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QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period) , (Prior Period) NAIC Company Code 95655 Employer's ID Number 311471229

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile US

Licensed as business type:

Life, Accident and Health [ ]
Dental Service Corporation [ ]
Health Maintenance Organization [X]
Property/Casualty [ ]
Vision Service Corporation [ ]
Is HMO Federally Qualified? Yes (X) No ( )
Hospital, Medical and Dental Service or Indemnity [ ]
Other [ ]

Incorporated/Organized August 6, 1996 Commenced Business April 1, 1997

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320, Columbus, Ohio 43213 (Street and Number, City or Town, State and Zip Code)
6145463211 (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320, COlumbus, Ohio 43213
(Street and Number, City or Town, State and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State and Zip Code)
6145463211
(Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Veronica Szydlowski (Name) 6145463211 (Area Code) (Telephone Number) (Extension)
vszydlowski@mchs.com (E-Mail Address) 6145463131 (Fax Number)

OFFICERS

Jacqueline Primeau (Chairperson)
Greg Wise (Interim President & CEO)
Veronica Szydlowski (COO/CFO)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Sister Barbara Hahl, CSC
Claus von Zychlin
Paula Autry
Daniel Wendorff, MD
Barry Fagan, MD

State of Ohio
County of Franklin } SS

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

Jacqueline Primeau Chairperson	Greg Wise Interim President & CEO	Veronica Szydlowski COO/CFO

Subscribed and sworn to before me this
day of

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 Prior Year Net Admitted Assets
1.	Bonds	86,294,847		86,294,847	87,214,200
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	51,667,440		51,667,440	48,483,021
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 $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ ..... (5,839,029)), cash equivalents ($ ..... 46,068,666) and short-term investments ($ ..... 46,881,351)	87,110,988		87,110,988	77,883,695
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Line 1 to Line 11)	225,073,275		225,073,275	213,580,916
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	686,379		686,379	640,965
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	15,456,865		15,456,865	3,156,546
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	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				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)	4,811	4,811		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				74,936
24.	Health care ($ .... 2,467) and other amounts receivable	2,348,253	1,421,474	926,779	880,312
25.	Aggregate write-ins for other than invested assets	521,077	521,077		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	244,090,660	1,947,362	242,143,298	218,333,675
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Totals (Line 26 and Line 27)	244,090,660	1,947,362	242,143,298	218,333,675

DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501. Misc Receivable				
2502. Leasehold Improvements	10,730	10,730		
2503. Prepaid Expenses	510,347	510,347		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	521,077	521,077		

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	19,502,200		19,502,200	18,747,825
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	141,632		141,632	141,632
4.	Aggregate health policy reserves				
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	582,168		582,168	550,562
9.	General expenses due or accrued	1,655,043		1,655,043	1,292,134
10.1	Current federal and foreign income tax payable and interest thereon (including $ .... on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others				
13.	Remittances and items not allocated				
14.	Borrowed money (including $ .... current) and interest thereon $ .... (including $ .... current)				
15.	Amounts due to parent, subsidiaries and affiliates	2,581,054		2,581,054	2,048,457
16.	Derivatives				
17.	Payable for securities				
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties with ($ .... authorized reinsurers and $ .... 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				
23.	Aggregate write-ins for other liabilities (including $ .... current)				
24.	Total liabilities (Line 1 to Line 23)	24,462,097		24,462,097	22,780,610
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX	100	100
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	42,422,434	42,422,434
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	175,258,667	153,130,531
32.	Less treasury stock, at cost:				
	32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX		
	32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX		
33.	Total capital and surplus (Line 25 to Line 31 minus Line 32)	XXX	XXX	217,681,201	195,553,065
34.	Total Liabilities, capital and surplus (Line 24 and Line 33)	XXX	XXX	242,143,298	218,333,675
	DETAILS OF WRITE-INS				
2301.					
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above)				
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above)	XXX	XXX		

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	XXX	175,179	164,944	329,050
2. Net premium income (including $ .... non-health premium income)	XXX	161,319,081	157,946,443	309,514,518
3. Change in unearned premium reserves and reserve for rate credits	XXX	12,268,713		734,717
4. Fee-for-service (net of $ .... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX			
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Line 2 to Line 7)	XXX	173,587,794	157,946,443	310,249,235
Hospital and Medical:				
9. Hospital/medical benefits		78,689,140	72,351,480	144,002,578
10. Other professional services		43,802,540	38,184,782	79,605,199
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		23,080,193	21,772,022	37,323,736
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Line 9 to Line 15)		145,571,873	132,308,284	260,931,513
Less:				
17. Net reinsurance recoveries				
18. Total hospital and medical (Line 16 minus Line 17)		145,571,873	132,308,284	260,931,513
19. Non-health claims (net)				
20. Claims adjustment expenses, including $ .... cost containment expenses				5,505,407
21. General administrative expenses		11,981,229	10,803,805	17,671,639
22. Increase in reserves for life and accident and health contracts (including $ .... increase in reserves for life only)				
23. Total underwriting deductions (Line 18 through Line 22)		157,553,102	143,112,089	284,108,559
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	XXX	16,034,692	14,834,354	26,140,676
25. Net investment income earned		1,445,661	4,364,398	3,769,536
26. Net realized capital gains (losses) less capital gains tax of $		2,736,937		3,691,114
27. Net investment gains (losses) (Line 25 plus Line 26)		4,182,598	4,364,398	7,460,650
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ ....) (amount charged off $ ....)]				
29. Aggregate write-ins for other income or expenses		241,562	258,813	1,048,731
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Line 24 plus Line 27 plus Line 28 plus Line 29)	XXX	20,458,852	19,457,565	34,650,057
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Line 30 minus Line 31)	XXX	20,458,852	19,457,565	34,650,057
DETAILS OF WRITE-INS				
0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Line 0601 through Line 0603 plus Line 0698) (Line 6 above)	XXX			
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above)	XXX			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)				
2901. Other Contractual Revenue		241,562	258,813	700,312
2902. Other Income				348,419
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Line 2901 through Line 2903 plus Line 2998) (Line 29 above)		241,562	258,813	1,048,731

