250.000	128,848	X X X		L
292562105	ENCORE WIRE CORP		06/23/2011	MORGAN KEEGAN & CO INC, MEMPHIS	280.000	6,594	X X X		L
30231G102	EXXON MOBIL CORP		04/29/2011	PIPELINE TRADING SYSTEMS LLC, NEW YORK	325.000	28,538	X X X		L
303726103	FAIRCHILD SEMICONDUCTOR INTERN		05/24/2011	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	470.000	8,265	X X X		L
31428X106	FEDEX CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,500.000	140,452	X X X		L
345370860	FORD MOTOR CO		06/28/2011	PULSE TRADING LLC, BOSTON	7,500.000	111,439	X X X		L
35671D857	FREEPORT-MCMORAN COPPER & GOLD		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,050.000	108,630	X X X		L
369604103	GENERAL ELECTRIC CO		04/25/2011	STEPHENS INC, LITTLE ROCK	2,260.000	45,235	X X X		L
370334104	GENERAL MILLS INC		04/25/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,660.000	100,917	X X X		L
375558103	GILEAD SCIENCES INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,150.000	89,061	X X X		L
382388106	GOODRICH CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,125.000	94,443	X X X		L
38259P508	GOOGLE INC		06/02/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	330.000	187,518	X X X		L
406216101	HALLIBURTON CO		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,150.000	98,083	X X X		L
410345102	HANESBRANDS INC		06/08/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	870.000	24,103	X X X		L
40412C101	HCA HOLDINGS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	3,150.000	100,415	X X X		L
427866108	HERSHEY CO/THE		04/26/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,750.000	98,999	X X X		L
438516106	HONEYWELL INTERNATIONAL INC		06/13/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,375.000	135,695	X X X		L
446413106	HUNTINGTON INGALLS INDUSTRIES		06/20/2011	STIFEL NICOLAUS	855.000	32,721	X X X		L
44919P508	IAC/INTERACTIVECORP		05/23/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	630.000	22,526	X X X		L
452327109	ILLUMINA INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,100.000	75,149	X X X		L
450911102	ITT CORP		06/17/2011	CITIGROUP GBL MKTS INC, NEW YORK	715.000	40,776	X X X		L
478160104	JOHNSON & JOHNSON		04/18/2011	BROADCOURT CAP CORP/SUB OF MLPF&S,NY	350.000	21,293	X X X		L
521865204	LEAR CORP		06/29/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,115.000	151,144	X X X		L
57636Q104	MASTERCARD INC		06/08/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	420.000	118,140	X X X		L
580645109	MCGRAW-HILL COS INC/THE		05/13/2011	LIQUIDNET INC, BROOKLYN	920.000	37,817	X X X		L
585055106	MEDTRONIC INC		04/11/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,265.000	91,541	X X X		L
552715104	MEMC ELECTRONIC MATERIALS INC		05/20/2011	INSTINET CORP, NY	760.000	8,219	X X X		L
59001K100	MERITOR INC		05/24/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	1,900.000	31,089	X X X		L
59156R108	METLIFE INC		06/17/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,500.000	108,869	X X X		L
620107102	MOTRICITY INC		06/20/2011	INSTINET CORP, NY	840.000	8,133	X X X		L
609839105	MTLY		04/04/2011	PIPER JAFFRAY & CO, MINNEAPOLIS	40.000	546	X X X		L
637071101	NATIONAL OILWELL VARCO INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,350.000	101,320	X X X		L
654106103	NIKE INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,375.000	108,449	X X X		L
655044105	NOBLE ENERGY INC		06/22/2011	CITIGROUP GBL MKTS INC, NEW YORK	360.000	31,347	X X X		L
62936P103	NPS PHARMACEUTICALS INC		04/19/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,820.000	16,615	X X X		L
674599105	OCCIDENTAL PETROLEUM CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,025.000	99,563	X X X		L
681919106	OMNICOM GROUP INC		05/12/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	220.000	10,632	X X X		L
68389X105	ORACLE CORP		06/13/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	4,800.000	161,193	X X X		L