STATEMENT OF REVENUE AND EXPENSES (continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year	195,553,064	166,491,571	166,491,571
34. Net income (loss) from Line 32	20,458,852	19,457,565	34,650,057
35. Change in valuation basis of aggregate policy and claims reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $	868,866	(878,662)	2,873,607
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	800,419	(693,157)	(2,562,171)
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 Tranferred from capital			
46. Dividends to stockholders		(4,400,000)	(5,900,000)
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Line 34 to Line 47)	22,128,137	13,485,746	29,061,493
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	217,681,201	179,977,317	195,553,064
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Line 4701 through Line 4703 plus Line 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	161,319,081	154,113,662	309,514,518
2. Net investment income	(2,554,269)	(7,017,613)	(29,226,457)
3. Miscellaneous income	241,562		1,048,731
4. Total (Line 1 through Line 3)	159,006,374	147,096,049	281,336,792
5. Benefit and loss related payments	144,863,965	133,421,631	262,398,480
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	11,618,320	10,641,479	22,996,491
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ....tax on capital gains (losses)			
10. Total (Line 5 through Line9)	156,482,285	144,063,110	285,394,971
11. Net cash from operations (Line 4 minus Line 10)	2,524,089	3,032,939	(4,058,179)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	7,013,664	7,294,538	18,609,166
12.2 Stocks	12,322,566	7,151,522	32,142,906
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	19,336,230	14,446,060	50,752,072
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,547,151	11,788,486	20,484,752
13.2 Stocks	12,457,658	12,573,164	27,365,209
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Line 13.1 through Line 13.6)	19,004,809	24,361,650	47,849,961
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	331,421	(9,915,590)	2,902,111
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			5,900,000
16.6 Other cash provided (applied)	6,371,783	5,425,740	5,487,131
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	6,371,783	5,425,740	(412,869)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	9,227,293	(1,456,911)	(1,568,937)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	77,883,695	79,452,632	79,452,632
19.2 End of period (Line 18 plus Line 19.1)	87,110,988	77,995,721	77,883,695

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital and 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	27,286							27,286		
2. First Quarter	29,219							29,219		
3. Second Quarter	29,098							29,098		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	175,179							175,179		
Total Member Ambulatory Encounters for Period:										
7. Physician										
8. Non-Physician										
9. Total										
10. Hospital Patient Days Incurred										
11. Number of Inpatient Admissions	3,348							3,348		
12. Health Premiums Written (a)	161,319,081							161,319,081		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	173,587,794							173,587,794		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	144,863,965							144,863,965		
18. Amount Incurred for Provision of Health Care Services	145,571,873							145,571,873		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 161,319,081

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
0599999 - Unreported claims and other claim reserves						19,502,200
0799999 - Total claims unpaid						19,502,200

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 plus 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	17,803,622	127,013,876	87,241	19,414,959	17,890,863	18,747,825
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	17,803,622	127,013,876	87,241	19,414,959	17,890,863	18,747,825
10. Healthcare recievables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals	17,803,622	127,013,876	87,241	19,414,959	17,890,863	18,747,825

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

NOTES TO FINANCIAL STATEMENTS

Notes to Financial Statements
Mount Carmel Health Plan, Inc.
Company Code: 95655

Quarter: 2
Calendar Year: 2011

1. Summary of Significant Accounting Policies
No change

2. Accounting Changes and Corrections of Errors
No change

3. Business Combinations and Goodwill:
No change

4. Discontinued Operations
No change

5. Investments
No change

6. Joint Ventures, Partnerships and Limited Liability Companies
No change

7. Investment Income
No change

8. Derivative Instruments
No change

9. Income Taxes
No change

10. Information Concerning Parent, Subsidiaries and Affiliates
No change

11. Debt
No change

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
No change

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
No change

14. Contingencies
No change

NOTES TO FINANCIAL STATEMENTS

15. Leases
No change

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentration of Credit Risk and Disclosures about Fair Value of Financial Instruments, for accounting guidan
No change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
No change

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portfolio of Partially Insured Pla
No change

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

20. Other Items
No change

21. Subsequent Events
No change

22. Reinsurance
No change

23. Retrospectively Rated Contracts & Contracts Subject to Re-determination
No change

24. Change in Incurred Claims and Claim Adjustments Expenses
No change

25. Intercompany Pooling Arrangements
No change

26. Structured Settlements
N/A

27. Health Care Receivables
No change

28. Participating Policies
No change

29. Premium Deficiency Reserves
No change

30. Anticipated Salvage and Subrogation
No change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? Yes ( ) No ( )

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

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

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes ( ) No (X)

If yes, complete the Schedule Y - Part 1 - organizational chart.

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

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

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

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

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

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. 12/31/2008

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). 06/12/2009

6.4 By what department or departments?

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

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

GENERAL INTERROGATORIES (continued)

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

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

....
....

9.2 Has the code of ethics for senior managers been amended? Yes ( ) No (X)

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

....
....

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

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

....
....

FINANCIAL

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

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

INVESTMENT

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

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

....
....

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

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

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on schedule DB? Yes ( ) No (X)

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes ( ) No ( )

If no, attach a description with this statement.

GENERAL INTERROGATORIES (continued)

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
PNC Capital Advisors, LLC	Cleveland, OH

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:

1.1	A&H loss percent	.... 83.9 %
1.2	A&H cost containment percent	.............0.6 %
1.3	A&H expense percent excluding cost containment expenses	.............6.3 %

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.	$ ....
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.	$ ....