SCHEDULE D - PART 3

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

QE04.3

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
704549104	PEABODY ENERGY CORP		05/27/2011	KEYBANC CAPITAL MARKETS INC, NEW YORK	1,730.000	105,217	X X X		L
693475105	PNC FINANCIAL SERVICES GROUP I		04/26/2011	PULSE TRADING LLC, BOSTON	215.000	13,327	X X X		L
741503403	PRICELINE.COM INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	175.000	89,910	X X X		L
74165N105	PRIMO WATER CORP		06/17/2011	STIFEL NICOLAUS	1,010.000	11,373	X X X		L
747525103	QUALCOMM INC		06/20/2011	LIQUIDNET INC, BROOKLYN	2,510.000	132,345	X X X		L
74762E102	QUANTA SERVICES INC		06/20/2011	INSTINET CORP, NY	210.000	4,016	X X X		L
74874Q100	QUINSTREET INC		06/21/2011	LIQUIDNET INC, BROOKLYN	1,290.000	19,121	X X X		L
7551111507	RAYTHEON CO		04/14/2011	PULSE TRADING LLC, BOSTON	415.000	19,926	X X X		L
761565100	REX ENERGY CORP		04/19/2011	INSTINET CORP, NY	100.000	1,117	X X X		L
772739207	ROCK-TENN CO		06/30/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	205.000	13,378	X X X		L
779376102	ROVI CORP		04/18/2011	INSTINET CORP, NY	200.000	10,110	X X X		L
78388J106	SBA COMMUNICATIONS CORP		04/18/2011	INSTINET CORP, NY	230.000	8,892	X X X		L
806857108	SCHLUMBERGER LTD		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	925.000	79,695	X X X		L
78454L100	SM ENERGY CO		06/23/2011	PULSE TRADING LLC, BOSTON	325.000	21,049	X X X		L
857477103	STATE STREET CORP		06/28/2011	PULSE TRADING LLC, BOSTON	2,280.000	99,735	X X X		L
87157D109	SYNAPTICS INC		06/10/2011	OPPENHEIMER & CO INC, NEW YORK	120.000	3,191	X X X		L
M87245102	SYNERON MEDICAL LTD		06/17/2011	CANTOR FITZGERALD & CO INC, NEW YORK	520.000	6,032	X X X		L
88162G103	TETRA TECH INC		06/28/2011	OPPENHEIMER & CO INC, NEW YORK	490.000	11,054	X X X		L
888706108	TIVO INC		05/16/2011	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	2,190.000	21,319	X X X		L
89267P105	TRADESTATION GROUP INC		04/19/2011	LIQUIDNET INC, BROOKLYN	2,650.000	19,385	X X X		L
89674K103	TRIQUINT SEMICONDUCTOR INC		06/29/2011	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	1,190.000	13,588	X X X		L
0075W0700	UNITED ASSOCIATION S&P 500		06/30/2011	NON-BROKER TRADE	1,997.419	19,255	X X X		L
910047109	UNITED CONTL HLDGS INC		06/24/2011	JEFFERIES & CO INC, NEW YORK	1,050.000	22,331	X X X		L
913017109	UNITED TECHNOLOGIES CORP		06/06/2011	BERNSTEIN SANFORD C & CO, NEW YORK	180.000	15,049	X X X		L
91324P102	UNITEDHEALTH GROUP INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	1,850.000	82,214	X X X		L
91913Y100	VALERO ENERGY CORP		06/23/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	4,140.000	112,846	X X X		L
92342Y109	VERIFONE SYSTEMS INC		06/17/2011	LIQUIDNET INC, BROOKLYN	130.000	5,101	X X X		L
92553P201	VIACOM INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,550.000	120,697	X X X		L
254687106	WALT DISNEY CO/THE		05/17/2011	LIQUIDNET INC, BROOKLYN	3,140.000	130,632	X X X		L
949746101	WELLS FARGO & CO		04/15/2011	BERNSTEIN SANFORD C & CO, NEW YORK	830.000	24,951	X X X		L
958102105	WESTERN DIGITAL CORP		06/29/2011	PULSE TRADING LLC, BOSTON	170.000	6,095	X X X		L
959802109	WESTERN UNION CO/THE		06/07/2011	JMP SECURITIES, SAN FRANCISCO	760.000	15,186	X X X		L
984332106	YAHOO! INC		05/06/2011	PULSE TRADING LLC, BOSTON	4,280.000	79,254	X X X		L
136385101	CANADIAN NATURAL RESOURCES LTD	C	05/18/2011	CITIGROUP GBL MKTS INC, NEW YORK	325.000	13,305	X X X		L
460951106	INTEROIL CORP	C	06/20/2011	INSTINET CORP, NY	370.000	22,856	X X X		L
867224107	SUNCOR ENERGY INC	C	05/27/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	3,170.000	137,138	X X X		L
M22465104	CHECKPOINT SOFTWARE TECH	F	06/08/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	1,380.000	76,457	X X X		L
G2554F113	COVIDIEN PLC	F	06/07/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	2,375.000	125,674	X X X		L
G7945M107	SEAGATE TECHNOLOGY	F	04/15/2011	CITATION GROUP/BCC CLRG, NEW YORK	525.000	9,222	X X X		L
H89128104	TYCO INTERNATIONAL LTD SHS	F	04/20/2011	JEFFERIES & CO INC, NEW YORK	1,010.000	50,245	X X X		L
G87210103	UTI WORLDWIDE INC SHS	F	06/10/2011	J P MORGAN SECURITIES INC, BROOKLYN	110.000	2,109	X X X		L
G94368100	WARNER CHILCOTT PLC CLASS A	F	04/13/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	4,050.000	97,042	X X X		L
H27013103	WEATHERFORD INTERNATIONL LTD	F	05/31/2011	MORGAN STANLEY & CO INC, NY	5,010.000	104,945	X X X		L
9099999 Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					X X X	7,480,046	X X X		X X X
9799997 Subtotal - Common Stock - Part 3					X X X	7,480,046	X X X		X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9799999	Subtotal - Common Stocks				 X X X	 7,480,046	 X X X		 X X X
9899999	Subtotal - Preferred and Common Stocks				 X X X	 7,480,046	 X X X		 X X X
9999999	Total - Bonds, Preferred and Common Stocks				 X X X	 104,535,615	 X X X	 42,430	 X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed, or Otherwise Disposed of
During the Current Quarter

QE05

1	2	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 Maturity Date	22 NAIC Designation 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. Governments																					
912810QL5	U S TREASURY BOND		06/02/2011	BARCLAYS CAPITAL INC, NEW	X X X	9,988	10,000.00	9,188			2		2		9,192		796	796	227	11/15/2040	1
912810QD3	U S TREASURY BONDS		05/06/2011	MLPFS INC/FIXED INCOME, N	X X X	546,370	543,000.00	534,381	336,575		19		19		534,414		11,957	11,957	11,484	11/15/2039	1
912828QF0	U S TREASURY NOTE		05/26/2011	BARCLAYS CAPITAL INC, NEW	X X X	171,504	170,000.00	170,649			55		55		170,704		800	800	186	04/30/2016	1
912828QC7	U S TREASURY NOTE		05/17/2011	JP MORGAN CHASE BANK/HSBC	X X X	121,036	120,000.00	120,165			22		22		120,187		849	849	111	04/15/2014	1
912828QM5	U S TREASURY NOTE		05/19/2011	JPMORGAN SECURITIES INC	X X X	40,044	40,000.00	40,075			0		0		40,075		(31)	(31)	5	05/15/2014	1
912828QP8	U S TREASURY NOTE		06/08/2011	BNY/MIZUHO SECURITIES USA	X X X	50,129	50,000.00	49,969			0		0		49,969		160	160	6	05/31/2016	1
912828QN3	U S TREASURY NOTE		06/02/2011	PIERPONT SECURITIES/BNYME	X X X	51,278	50,000.00	50,197			8		8		50,205		1,073	1,073	37	05/15/2021	1
912828PZ7	U S TREASURY NOTE		04/12/2011	MF GLOBAL INC/FIXED INCOM	X X X	95,004	95,000.00	94,988			0		0		94,988		16	16	89	03/15/2014	1
912828BPY0	U S TREASURY NOTE		04/01/2011	TD SECS (USA) INC, NEW YO	X X X	39,744	40,000.00	39,288			2		2		39,297		447	447	105	02/28/2019	1
912828PX2	U S TREASURY NOTE		05/20/2011	CREDIT SUISSE, NEW YORK	X X X	275,570	265,000.00	267,595			69		69		267,667		7,903	7,903	2,367	02/15/2021	1
912828QB9	U S TREASURY NOTE		06/09/2011	CIBC WORLD MARKETS CORP,	X X X	41,366	40,000.00	40,000							40,000		1,366	1,366	184	03/31/2018	1
912828QA1	U S TREASURY NOTE		06/01/2011	BARCLAYS CAPITAL INC, NEW	X X X	2,134,982	2,076,000.00	2,109,101			(297)		(297)		2,108,804		26,178	26,178	6,887	03/31/2016	1
912828QD5	US TREAS-CPI		06/13/2011	MORGAN STANLEY & CO INC,	X X X	1,317,080	1,260,000.00	1,304,589			(840)		(840)		1,303,749		13,331	13,331	258	04/15/2016	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	4,894,094	4,759,000.00	4,830,185	336,575		(959)		(959)		4,829,251		64,844	64,844	21,946	X X X	X X X
Bonds - All Other Governments																					
1107098Z8	BRITISH COLUMBIA PROV OF	C	05/25/2011	CIBC WORLD MARKETS CORP,	X X X	25,107	25,000.00	24,995			0		0		24,995		112	112	13	05/18/2016	1FE
68323AAC8	ONTARIO (PROVINCE OF)	C	06/08/2011	CIBC WORLD MARKETS CORP,	X X X	15,613	15,000.00	15,357			0		0		15,353		261	261	234	12/15/2017	1FE
68323AAE4	ONTARIO (PROVINCE OF)	C	06/10/2011	CIBC WORLD MARKETS CORP,	X X X	45,516	45,000.00	45,322			(7)		(7)		45,315		201	201	237	01/27/2014	1FE
6832348K7	ONTARIO PROVINCE OF	C	06/17/2011	CIBC WORLD MARKETS CORP,	X X X	37,095	35,000.00	38,987	38,805		(50)		(50)		38,756		(1,660)	(1,660)	922	04/14/2020	1FE
1099999 Subtotal - Bonds - All Other Governments					X X X	123,332	120,000.00	124,660	38,805		(56)		(56)		124,419		(1,087)	(1,087)	1,406	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
02R060647	FHLMC 30-YR FIXED TBA		04/07/2011	GOLDMAN SACHS & CO, NY	X X X	4,126,556	3,802,000.00	4,122,786							4,122,786		3,771	3,771		04/01/2041	1FE
02R060654	FHLMC 30-YR FIXED TBA		05/03/2011	MLPFS INC/FIXED INCOME, N	X X X	4,152,398	3,802,000.00	4,118,041							4,118,041		34,357	34,357		05/01/2041	1FE
31405EA39	FNMA POOL #0786726		06/01/2011	Redemption	X X X	25,932	25,931.66	26,734	25,934		(2)		(2)		25,932				281	08/01/2034	1FE
01F062648	FNMA 30-YR FIXED TBA		04/07/2011	GOLDMAN SACHS & CO, NY	X X X	4,660,030	4,159,000.00	4,629,487							4,629,487		30,543	30,543		04/01/2041	1FE
01F062655	FNMA 30-YR FIXED TBA		05/09/2011	GOLDMAN SACHS & CO, NY	X X X	5,048,588	4,480,000.00	5,006,400							5,006,400		42,188	42,188		05/01/2041	1FE
01F062663	FNMA 30-YR FIXED TBA		06/09/2011	GOLDMAN SACHS & CO, NY	X X X	5,081,313	4,480,000.00	5,030,900							5,030,900		50,413	50,413		06/01/2041	1FE
01F060675	FNMA 30-YR FIXED TBA		06/22/2011	GOLDMAN SACHS & CO, NY	X X X	1,547,040	1,407,000.00	1,549,753							1,549,753		(2,713)	(2,713)		07/01/2041	1FE
01F040669	FNMA 30-YR FIXED TBA		06/09/2011	DEUTSCHE BK SECS INC, NY	X X X	3,510,679	3,466,000.00	3,471,822							3,471,822		38,857	38,857		06/01/2041	1FE
01F040651	FNMA 30-YR FIXED TBA		05/09/2011	DEUTSCHE BK SECS INC, NY	X X X	3,483,330	3,466,000.00	3,369,737							3,369,737		113,593	113,593		05/01/2041	1FE
01F040644	FNMA 30-YR FIXED TBA		04/08/2011	DEUTSCHE BK SECS INC, NY	X X X	3,380,704	3,466,000.00	3,376,778							3,376,778		3,926	3,926		04/01/2041	1FE
01F060667	FNMA 30-YR FIXED TBA		06/09/2011	DEUTSCHE BK SECS INC, NY	X X X	18,155,398	16,459,000.00	18,025,506							18,025,506		129,892	129,892		06/01/2041	1FE
01F060659	FNMA 30-YR FIXED TBA		05/10/2011	MLPFS INC/FIXED INCOME, N	X X X	18,068,349	16,459,000.00	17,878,706							17,878,706		189,643	189,643		05/01/2041	1FE
01F060642	FNMA 30-YR FIXED TBA		04/07/2011	DEUTSCHE BK SECS INC, NY	X X X	13,750,823	12,657,000.00	13,745,036							13,745,036		5,787	5,787		04/01/2041	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	84,991,139	78,128,931.66	84,351,686	25,934		(2)		(2)		84,350,884		640,255	640,255	281	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
031162AJ9	AMGEN INC SR NT		04/15/2011	MLPFS INC/FIXED INCOME, N	X X X	94,333	85,000.00	96,030	94,463		(133)		(133)		94,330		3	3	1,741	11/18/2014	1FE
032654AG0	ANALOG DEVICES		04/01/2011	MLPFS INC/FIXED INCOME, N	X X X	9,982	10,000.00	9,953			0		0		9,953		29	29	2	04/15/2016	1FE
038222AG0	APPLIED MATERIALS INC		06/16/2011	JANNEY MONTGOMERY SCOTT,	X X X	5,118	5,000.00	4,980			0		0		4,980		138	138	11	06/15/2041	1FE
038222AF2	APPLIED MATERIALS INC		06/17/2011	GOLDMAN SACHS & CO, NY	X X X	30,146	30,000.00	30,107			4		4		30,111		35	35	33	06/15/2021	1FE
039483BC5	ARCHER- DANIELS- MIDLAND		04/05/2011	RBC CAPITAL MARKETS CORP,	X X X	10,331	10,000.00	10,074			0		0		10,074		257	257	49	03/01/2041	1FE