Page 13
Schedule S - Ceded Reinsurance
NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

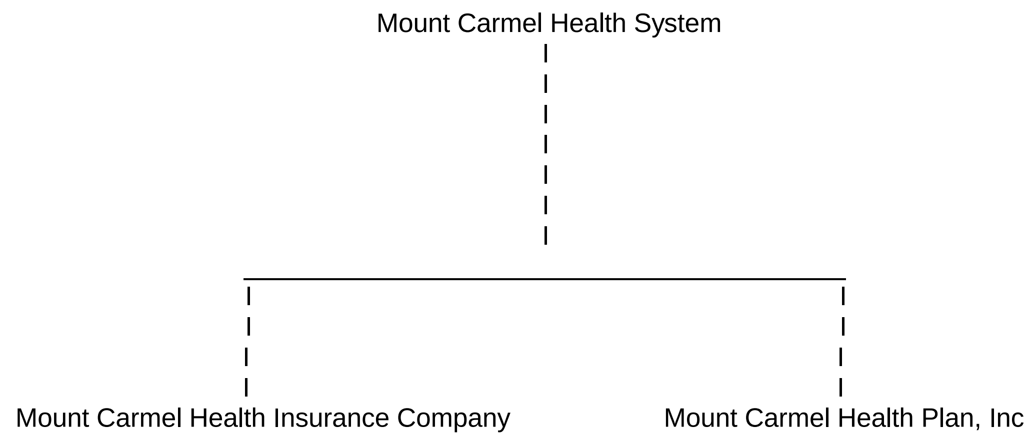
States, Etc.	1 Active Status	2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Column 2 Through Column 7	9 Deposit-Type Contracts
		Direct Business Only Year to Date							
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		161,319,081					161,319,081	
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	XXX								
59. Subtotal	XXX		161,319,081					161,319,081	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	(a) 1		161,319,081					161,319,081	
DETAILS OF WRITE-INS									
5801.									
5802.									
5803.									
5898. Summary of remaining write-ins for Line 58 from overflow page									
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)									

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

Active Status Codes (Column 1):
(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

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

PART 1 - ORGANIZATIONAL CHART



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 EXPLANATIONS and provide an explanation following the interrogatory questions.

	RESPONSE
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

EXPLANATIONS:

BAR CODE:

Document Identifier 365:

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 plus Line 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 Year To Date	2 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 points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 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 Year To Date	2 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 (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	135,697,221	107,086,403
2. Cost of bonds and stocks acquired	34,103,343	72,309,151
3. Accrual of discount	51,990	112,310
4. Unrealized valuation increase (decrease)	(557,830)	3,458,443
5. Total gain (loss) on disposals	4,236,736	5,459,296
6. Deduct consideration for bonds and stocks disposed of	34,853,033	50,752,072
7. Deduct amortization of premium	140,898	207,752
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	575,242	1,768,558
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	137,962,287	135,697,221
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	137,962,287	135,697,221

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	178,160,016	174,979,915	171,482,397	(76,831)	178,160,016	181,580,703		170,559,294
2. Class 2 (a)								
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	178,160,016	174,979,915	171,482,397	(76,831)	178,160,016	181,580,703		170,559,294
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 and Preferred Stock	178,160,016	174,979,915	171,482,397	(76,831)	178,160,016	181,580,703		170,559,294

(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 $ 56,184,313 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	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	46,881,351	X X X	46,931,196	39,740	17,493

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	34,297,508	51,269,277
2. Cost of short-term investments acquired	61,899,095	180,534,008
3. Accrual of discount	792	2,081
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		376
6. Deduct consideration received on disposals	49,251,847	197,242,746
7. Deduct amortization of premium	64,199	265,488
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 (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	46,881,349	34,297,508
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	46,881,349	34,297,508

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)
2. Cost Paid/(Consideration Received) on additions
3. Unrealized Valuation increase/(decrease)
4. Total gain (loss) on termination recognized
5. Considerations received/(paid) on terminations
6. Amortization
7. Adjustment to the Book/Adjusted Carrying Value of hedged item
8. Total foreign exchange change in Book/Adjusted Carrying Value
9. Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)
10. Deduct nonadmitted assets
11. Statement value at end of current period (Line 9 minus Line 10)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)

3.1 Change in variation margin on open contracts

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 16, current year to date minus

3.24 Section 1, Column 16, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Recognized

5.2 Used to adjust basis of hedged items

6. Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

Page SI05
Schedule DB, Pt. C, Section 1, Replicated (Synthetic Assets) Open
NONE

Page SI06
Sch DB, Pt C, Sn 2, Replication (Syn Assets) Transactions Open
NONE

Page SI07
Schedule DB, Verification
NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	46,711,745	33,344,373
2. Cost of cash equivalents acquired	248,226,186	438,373,927
3. Accrual of discount		729
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	248,868,722	425,002,282
7. Deduct amortization of premium	543	5,002
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 (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	46,068,666	46,711,745
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	46,068,666	46,711,745

Page E01
Sch. A, Pt. 2, Real Estate Acquired
NONE

Sch. A, Pt. 3, Real Estate Disposed
NONE

Page E02
Schedule B, Part 2, Mortgage Loans Acquired
NONE

Schedule B, Part 3, Mortgage Loans Disposed
NONE

Page E03
Sch. BA, Pt. 2, Other Long-Term Invested Assets Acquired
NONE

Sch. BA, Pt. 3, Other Long-Term Invested Assets Disposed
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
31331K-JU-5	Federal Farm Credit Bank		05/16/2011	Morgan Stanley		750,000	750,000.00	50	1
313374-EM-8	Federal Home Loan Bank Bond		06/16/2011	G. X. Clarke & Company		1,500,000	1,500,000.00		1
912828-NU-0	United States Treas Nts 0.750% 08/		06/30/2011	CitiGroup Global Markets		502,773	500,000.00	1,409	1
912828-FQ-8	United States Treasury Note		05/31/2011	Greenwich Capital Markets		202,446	175,000.00	2,498	1
912828-MP-2	United States Treasury Note		05/31/2011	UBS Securities LLC		212,805	200,000.00	2,123	1
0599999 - Subtotal - Bonds - U.S. Governments						3,168,024	3,125,000.00	6,080	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
36962G-4Y-7	General Elec Cap Corp SR NT-A 4.62		04/21/2011	RAYMOND JAMES/FI		500,780	500,000.00	7,066	1FE
38259P-AB-8	Google Inc		05/16/2011	Goldman Sachs Co		1,075,202	1,085,000.00		1FE
064149-C8-8	Bank Nova Scotia Halifax SR NT 4.3	I	04/20/2011	WALL STREET ACCESS		805,504	800,000.00	10,014	1FE
78008K-5V-1	Royal Bk of Cda Bd Cds	I	04/12/2011	RBC Cap Mkts Corp		997,640	1,000,000.00		1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,379,126	3,385,000.00	17,080	
8399997 - Subtotal - Bonds - Part 3						6,547,151	6,510,000.00	23,160	
8399999 - Subtotal - Bonds						6,547,151	6,510,000.00	23,160	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
004498-10-1	Aci Worldwide Inc		04/20/2011	VARIOUS	13,350.000	418,450			U
025816-10-9	American Express Co		06/13/2011	Credit Suisse First Bosto	100.000	4,788			L
025932-10-4	American Finl Group Inc Ohio		04/27/2011	VARIOUS	11,595.000	401,012			L
03076C-10-6	Ameriprise Financial Inc		06/13/2011	Credit Suisse First Bosto	90.000	5,016			L
03073E-10-5	AmerisourceBergen Corp		06/13/2011	Credit Suisse First Bosto	140.000	5,720			L
03232P-40-5	AmSurg Corp		04/20/2011	VARIOUS	5,391.000	138,485			L
037411-10-5	Apache Corp		06/13/2011	VARIOUS	630.000	77,415			L
03820C-10-5	Applied Indl Technologies		05/23/2011	Investment Technology Gro	8,422.000	290,667			L
05615F-10-2	Babcock & Wilcox Co		05/31/2011	VARIOUS	5,585.000	155,704			L
057224-10-7	Baker Hughes Inc		06/13/2011	VARIOUS	1,610.000	114,254			L
095180-10-5	Blount International Inc		06/15/2011	Instinet	11,731.000	195,739			L
099724-10-6	Borgwarner Inc Com		06/13/2011	Credit Suisse First Bosto	70.000	4,710			L
14170T-10-1	Carefusion Corp		05/16/2011	Investment Technology Gro	9,068.000	267,493			L
149123-10-1	Caterpillar Inc		06/13/2011	Credit Suisse First Bosto	90.000	8,599			L
150870-10-3	Celanese Corp Cl A		06/13/2011	VARIOUS	350.000	16,125			L
15670R-10-7	Cepheid		05/16/2011	Investment Technology Gro	8,515.000	265,694			L
169656-10-5	Chipotle Mexican Grill Inc		06/13/2011	Credit Suisse First Bosto	20.000	5,417			L
17275R-10-2	Cisco Systems Inc		06/13/2011	VARIOUS	11,785.000	198,270			L
191216-10-0	Coca-Cola Co		06/13/2011	Credit Suisse First Bosto	150.000	9,756			L
219023-10-8	Corn Prods Intl Inc		06/15/2011	Instinet	3,255.000	179,608			L
219350-10-5	Corning Inc		06/13/2011	Credit Suisse First Bosto	340.000	6,205			L
228368-10-6	Crown Holdings Inc		06/29/2011	VARIOUS	1,500.000	57,691			L
126408-10-3	CSX Corp		06/13/2011	Credit Suisse First Bosto	120.000	8,796			L
231021-10-6	Cummins Inc		06/13/2011	Credit Suisse First Bosto	60.000	5,584			L
126650-10-0	CVS Caremark Corp		05/27/2011	VARIOUS	1,200.000	43,918			L
260003-10-8	Dover Corp		06/13/2011	Credit Suisse First Bosto	110.000	6,695			L
23334L-10-2	DSW Inc		06/01/2011	VARIOUS	4,285.185	210,960			U
26985R-10-4	Eagle Rock Energy Partners Lp		05/16/2011	Citation Group	21,779.000	242,145			L
277432-10-0	Eastman Chemical Co		06/13/2011	VARIOUS	200.000	20,012			L
278058-10-2	Eaton Corp		06/13/2011	Credit Suisse First Bosto	150.000	6,929			L

(continues)

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3 .