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed, or Otherwise Disposed of
During the Current Quarter

QE05.1

1	2	3 F o r e i g n	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		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
06051GDX4	BANK OF AMERICA CORP		06/08/2011	CITIGROUP GBL																	
12189LAB7	BURLINGTON NORTH SANTA FE		05/06/2011	MKTS/SALOMO CITIGROUP GBL	X X X	313,797	295,000.00	288,185	289,557		111		111		289,668		24,130	24,130	10,278	05/01/2018	1FE
149123BQ3	CATERPILLAR INC NT		04/15/2011	MKTS/SALOMO BNP PARIBAS SEC BOND, NEW	X X X	4,837	5,000.00	4,957	4,959		0		0		4,960		(122)	(122)	35	09/01/2020	2FE
17275RAC6	CISCO SYSTEMS INC		04/15/2011	CREDIT SUISSE, NEW YORK	X X X	517,784	406,000.00	497,961	485,453		(307)		(307)		485,145		32,639	32,639	11,137	12/15/2018	1FE
126650BX7	CVS CAREMARK CORP		05/11/2011	BARCLAYS CAP/FIXED INCOME	X X X	129,733	115,000.00	135,064	132,914		(184)		(184)		132,730		(2,997)	(2,997)	1,019	02/22/2016	1FE
29273RAN9	ENERGY TRANSFER PARTNERS		05/11/2011	MORGAN STANLEY & CO INC.	X X X	19,635	20,000.00	19,666			0		0		19,666		(31)	(31)	13	05/15/2041	1FE
26875PAG6	EOG RESOURCES INC		04/25/2011	JPMORGAN SECURITIES INC	X X X	74,357	75,000.00	74,759			0		0		74,759		(403)	(403)	39	06/01/2021	1FE
298785DU7	EUROPEAN INVESTMENT BANK		05/26/2011	NOMURA SECS, NEW YORK	X X X	9,792	10,000.00	9,749			2		2		9,752		40	40	99	02/01/2021	1FE
298785FK7	EUROPEAN INVESTMENT BANK		04/08/2011	BANK OF NEW YORK/BARCLAYS	X X X	45,359	40,000.00	45,236			(17)		(17)		45,219		140	140	547	02/16/2016	1FE
298785FP6	EUROPEAN INVESTMENT BANK		04/20/2011	MLPFS INC/FIXED INCOME, N	X X X	29,602	30,000.00	29,852			1		1		29,859		(258)	(258)	53	03/15/2016	1FE
30161MAH6	EXELON GENERATION CO LLC		05/19/2011	MLPFS INC/FIXED INCOME, N	X X X	20,075	20,000.00	19,934			1		1		19,935		140	140	11	05/15/2014	1FE
01F062648	FNMA 30-YR FIXED TBA		04/07/2011	BARCLAYS CAPITAL INC, NEW	X X X	4,777	5,000.00	4,633			5		5		4,644		133	133	130	10/01/2020	2FE
38141EA58	GOLDMAN SACHS GROUP INC/THE		05/13/2011	CITIGROUP GBL MKTS/SALOMO	X X X	359,670	321,000.00	355,207							355,207		4,464	4,464		04/01/2041	1FE
45950KBN9	INTL FINANCE CORP		04/07/2011	DAIWA SECS AMER INC, NEW	X X X	36,307	35,000.00	35,705			(210)		(210)		35,489		817	817	329	03/15/2020	1FE
80589MAD4	SCANA CORPORATION		05/11/2011	BNY CAPITAL MARKETS INC, NEW	X X X	34,643	35,000.00	34,810			0		0		34,810		(167)	(167)	2	04/11/2016	1FE
92343VAX2	VERIZON COMMUNICATIONS		04/13/2011	BARCLAYS CAP/FIXED INCOME	X X X	10,020	10,000.00	9,974			0		0		9,974		46	46	5	05/15/2021	1FE
92343VAV6	VERIZON COMMUNICATIONS INC		04/26/2011	UBS SECURITIES LLC, STAMF	X X X	19,977	20,000.00	19,829			1		1		19,830		148	148	51	04/01/2021	1FE
563469TN5	MANITOBA (PROVINCE OF)	C	05/05/2011	RBC CAPITAL MARKETS CORP.	X X X	23,073	20,000.00	22,780			(5)		(5)		22,775		297	297	99	04/01/2019	1FE
500769EG5	KFW	F	04/14/2011	DAIWA SECS AMER INC, NEW	X X X	25,130	25,000.00	24,980			0		0		24,980		150	150	12	04/28/2014	1FE
65504LAF4	NOBLE HOLDING INTL LTD	F	06/20/2011	J.P. MORGAN SECURITIES LL	X X X	25,428	25,000.00	24,981			0		0		24,982		446	446	115	02/16/2016	1FE
676167BC2	OESTERREICHISCHE KONTROLLBANK	F	04/19/2011	BNY/MIZUHO SECURITIES USA	X X X	36,149	35,000.00	35,175			5		5		35,181		968	968	630	03/01/2021	1FE
00254EKM3	SWEDISH EXPORT CREDIT	F	05/24/2011	CREDIT SUISSE, NEW YORK	X X X	9,803	10,000.00	9,983	9,985		0		0		9,985		(182)	(182)	97	10/05/2015	1FE
07383FAT5	BEAR STEARNS COMMERCIAL M C1 D		05/19/2011	PERSHING LLC, JERSEY CITY	X X X	59,271	60,000.00	59,899	59,908		1		1		59,909		(638)	(638)	611	10/20/2015	1FE
20173QAE1	GREENWICH CAPITAL COMME GG9 A4		05/25/2011	MLPFS INC/FIXED INCOME, N	X X X	1,260,463	1,150,000.00	1,248,828			(653)		(653)		1,247,839		12,624	12,624	17,314	02/14/2031	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	838,581	774,000.00	805,282	804,980		(73)		(73)		804,907		33,673	33,673	10,534	03/10/2039	1FE
8399997 Subtotal - Bonds - Part 4					X X X	4,058,172	3,681,000.00	3,968,573	1,882,218		(1,451)		(1,451)		3,951,651		106,521	106,521	54,995	X X X	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	94,066,738	86,688,931.66	93,275,104	2,283,533		(2,469)		(2,469)		93,256,205		810,533	810,533	78,627	X X X	X X X
8399998 Subtotal - Bonds					X X X	94,066,738	86,688,931.66	93,275,104	2,283,533		(2,469)		(2,469)		93,256,205		810,533	810,533	78,627	X X X	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	94,066,738	86,688,931.66	93,275,104	2,283,533		(2,469)		(2,469)		93,256,205		810,533	810,533	78,627	X X X	X X X
Common Stock - Industrial and Miscellaneous (Unaffiliated)																					
002824100	ABBOTT LABORATORIES		04/13/2011	KNIGHT EQUITY MARKETS L.P.																	
H0023R105	ACE LIMITED		06/06/2011	DOWLING & PARTNERS, JERSE		1,800,000	91,528		91,800						91,800		(272)	(272)	864	X X X	L
012653101	ALBEMARLE CORP		05/04/2011	PULSE TRADING LLC, BOSTON		170,000	11,453		7,610		(3,389)		(3,389)		7,610		3,843	3,843	56	X X X	L
02076X102	ALPHA NATURAL RESOURCES INC		06/24/2011	NON-BROKER TRADE		160,000	10,601		3,568		(5,995)		(5,995)		3,568		7,033	7,033	26	X X X	L
025816109	AMERICAN EXPRESS CO COM		04/14/2011	BERNSTEIN SANFORD C & CO.		0.250	11		6						6		5	5		X X X	L
035710409	ANNALY CAPITAL MANAGEMENT IN		04/01/2011	KEEFE BRUYETTE AND WOODS,		360,000	16,542		10,129		(6,143)		(6,143)		10,129		6,413	6,413		X X X	L
00206R102	AT & T INC COM		04/13/2011	KNIGHT EQUITY MARKETS L.P.		1,020,000	17,739		13,966		(3,833)		(3,833)		13,966		3,773	3,773		X X X	L
053015103	AUTOMATIC DATA PROCESSING INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.		4,400,000	133,449		118,161		(16,523)		(16,523)		118,161		15,288	15,288	1,892	X X X	L
						2,500,000	130,152		104,558		(23,717)		(23,717)		104,558		25,594	25,594	900	X X X	L