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
278642-10-3	Ebay Inc		06/13/2011	Credit Suisse First Bosto	170.000	5,042			L
268648-10-2	EMC Corp		06/13/2011	Credit Suisse First Bosto	290.000	7,600			L
292554-10-2	Encore Capital Group Inc		06/15/2011	Instinet	3,250.000	102,281			L
29266R-10-8	Energizer Holdings Inc		05/27/2011	BNY CONVERGEX	165.000	12,546			L
26882D-10-9	Epiq Systems Inc		05/16/2011	Investment Technology Gro	17,130.000	243,402			L
518439-10-4	Estee Lauder Companies Cl A		06/13/2011	Credit Suisse First Bosto	70.000	6,760			L
30161N-10-1	Exelon Corp		05/27/2011	Credit Suisse First Bosto	300.000	12,544			L
313549-40-4	Federal Mogul Corp		05/16/2011	Investment Technology Gro	9,292.000	237,343			L
319383-10-5	First Busey Corp		04/28/2011	VARIOUS	31,113.000	164,037			L
302445-10-1	FLIR Sys Inc		06/03/2011	Credit Suisse First Bosto	3,451.000	119,396			L
349882-10-0	Fossil Inc		06/13/2011	Credit Suisse First Bosto	60.000	6,404			L
375558-10-3	Gilead Sciences Inc		06/13/2011	Credit Suisse First Bosto	170.000	6,780			L
37940X-10-2	Global Pmts Inc		05/23/2011	Investment Technology Gro	5,589.000	288,791			L
38259P-50-8	Google Inc		06/13/2011	Credit Suisse First Bosto	20.000	10,072			L
39153L-10-6	Greatbatch Inc		04/20/2011	Citation Group	15,790.000	399,997			L
393122-10-6	Green Mountain Coffee Roaster		06/28/2011	VARIOUS	920.000	78,151			L
397624-10-7	Greif Inc Cl A		04/27/2011	Credit Suisse First Bosto	2,701.000	166,662			L
421933-10-2	Health Management Association		05/23/2011	Investment Technology Gro	29,651.000	332,631			L
427866-10-8	Hershey Company		06/13/2011	Credit Suisse First Bosto	140.000	7,658			L
42809H-10-7	Hess Corp		06/13/2011	Credit Suisse First Bosto	70.000	4,982			L
451055-10-7	Iconix Brand Group		06/03/2011	Credit Suisse First Bosto	5,693.000	129,948			L
45666Q-10-2	Informatica Corp		06/13/2011	Credit Suisse First Bosto	140.000	7,570			L
458140-10-0	Intel Corp		06/13/2011	VARIOUS	810.000	18,186			L
46146P-10-2	Investors Bancorp Inc		04/20/2011	VARIOUS	9,918.000	141,207			L
46612K-10-8	JDA Software Group Inc		06/15/2011	Instinet	6,405.000	191,907			L
478160-10-4	Johnson & Johnson		06/13/2011	VARIOUS	1,050.000	68,899			L
481165-10-8	Joy Global Inc Com		06/13/2011	Credit Suisse First Bosto	70.000	5,963			L
48242W-10-6	KBR Inc		06/13/2011	VARIOUS	1,720.000	62,374			L
53071M-30-2	Liberty Media Corp		05/16/2011	Investment Technology Gro	1,560.000	133,413			L
532716-10-7	Limited Brands Inc		06/13/2011	Credit Suisse First Bosto	150.000	5,396			L
502175-10-2	Ltc Pptys Inc		04/19/2011	Citation Group	14,118.000	412,599			L
55616P-10-4	Macys Inc		06/13/2011	VARIOUS	3,190.000	91,271			L
580135-10-1	McDonald's Corp		06/13/2011	Credit Suisse First Bosto	110.000	8,878			L
552690-10-9	MDU Resources Group		05/16/2011	Citation Group	14,441.000	335,219			L
583334-10-7	MeadWestvaco Corp		05/23/2011	Investment Technology Gro	10,086.000	328,416			L
591708-10-2	MetroPCS Communications Inc		06/28/2011	Citation Group	3,330.000	57,493			L
594918-10-4	Microsoft Corp		06/13/2011	Credit Suisse First Bosto	590.000	14,156			L
553530-10-6	MSC Indl Direct		05/16/2011	Investment Technology Gro	2,872.000	202,138			L
637071-10-1	National Oilwell Varco Inc		06/13/2011	Credit Suisse First Bosto	90.000	6,174			L
64110D-10-4	NetApp Inc		06/13/2011	Credit Suisse First Bosto	100.000	4,862			L
65473P-10-5	NiSource Inc		06/15/2011	Instinet	8,674.000	168,163			L
67103H-10-7	O'Reilly Automotive Inc		06/13/2011	Knight Securites Broadcou	110.000	6,559			L
679580-10-0	Old Dominion Fght Lines		05/23/2011	Investment Technology Gro	9,197.000	334,507			L
681904-10-8	Omnicare Inc		05/16/2011	Investment Technology Gro	7,639.000	239,564			L
682128-10-3	Omnivision Technologies Inc		04/20/2011	Citation Group	14,173.000	448,837			L
68389X-10-5	Oracle Corp		06/13/2011	Credit Suisse First Bosto	410.000	12,955			L
688239-20-1	Oshkosh Corporation		05/20/2011	VARIOUS	8,735.000	286,043			L
698813-10-2	Papa John's International Inc		04/27/2011	Credit Suisse First Bosto	4,586.000	137,296			L
718592-10-8	Phillips Van Heusen Corp		06/13/2011	VARIOUS	1,090.000	76,542			L
731068-10-2	Polaris Inds Inc		06/13/2011	VARIOUS	730.000	74,327			L
74460D-10-9	Public Storage Com		06/13/2011	Credit Suisse First Bosto	40.000	4,442			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
747525-10-3	Qualcomm Inc		06/13/2011	Credit Suisse First Bosto	210.000	11,436			L
74834L-10-0	Quest Diagnostics Inc		06/13/2011	VARIOUS	1,110.000	64,753			L
756109-10-4	Realty Income Corp		04/27/2011	VARIOUS	12,144.000	428,515			L
785688-10-2	Sabine Royalty Trust		05/23/2011	Investment Technology Gro	2,137.000	137,494			L
832696-40-5	Smucker J M Co		04/26/2011	Knight Direct LLC	1,290.000	95,795			L
871829-10-7	Sysco Corp		06/28/2011	Investment Technology Gro	2,730.000	84,429			L
87612E-10-6	Target Corp		06/09/2011	VARIOUS	2,970.000	146,106			L
872375-10-0	Teco Energy Corp		05/23/2011	Investment Technology Gro	7,715.000	145,726			L
886547-10-8	Tiffany & Co		06/13/2011	Credit Suisse First Bosto	70.000	5,067			L
899896-10-4	Tupperware Brands Corp		05/16/2011	Investment Technology Gro	3,134.000	199,036			L
91324P-10-2	United Health Group Inc Corp		06/13/2011	Credit Suisse First Bosto	130.000	6,416			L
92553P-20-1	Viacom Inc Cl B		06/13/2011	Credit Suisse First Bosto	170.000	8,043			L
92826C-83-9	Visa Inc Cl A		06/13/2011	Credit Suisse First Bosto	60.000	4,477			L
92886T-20-1	Vonage Hldgs Corp		04/27/2011	Credit Suisse First Bosto	30,994.000	162,700			L
38388F-10-8	W.R. Grace & Co		06/03/2011	Credit Suisse First Bosto	5,165.000	228,661			L
931142-10-3	Wal-Mart Stores Inc		05/27/2011	VARIOUS	820.000	44,499			L
931422-10-9	Walgreen Co		06/13/2011	Credit Suisse First Bosto	150.000	6,530			L
955306-10-5	West Pharmaceutical		05/23/2011	Investment Technology Gro	7,301.000	330,744			L
969904-10-1	Williams Sonoma Inc		05/16/2011	Investment Technology Gro	4,528.000	199,547			L
98310W-10-8	Wyndham Worldwide Corp		06/13/2011	Credit Suisse First Bosto	180.000	5,654			L
10553M-10-1	Brasil Telecom SA ADR	R	06/15/2011	Instinet	6,611.000	190,132			L
G2554F-11-3	Covidien Plc	R	06/13/2011	Credit Suisse First Bosto	140.000	7,468			U
G6852T-10-5	Partnerre Ltd Com	R	04/07/2011	VARIOUS	1,955.000	160,450			L
82481R-10-6	Shire Plc Sponsored ADR	R	06/13/2011	Credit Suisse First Bosto	60.000	5,416			L
H27013-10-3	Weatherford International Ltd.	R	05/26/2011	VARIOUS	8,905.000	178,328			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,457,658			
9799997 - Subtotal - Common Stocks - Part 3						12,457,658			
9799999 - Subtotal - Common Stocks						12,457,658			
9899999 - Subtotal - Preferred and Common Stocks						12,457,658			
9999999 - TOTALS						19,004,809		23,160	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3133XV-XT-3	Federal Home Loan Bank		06/07/2011	MATURITY		1,500,000	1,500,000.00	1,500,000	1,500,000						1,500,000				1,896	06/07/2011	1
3133XV-TM-3	Federal Home Loan Bank Floating		05/26/2011	MATURITY		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				1,756	05/26/2011	1
3620AA-TY-4	GNMA 30yr Pool #724267		06/15/2011	PRINCIPAL RECEIPT		24,649	24,648.69	25,635	25,632		(984)		(984)		24,649				489	09/15/2039	1
912828-LY-4	United States Treasury Note		04/20/2011	Greenwich Capital Markets		1,263,289	1,250,000.00	1,230,034	1,231,811		513		513		1,232,324		30,965	30,965	18,357	11/15/2019	1
912828-MP-2	United States Treasury Note		05/16/2011	Barclays Fixed Income		949,324	900,000.00	937,210	935,750		(1,290)		(1,290)		934,460		14,865	14,865	24,694	02/15/2020	1
912828-PV-6	United States Treasury Note		04/21/2011	Morgan Stanley		525,041	525,000.00	523,708	523,726		200		200		523,926		1,115	1,115	1,067	11/30/2012	1
0599999 - Subtotal - Bonds - U.S. Governments						6,262,303	6,199,648.69	6,216,587	6,216,920		(1,561)		(1,561)		6,215,358		46,945	46,945	48,260		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847		06/15/2011	PRINCIPAL RECEIPT		40,015	40,014.56	41,740	41,757		(1,743)		(1,743)		40,015				818	09/01/2039	1
3128PL-A2-8	FHLMC PC Gold 15 Yr		06/15/2011	PRINCIPAL RECEIPT		21,933	21,932.76	22,118	22,110		(177)		(177)		21,933				405	06/01/2023	1
31416N-3J-9	FNMA 15yr Pool #AA5300		06/25/2011	PRINCIPAL RECEIPT		23,662	23,662.18	24,964	24,918		(1,256)		(1,256)		23,662				445	09/01/2020	1
31371L-6G-9	FNMA 30yr Pool #255671		06/25/2011	PRINCIPAL RECEIPT		46,651	46,651.48	46,587	46,587						46,587		65	65	1,043	04/01/2035	1
31402Q-WA-5	FNMA 30yr Pool #735141		06/25/2011	PRINCIPAL RECEIPT		67,758	67,757.60	66,318	66,324		1,433		1,433		67,758				1,531	01/01/2035	1
31408F-6B-0	FNMA 30yr Pool #850566		06/25/2011	PRINCIPAL RECEIPT		52,736	52,735.59	50,008	50,031		2,705		2,705		52,736				1,092	01/01/2036	1
31413V-UA-3	FNMA 30yr Pool #956977		06/25/2011	PRINCIPAL RECEIPT		26,548	26,547.59	26,593	26,592		(45)		(45)		26,548				724	12/01/2037	1
31416T-L5-6	FNMA 30yr Pool #AA9347		06/25/2011	PRINCIPAL RECEIPT		32,411	32,411.03	33,469	33,467		(1,056)		(1,056)		32,411				662	08/01/2039	1
31403D-WU-9	FNMA Pass Through 30 yrs		06/25/2011	PRINCIPAL RECEIPT		92,342	92,341.84	97,853	97,984		(5,642)		(5,642)		92,342				2,099	11/01/2036	1
31412P-6K-2	FNMA Pass- Thru 30 Year		06/25/2011	PRINCIPAL RECEIPT		23,264	23,264.03	23,773	23,781		(517)		(517)		23,264				475	02/01/2035	1
31403C-6L-0	FNMA Pass-Thru Long 30 Year		06/25/2011	PRINCIPAL RECEIPT		43,933	43,932.83	45,503	45,497		(1,564)		(1,564)		43,933				905	02/01/2036	1
31403D-PN-3	FNMA Pass-Thru Long 30 Year		06/25/2011	PRINCIPAL RECEIPT		34,595	34,595.26	34,434	34,435		160		160		34,595				876	08/01/2036	1
31409W-LB-5	FNMA Pass-Thru Long 30 Year		06/25/2011	PRINCIPAL RECEIPT		53,377	53,376.57	51,700	51,716		1,660		1,660		53,377				1,201	04/01/2036	1
31411E-2C-0	FNMA Pass-Thru Long 30 Year		06/25/2011	PRINCIPAL RECEIPT		68,143	68,142.75	67,290	67,290						67,290		853	853	1,547	01/01/2037	1
31411E-YD-3	FNMA Pass-Thru Long 30 Year		06/25/2011	PRINCIPAL RECEIPT		59,779	59,778.78	58,999	58,999						58,999		780	780	1,534	01/01/2037	1
31412W-N2-8	FNMA Pass-Thru Long 30 Year		06/25/2011	PRINCIPAL RECEIPT		29,699	29,699.45	29,588	29,588		111		111		29,699				794	06/01/2037	1
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						716,844	716,844.30	720,938	721,076		(5,929)		(5,929)		715,147		1,698	1,698	16,151		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
43812B-AG-8	Honda Auto Receivables Owner		06/21/2011	PRINCIPAL RECEIPT		34,517	34,516.55	34,512	34,518		(2)		(2)		34,517				216	11/21/2013	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,517	34,516.55	34,512	34,518		(2)		(2)		34,517				216		
8399997 - Subtotal - Bonds - Part 4						7,013,664	6,951,009.54	6,972,037	6,972,514		(7,493)		(7,493)		6,965,022		48,642	48,642	64,626		
8399999 - Subtotal - Bonds						7,013,664	6,951,009.54	6,972,037	6,972,514		(7,493)		(7,493)		6,965,022		48,642	48,642	64,626		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
003881-30-7	Acacia Resh Corp		05/23/2011	Investment Technology Gro	3,234.000	122,857		83,890	83,890						83,890		38,967	38,967			L
004498-10-1	Aci Worldwide Inc		05/16/2011	VARIOUS	416.000	12,950		13,039							13,039		(89)	(89)			L
00508X-20-3	Actuant Corp Class A New		05/23/2011	Investment Technology Gro	9,215.000	223,741		211,214	245,303	(34,089)			(34,089)		211,214		12,527	12,527			L
00738A-10-6	ADTRAN Inc		06/15/2011	Instinet	1,231.000	48,312		38,348	44,575	(6,226)			(6,226)		38,348		9,964	9,964	234		L
015271-10-9	Alexandria Real Estate Equities		05/16/2011	VARIOUS	826.000	64,687		40,126	60,513	(20,387)			(20,387)		40,126		24,561	24,561	743		L
H01531-10-4	Allied World Assurance Holdin		06/15/2011	Instinet	2,300.000	126,728		111,340	136,712	(25,372)			(25,372)		111,340		15,388	15,388			L
03073E-10-5	AmerisourceBergen Corp		05/27/2011	VARIOUS	640.000	26,083		18,923	19,181	(3,145)			(3,145)		18,923		7,161	7,161	63		L
032095-10-1	Amphenol Corp Cl A		06/15/2011	Instinet	585.000	29,752		15,689	30,876	(15,187)			(15,187)		15,689		14,063	14,063	18		L
032657-20-7	Analogic Corp		05/16/2011	Investment Technology Gro	2,100.000	113,648		57,288	103,971	(46,683)			(46,683)		57,288		56,360	56,360	210		L
053611-10-9	Avery Dennison Corp		05/27/2011	VARIOUS	2,405.000	100,317		84,425	97,257	(17,340)			(17,340)		84,425		15,892	15,892	589		L
077454-10-6	Belden Inc Com		06/15/2011	Instinet	5,360.000	172,222		197,355	197,355						197,355		(25,133)	(25,133)	536		L
055921-10-0	BMC Software Inc		05/16/2011	VARIOUS	419.000	22,750		11,275	19,752	(8,476)			(8,476)		11,275		11,474	11,474			L