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed, or Otherwise Disposed of
During the Current Quarter

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1	2	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 Maturity Date	22 NAIC Designation or Market Indicator (a)
										11	12	13	14	15							
										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.							
058498106 060505104	BALL CORP BANK OF AMERICA CORP		05/12/2011 04/25/2011	CREDIT SUISSE, NEW YORK BARCLAYS CAPITAL LE, JERS	270.000 9,190.000	10,512 113,785	X X X X X X	8,114 128,117	9,680 110,639	(1,566) 5,614			(1,566) 5,614		8,114 128,117		2,398 (14,332)	2,398 (14,332)		X X X X X X	L L
064058100	BANK OF NEW YORK MELLON CORP/T		06/28/2011	RBC CAPITAL MARKETS CORP,	4,200.000	104,850	X X X	129,648		4,284			4,284		129,648		(24,798)	(24,798)	546	X X X	L
110122108	BRISTOL MYERS SQUIBB		04/13/2011	KNIGHT EQUITY MARKETS L.P	4,500.000	123,028	X X X	90,979	118,935	(27,956)			(27,956)		90,979		32,048	32,048	1,485	X X X	L
127055101	CABOT CORP		04/29/2011	BAYPOINT TRADING LLC, NEW	530.000	24,101	X X X	8,109	24,534	(16,425)			(16,425)		8,109		15,992	15,992		X X X	L
166764100	CHEVRON CORPORATION COM		05/17/2011	KNIGHT EQUITY MARKETS L.P	1,960.000	204,298	X X X	135,473	210,680	(75,208)			(75,208)		135,473		68,825	68,825		X X X	L
17243V102	CINEMARK HOLDINGS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	5,400.000	107,029	X X X	101,117	27,090	(3,373)			(3,373)		101,117		5,912	5,912		X X X	L
17275R102	CISCO SYSTEMS INC		06/07/2011	DEUTSCHE BK SECS INC, NY	3,520.000	54,981	X X X	61,143							61,143		(6,163)	(6,163)		X X X	L
172967101	CITIGROUP INC		05/09/2011	MERGER	1,858.000	84,337	X X X	84,337							84,337		0	0		X X X	L
191216100	COCA COLA CO COM		04/13/2011	KNIGHT EQUITY MARKETS L.P	2,150.000	144,660	X X X	99,486	142,631	(43,145)			(43,145)		99,486		45,174	45,174	1,011	X X X	L
192422103	COGNEX CORP		06/23/2011	PACIFIC CREST SEC, PORTLA	290.000	9,700	X X X	4,292	8,193	(3,901)			(3,901)		4,292		5,408	5,408	26	X X X	L
19248P106	COHEN & STEERS CLOSED END		04/13/2011	KNIGHT EQUITY MARKETS L.P	6,300.000	84,232	X X X	76,805	85,050	(8,245)			(8,245)		76,805		7,427	7,427		X X X	L
19624R106	COLONY FINANCIAL INC		04/13/2011	KNIGHT EQUITY MARKETS L.P	5,700.000	104,658	X X X	105,924							105,924		(1,266)	(1,266)		X X X	L
210313102 228368106	CONSTANT CONTACT INC COM CROWN HOLDINGS		04/01/2011 05/18/2011	WEEDEN & CO, NEW YORK MORGAN KEEGAN & CO INC, M	180.000 160.000	6,330 6,531	X X X X X X	3,695 1,660	6,282 6,173	(2,587) (4,513)			(2,587) (4,513)		3,695 1,660		2,635 4,871	2,635 4,871		X X X X X X	L L
126408103 23918K108	CSX CORP DAVITA INC		04/26/2011 04/14/2011	LIQUIDNET INC, BROOKLYN INVESTMENT TECHNOLOGY GRO	1,575.000 110.000	116,183 9,527	X X X X X X	119,130 5,453	6,173 9,406	(4,513) (3,953)			(4,513) (3,953)		119,130 5,453		(2,947) 4,074	(2,947) 4,074		X X X X X X	L L