(continues)

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues .... 2 .

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
09746Y-10-5	Boise Inc		05/23/2011	Investment Technology Gro	4,679.000	35,824		28,139	37,104	(8,965)			(8,965)		28,139		7,685	7,685	1,872		L
118255-10-8	Buckeye Technologies Inc		05/16/2011	VARIOUS	7,200.000	186,488		79,965	151,272	(71,307)			(71,307)		79,965		106,523	106,523	568		L
127055-10-1	Cabot Corp Com		04/19/2011	Credit Suisse First Bosto	4,429.000	198,504		194,849							194,849		3,655	3,655			L
12811R-10-4	Calamos Asset Mgmt Inc		06/15/2011	Instinet	14,241.000	194,598		132,156	199,374	(67,218)			(67,218)		132,156		62,442	62,442	2,706		L
131347-30-4	Calpine Corp		04/26/2011	VARIOUS	11,425.000	183,321		151,177	145,873	(2,033)			(2,033)		151,177		32,145	32,145			L
159864-10-7	Charles River Laboratories		05/16/2011	VARIOUS	2,810.000	110,793		73,622	99,867	(26,245)			(26,245)		73,622		37,171	37,171			L
163072-10-1	Cheesecake Factory Inc		04/19/2011	Credit Suisse First Bosto	2,743.000	81,475		51,459	84,100	(32,642)			(32,642)		51,459		30,016	30,016			L
166764-10-0	Chevron Corp		04/26/2011	VARIOUS	290.000	31,321		20,485	26,142	(5,985)			(5,985)		20,485		10,835	10,835	219		L
169656-10-5	Chipotle Mexican Grill Inc		06/28/2011	Citation Group	80.000	24,198		11,675	13,953	(6,012)			(6,012)		11,675		12,524	12,524			L
17275R-10-2	Cisco Systems Inc		06/28/2011	Citation Group	3,705.000	55,545		63,073	61,398			11,085	(11,085)		63,073		(7,527)	(7,527)	208		L
189754-10-4	Coach Inc		04/27/2011	VARIOUS	1,348.000	78,063		43,758	64,049	(30,079)			(30,079)		43,758		34,305	34,305	476		L
19239V-30-2	Cogent Communications Group I		04/27/2011	Credit Suisse First Bosto	13,381.000	191,207		190,679				10,370	(10,370)		190,679		528	528			L
20478T-10-7	Compucredit Hldgs Corp Com		05/16/2011	VARIOUS	37,145.000	140,469		242,557	259,272			16,715	(16,715)		242,557		(102,088)	(102,088)			L
205306-10-3	Computer Programs & Systems		05/23/2011	VARIOUS	897.000	54,893		50,323							50,323		4,570	4,570			L
205638-10-9	Compuware Corp		05/23/2011	VARIOUS	17,000.000	180,913		112,030	198,390	(86,360)			(86,360)		112,030		68,883	68,883			L
20825C-10-4	ConocoPhillips		04/28/2011	VARIOUS	2,195.000	170,283		101,687	149,479	(47,792)			(47,792)		101,687		68,596	68,596	1,588		L
219350-10-5	Corning Inc		06/28/2011	VARIOUS	5,222.000	91,643		86,216	92,388	(14,536)			(14,536)		86,216		5,427	5,427	483		L
22410J-10-6	Cracker Barrel Old Country St		04/27/2011	VARIOUS	3,773.000	190,286		185,405	206,647	(14,883)		6,359	(21,242)		185,405		4,881	4,881	1,660		L
12662P-10-8	CVR Energy Inc Com		06/03/2011	VARIOUS	8,232.000	168,200		105,847	124,962	(19,115)			(19,115)		105,847		62,353	62,353			L
243537-10-7	Deckers Outdoor Corp		05/16/2011	Investment Technology Gro	1,252.000	113,090		99,834	99,834						99,834		13,255	13,255			L
254067-10-1	Dilliards Inc Cl A		04/19/2011	Credit Suisse First Bosto	736.000	32,909		25,548	27,924	(2,376)			(2,376)		25,548		7,361	7,361	29		L
254709-10-8	Discover Financial Services		04/01/2011	VARIOUS	1,295.000	31,252		19,157	23,996	(4,840)			(4,840)		19,157		12,095	12,095	26		L
23334L-10-2	DSW Inc		06/10/2011	Fractional Shares	0.185	9		9							9						L
29089Q-10-5	Emergent Biosolutions Inc		04/27/2011	Credit Suisse First Bosto	6,349.000	150,694		152,339							152,339		(1,644)	(1,644)			L
G30397-10-6	Endurance Specialty Holdings Ltd		05/23/2011	VARIOUS	5,634.000	235,130		235,943	259,558	(23,615)			(23,615)		235,943		(813)	(813)	1,690		L
30231G-10-2	Exxon Mobil Corp		04/08/2011	Instinet	230.000	19,678		13,332	16,231	(3,563)			(3,563)		13,332		6,347	6,347	98		L
315616-10-2	F5 Networks Inc		05/23/2011	VARIOUS	1,263.000	131,176		87,407	164,392	(76,985)			(76,985)		87,407		43,770	43,770			L
30249U-10-1	FMC Technologies Inc		05/18/2011	VARIOUS	5,692.000	251,034		119,599	248,592	(133,722)			(133,722)		119,599		131,435	131,435			L