252131107 254709108 260003108	DEXCOM INC DISCOVER FINANCIAL SERVICES DOVER CORP		05/02/2011 06/06/2011 04/13/2011	WILLIAM BLAIR & CO, CHICA PIPELINE TRADING SYSTEMS KNIGHT EQUITY MARKETS L.P	180.000 960.000 2,200.000	2,955 22,334 141,867	X X X X X X X X X	497 9,149 106,098	2,794 23,155 144,628	(2,297) (14,007) (38,530)			(2,297) (14,007) (38,530)		497 9,149 106,098		2,458 13,185 35,769	2,458 13,185 35,769		X X X X X X X X X	L L L
532457108	ELI LILLY & CO		04/13/2011	KNIGHT EQUITY MARKETS L.P	3,680.000	131,962	X X X	131,557							131,557		405	405		X X X	L
268648102 291011104 294429105	EMC CORP MASS EMERSON ELECTRIC CO EQUIFAX INC COM		04/18/2011 06/03/2011 04/25/2011	JEFFERIES & CO INC, NEW Y LIQUIDNET INC, BROOKLYN INVESTMENT TECHNOLOGY GRO	960.000 2,250.000 710.000	25,293 116,685 26,570	X X X X X X X X X	14,766 128,848 18,539	25,498	(10,732) (10,732) (9,044)			(10,732) (10,732) (9,044)		14,766 128,848 18,539		10,527 (12,163) 8,031	10,527 (12,163) 8,031		X X X X X X X X X	L L L
343412102	FLUOR CORP		04/28/2011	J P MORGAN SECURITIES INC	320.000	22,330	X X X	6,014	23,571	(17,557)			(17,557)		6,014		16,315	16,315	58	X X X	L
35906A108	FRONTIER COMMUNICATIONS CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P	5,460.000	43,406	X X X	42,655	44,881	(2,227)			(2,227)		42,655		752	752		X X X	L
364760108	GAP INC/THE		06/13/2011	CITATION GROUP/BCC CLRG,	330.000	5,817	X X X	6,494	7,478	(984)			(984)		6,494		(677)	(677)	37	X X X	L
369604103	GENERAL ELECTRIC CO		04/13/2011	KNIGHT EQUITY MARKETS L.P	1,100.000	21,868	X X X	19,217	22,055	(2,838)			(2,838)		19,217		2,651	2,651		X X X	L
361652209	GFI GROUP INC		06/30/2011	KEEFE BRUYETTE AND WOODS,	80.000	367	X X X	283	402	(118)			(118)		283		84	84	4	X X X	L
382388106 401617105	GOODRICH CORP GUESS? INC		06/17/2011 06/06/2011	INSTINET CORP, NY GOLDMAN SACHS EXECUTION & KNIGHT EQUITY MARKETS L.P	120.000 1,240.000	10,975 51,107	X X X X X X	3,446 45,582	10,264 48,794	(6,818) (3,212)			(6,818) (3,212)		3,446 45,582		7,530 5,525	7,530 5,525	41	X X X X X X	L L
413086109	HARMAN INTL INDS INC NEW COM		06/15/2011	KNIGHT EQUITY MARKETS L.P	340.000	15,636	X X X	6,375	15,919	(9,544)			(9,544)		6,375		9,261	9,261	7	X X X	L
423074103	HEINZ H J CO COM		04/13/2011	KNIGHT EQUITY MARKETS L.P	2,400.000	119,139	X X X	85,446	117,168	(31,722)			(31,722)		85,446		33,693	33,693	1,080	X X X	L
428236103 438516106	HEWLETT-PACKARD CO HONEYWELL INTERNATIONAL INC		06/13/2011 05/04/2011	LIQUIDNET INC, BROOKLYN GOLDMAN SACHS EXECUTION & KNIGHT EQUITY MARKETS L.P	4,760.000 180.000	189,007 10,865	X X X X X X	194,513 5,909	93,207 10,748	(504) (4,838)			(504) (4,838)		194,513 5,909		(5,505) 4,955	(5,505) 4,955	381	X X X X X X	L L
444859102 452327109 459200101	HUMANA INC COM ILLUMINA INC INTL BUSINESS MACHINES		05/05/2011 05/13/2011 05/26/2011	CREDIT SUISSE, NEW YORK LIQUIDNET INC, BROOKLYN KNIGHT EQUITY MARKETS L.P	140.000 160.000 900.000	10,528 11,506 149,167	X X X X X X X X X	6,388 2,647 79,527	9,792 11,211 146,763	(3,404) (8,565) (67,236)			(3,404) (8,565) (67,236)		6,388 2,647 79,527		4,140 8,860 69,640	4,140 8,860 69,640		X X X X X X X X X	L L L

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed, or Otherwise Disposed of
During the Current Quarter

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1	2	3 F o r e i g n	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		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 Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
478160104	JOHNSON & JOHNSON		04/11/2011	KNIGHT EQUITY MARKETS L.P.	1,900,000	113,656	X X X	119,358	96,281	6,783			6,783		119,358		(5,702)	(5,702)		X X X	L
50075N104	KRAFT FOODS INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.	4,200,000	135,237	X X X	129,648	131,712	(2,064)			(2,064)		129,648		5,590	5,590	1,218	X X X	L
521865204	LEAR CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.	2,730,000	129,537	X X X	131,987							131,987		(2,450)	(2,450)		X X X	L
524660107	LEGGETT & PLATT INC COM		04/13/2011	KNIGHT EQUITY MARKETS L.P.	6,700,000	152,502	X X X	147,158	164,150	(16,992)			(16,992)		147,158		5,344	5,344	1,809	X X X	L
532791100	LINCARE HLDGS INC COM		04/13/2011	INVESTMENT TECHNOLOGY GRO	5,295,000	159,571	X X X	133,764	157,050	(23,286)			(23,286)		133,764		25,807	25,807	880	X X X	L
548661107	LOWE'S COS INC		06/06/2011	MERRILL LYNCH PROFESSIONA	1,060,000	24,405	X X X	23,741	28,016	(4,275)			(4,275)		23,741		664	664	117	X X X	L
560879108	MAKO SURGICAL CORP		05/27/2011	PIPER JAFFRAY & CO, MINNE	360,000	10,257	X X X	3,488	8,683	(5,195)			(5,195)		3,488		6,769	6,769		X X X	L
576206106	MASSEY ENERGY COMPANY		06/02/2011	ALPHA NATURAL RESOURCES I	450,000	15,638	X X X	6,206	30,762	(24,556)			(24,556)		6,206		9,432	9,432		X X X	L
576690101	MATERION CORP		04/14/2011	BAYPOINT TRADING LLC, NEW	340,000	13,758	X X X	5,462		(8,410)			(8,410)		5,462		8,297	8,297		X X X	L
577081102	MATTEL INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.	6,950,000	175,554	X X X	156,516	173,264	(16,748)			(16,748)		156,516		19,038	19,038		X X X	L
585055106	MEDTRONIC INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.	2,265,000	90,754	X X X	91,541							91,541		(787)	(787)		X X X	L
591708102	METROPCS COMMUNICATION		06/17/2011	KNIGHT EQUITY MARKETS L.P.	210,000	3,354	X X X	1,182	3,410	(2,228)			(2,228)		1,182		2,172	2,172		X X X	L
594918104	MICROSOFT CORP COM		05/11/2011	INVESTMENT TECHNOLOGY GRO	680,000	17,225	X X X	12,301	17,265	(4,964)			(4,964)		12,301		4,924	4,924		X X X	L
615369105	MOODY'S CORP		06/27/2011	CREDIT SUISSE, NEW YORK	190,000	7,173	X X X	5,072	6,443	(1,371)			(1,371)		5,072		2,101	2,101	17	X X X	L
617446448	MORGAN STANLEY		05/12/2011	INVESTMENT TECHNOLOGY GRO	1,625,000	39,923	X X X	44,151	44,395	(244)			(244)		44,151		(4,228)	(4,228)	81	X X X	L
654106103	NIKE INC		04/21/2011	LIQUIDNET INC, BROOKLYN	1,375,000	109,651	X X X	108,449							108,449		1,202	1,202		X X X	L
674599105	OCCIDENTAL PETE CORP COM		06/20/2011	RBC CAPITAL MARKETS CORP,	420,000	45,119	X X X	32,774	43,886	(11,112)			(11,112)		32,774		12,345	12,345	116	X X X	L
681904108	OMNICARE INC COM		06/29/2011	J P MORGAN SECURITIES INC	675,000	20,866	X X X	17,018	20,243	(3,225)			(3,225)		17,018		3,848	3,848	6	X X X	L
707887105	PENN WEST PETE LTD		04/13/2011	KNIGHT EQUITY MARKETS L.P.	3,800,000	100,001	X X X	101,701		(3,559)			(3,559)		101,701		(1,699)	(1,699)	907	X X X	L
717081103	PFIZER INC COM STK USD0.05		04/13/2011	KNIGHT EQUITY MARKETS L.P.	10,675,000	217,552	X X X	170,627	216,809	(46,182)			(46,182)		170,627		46,925	46,925		X X X	L
718172109	PHILIP MORRIS INTERNATIONAL		05/04/2011	GOLDMAN SACHS EXECUTION &	155,000	10,734	X X X	6,077	10,173	(4,095)			(4,095)		6,077		4,656	4,656	99	X X X	L
742718109	PROCTER & GAMBLE CO COM		04/13/2011	KNIGHT EQUITY MARKETS L.P.	1,850,000	116,107	X X X	115,810	113,960	1,850			1,850		115,810		297	297		X X X	L
761713106	REYNOLDS AMERICAN INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.	3,000,000	108,287	X X X	103,523		(3,067)			(3,067)		103,523		4,764	4,764	1,590	X X X	L
749685103	RPM INTERNATIONAL INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.	5,300,000	121,390	X X X	105,392	125,769	(20,377)			(20,377)		105,392		15,998	15,998	1,113	X X X	L
810186106	SCOTTS MIRACLE-GRO CO/THE		04/13/2011	KNIGHT EQUITY MARKETS L.P.	2,300,000	133,543	X X X	117,033	133,055	(16,022)			(16,022)		117,033		16,511	16,511		X X X	L
83088M102	SKYWORKS SOLUTIONS		04/29/2011	KNIGHT EQUITY MARKETS L.P.	1,750,000	50,752	X X X	9,695	56,700	(47,005)			(47,005)		9,695		41,057	41,057		X X X	L
78442P106	SLM CORP		06/27/2011	LIQUIDNET INC, BROOKLYN	630,000	10,539	X X X	5,341	9,639	(4,298)			(4,298)		5,341		5,198	5,198	47	X X X	L
833034101	SNAP-ON INC		04/13/2011	STIFEL NICOLAUS	2,100,000	125,070	X X X	114,093	126,126	(12,033)			(12,033)		114,093		10,977	10,977		X X X	L
835898107	SOTHBYS HOLDINGS		04/01/2011	WEDBUSH MORGAN SECS INC,	120,000	6,381	X X X	1,067	6,312	(5,245)			(5,245)		1,067		5,314	5,314		X X X	L
85571B105	STARWOOD PROPERTY TRUST INC		04/13/2011	KNIGHT EQUITY MARKETS L.P.	4,500,000	96,464	X X X	100,557		207			207		100,557		(4,093)	(4,093)	1,890	X X X	L
89267P105	TRADESTATION GROUP INC		05/18/2011	WEEDEN & CO, NEW YORK	2,650,000	25,681	X X X	19,385							19,385		6,296	6,296		X X X	L
913017109	UNITED TECHNOLOGIES CORP		04/13/2011	KNIGHT EQUITY MARKETS L.P.	400,000	33,691	X X X	21,440	33,860	(12,420)			(12,420)		21,440		12,251	12,251		X X X	L
91324P102	UNITEDHEALTH GROUP INC		05/26/2011	STATE STREET BROKERAGE SV	1,850,000	87,760	X X X	82,214							82,214		5,546	5,546		X X X	L
922417100	VEECO INSTRUMENTS INC		04/04/2011	WEEDEN & CO, NEW YORK	450,000	22,504	X X X	18,460	22,878	(4,418)			(4,418)		18,460		4,044	4,044		X X X	L
92343V104	VERIZON COMMUNICATIONS COM		04/13/2011	KNIGHT EQUITY MARKETS L.P.	4,000,000	150,959	X X X	117,338	154,160	(36,822)			(36,822)		117,338		33,621	33,621	1,950	X X X	L
92553P201	VIACOM INC NEW CL B		05/17/2011	LIQUIDNET INC, BROOKLYN	440,000	21,757	X X X	12,724	20,469	(7,745)			(7,745)		12,724		9,033	9,033	66	X X X	L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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	F o r 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 Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
930059100 931422109	WADDELL & REED FINANCIAL INC WALGREEN CO		06/22/2011 05/02/2011	DEUTSCHE BK SECS INC, NY INVESTMENT TECHNOLOGY GRO	500.000 730.000	19,307 31,074	X X X X X X	7,730 22,367	20,305 29,302	(12,575) (6,935)			(12,575) (6,935)		7,730 22,367		11,577 8,707	11,577 8,707	46	X X X X X X	L L
969904101	WILLIAMS-SONOMA INC		04/04/2011	INVESTMENT TECHNOLOGY GRO	705.000	28,955	X X X	18,803	28,553	(9,750)			(9,750)		18,803		10,152	10,152		X X X	L
984332106	YAHOO! INC		06/01/2011	UBS SECURITIES LLC, STAMF	4,280.000	68,159	X X X	79,254							79,254		(11,095)	(11,095)		X X X	L
98884U108	ZAGG INC		06/29/2011	WELLS FARGO SECURITIES LL	490.000	7,297	X X X	3,948	3,680	268			268		3,948		3,349	3,349		X X X	L
064149107	BANK OF NOVA SCOTIA	C	04/13/2011	KNIGHT EQUITY MARKETS L.P	2,200.000	131,640	X X X	106,247	135,058	(28,811)			(28,811)		106,247		25,392	25,392	1,018	X X X	L
39945C109 167250109	CGI GROUP INC CHICAGO BRIDGE & IRON-NY	C F	06/28/2011 05/31/2011	CITIGROUP GBL MKTS INC, N KEYBANC CAPITAL MARKETS I	700.000 420.000	15,767 15,398	X X X X X X	11,086 4,221	14,651 17,077	(3,565) (12,856)			(3,565) (12,856)		11,086 4,221		4,681 11,177	4,681 11,177		X X X X X X	L L
204409601	CIA ENERGETICA DE MINAS GERAIS	F	04/13/2011	KNIGHT EQUITY MARKETS L.P	5,100.000	100,934	X X X	92,863	98,277	(5,414)			(5,414)		92,863		8,071	8,071		X X X	L
G24140108	COOPER INDUSTRIES PLC	F	04/13/2011	KNIGHT EQUITY MARKETS L.P	2,300.000	153,976	X X X	107,478	149,270	(41,792)			(41,792)		107,478		46,498	46,498	667	X X X	L
G2554F113 350258307	COVIDIEN PLC FOSTERS GROUP LTD ADR	F F	05/31/2011 04/13/2011	LIQUIDNET INC, BROOKLYN MACQUARIE SECURITIES(USA)	2,050.000 21,200.000	112,149 125,031	X X X X X X	105,544 109,986	105,544 125,398	(2,050) (15,412)			(2,050) (15,412)		105,544 109,986		6,605 15,045	6,605 15,045	79	X X X X X X	L L
40049J206	GRUPO TELEvisa SA	F	04/13/2011	KNIGHT EQUITY MARKETS L.P	7,700.000	176,642	X X X	143,500	188,881	(45,381)			(45,381)		143,500		33,142	33,142		X X X	L
500472303 641069406	KONINKLIJKE PHILIPS ELECTRONIC NESTLE SA SPON ADR REPSTG REG	F F	06/22/2011 04/13/2011	CREDIT SUISSE, NEW YORK KNIGHT EQUITY MARKETS L.P	1,210.000 2,099.000	27,508 122,915	X X X X X X	37,603 104,903	37,603 120,797	(1,323) (15,894)			(1,323) (15,894)		37,603 104,903		(10,095) 18,012	(10,095) 18,012	1,144	X X X X X X	L L
H5833N103 H89128104	NOBLE CORPORATION BAAR TYCO INTERNATIONAL LTD SHS	F F	05/26/2011 04/13/2011	Broker KNIGHT EQUITY MARKETS L.P	123 4,150.000	123 210,503	X X X X X X	123 151,455	339 185,796	(216) (34,341)			(216) (34,341)		123 151,455					X X X X X X	L L
9099999 Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					X X X	6,900,329	X X X	5,926,635	4,935,647	(1,049,913)			(1,049,913)		5,926,635		973,694	973,694	27,095	X X X	X X X
9799997 Subtotal - Common Stocks - Part 4					X X X	6,900,329	X X X	5,926,635	4,935,647	(1,049,913)			(1,049,913)		5,926,635		973,694	973,694	27,095	X X X	X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	6,900,329	X X X	5,926,635	4,935,647	(1,049,913)			(1,049,913)		5,926,635		973,694	973,694	27,095	X X X	X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	6,900,329	X X X	5,926,635	4,935,647	(1,049,913)			(1,049,913)		5,926,635		973,694	973,694	27,095	X X X	X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	100,967,067	X X X	99,201,739	7,219,180	(1,049,913)	(2,469)		(1,052,381)		99,182,840		1,784,227	1,784,227	105,722	X X X	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D NONE

E09 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E10 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
							First Month	Second Month	Third Month	
open depositories										
Huntington Bank	Maumee, Oh						4,379,796	(3,626,818)	3,784,721	X X X
Huntington Bank	Maumee, OH						185,722	185,730	185,738	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository - open depositories			X X X	X X X						X X X
0199999 Totals - Open Depositories			X X X	X X X			4,565,518	(3,441,088)	3,970,459	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository - suspended depositories			X X X	X X X						X X X
0299999 Totals - Suspended Depositories			X X X	X X X						X X X
0399999 Total Cash On Deposit			X X X	X X X			4,565,518	(3,441,088)	3,970,459	X X X
0499999 Cash in Company's Office			X X X	X X X	X X X	X X X	367	367	367	X X X
0599999 Total Cash			X X X	X X X			4,565,885	(3,440,721)	3,970,826	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
NONE							
8699999 Total - Cash Equivalents							

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