369604-10-3	General Electric Co		05/20/2011	VARIOUS	1,600.000	31,741		22,320	28,834	(6,988)			(6,988)		22,320		9,421	9,421	445		L
382550-10-1	Goodyear Tire & Rubber Co		04/28/2011	VARIOUS	8,900.000	142,426		89,971	105,465	(15,494)			(15,494)		89,971		52,456	52,456			L
38259P-50-8	Google Inc		06/28/2011	VARIOUS	140.000	69,121		64,205	67,367	(18,312)			(18,312)		64,205		4,916	4,916			L
383082-10-4	Gorman-Rupp Company		06/16/2011	Fractional Shares	0.500	16		8	13	(5)			(5)		8		8	8			U
39153L-10-6	Greatbatch Inc		05/23/2011	VARIOUS	2,773.000	78,039		70,246							70,246		7,793	7,793			L
398905-10-9	Group 1 Automotive Inc		05/23/2011	Investment Technology Gro	1,518.000	56,866		35,719	63,392	(27,673)			(27,673)		35,719		21,147	21,147	167		L
42224N-10-1	Healthspring Inc Com		04/27/2011	Credit Suisse First Bosto	6,377.000	256,643		238,308				1,645	(1,645)		238,308		18,334	18,334			L
422806-10-9	HEICO Corp		05/04/2011	Fractional Shares	0.500	23		20	20						20		3	3			L
428236-10-3	Hewlett Packard Co		05/18/2011	VARIOUS	1,701.000	61,515		69,690	41,721			4,956	(4,956)		69,690		(8,175)	(8,175)	119		L
437076-10-2	Home Depot Inc		06/08/2011	Instinet	1,970.000	67,245		71,718							71,718		(4,473)	(4,473)			L
45768S-10-5	Innospec Inc		05/16/2011	VARIOUS	1,414.000	45,738		26,372	28,846	(2,474)			(2,474)		26,372		19,366	19,366			L
45867G-10-1	Interdigital Inc		05/16/2011	Investment Technology Gro	2,714.000	121,988		122,853							122,853		(865)	(865)	543		U
459200-10-1	International Business Machines		04/06/2011	VARIOUS	375.000	61,451		48,328	53,670	(6,823)			(6,823)		48,328		13,123	13,123	351		L
460146-10-3	International Paper Co		05/06/2011	VARIOUS	1,955.000	62,917		43,312	52,007	(10,004)			(10,004)		43,312		19,605	19,605	367		L
466313-10-3	Jabil Circuit Inc		04/19/2011	Credit Suisse First Bosto	2,356.000	44,881		31,335	47,332	(15,997)			(15,997)		31,335		13,546	13,546	165		L
46625H-10-0	JPMorgan Chase & Co		04/01/2011	Citation Group	675.000	31,220		22,256	27,392	(6,465)			(6,465)		22,256		8,964	8,964	32		L
501044-10-1	Kroger Co		04/26/2011	VARIOUS	2,580.000	63,237		54,822	42,037	(2,786)			(2,786)		54,822		8,415	8,415	261		L
505597-10-4	Laclede Group Inc		04/19/2011	VARIOUS	1,021.000	37,656		33,826	37,307	(3,482)			(3,482)		33,826		3,830	3,830	827		L
533535-10-0	Lincoln Educational Services Corp		05/23/2011	VARIOUS	14,957.000	215,154		235,031							235,031		(19,877)	(19,877)	3,739		L
548661-10-7	Lowe's Cos Inc		04/27/2011	VARIOUS	3,490.000	91,758		78,542	67,825	(9,053)			(9,053)		78,542		13,216	13,216	297		L
559181-10-2	Magma Design Automation		05/23/2011	Investment Technology Gro	10,431.000	64,984		45,713	52,259	(6,546)			(6,546)		45,713		19,271	19,271			L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
57636Q-10-4	MasterCard Inc Cl A		05/20/2011	VARIOUS	110.000	30,695		22,691	20,766	(2,133)			(2,133)		22,691		8,004	8,004	30		L
55264U-10-8	MB Financial Inc New Com		06/03/2011	VARIOUS	15,965.000	298,433		266,242	276,514	(10,272)			(10,272)		266,242		32,192	32,192	319		L
580135-10-1	McDonald's Corp		06/28/2011	Sanford Bernstein	630.000	52,625		43,566	40,669	(4,820)			(4,820)		43,566		9,059	9,059	710		L
58405U-10-2	Medco Health Solutions Inc		04/07/2011	Citation Group	1,210.000	67,619		58,239	67,397	(15,824)			(15,824)		58,239		9,380	9,380			L
587200-10-6	Mentor Graphics Corp		06/15/2011	VARIOUS	8,624.000	116,098		91,732	103,488	(11,756)			(11,756)		91,732		24,366	24,366			L
58933Y-10-5	Merck & Co Inc New		05/19/2011	Knight Direct LLC	455.000	16,976		14,818	10,000	(1,312)			(1,312)		14,818		2,158	2,158	267		L
61945C-10-3	Mosaic Co		06/08/2011	STIFEL NICOLAUS	1,290.000	84,682		101,143							101,143		(16,461)	(16,461)	122		L
637372-10-3	National Research Corp Com		05/16/2011	VARIOUS	8,744.000	298,592		285,042	299,482	(14,440)			(14,440)		285,042		13,551	13,551	1,924		L
651639-10-6	Newmont Mining Corp		04/04/2011	Abel Noser Corporation	850.000	47,104		46,393	47,301			5,398	(5,398)		46,393		711	711	125		L
670008-10-1	Novellus System Inc		04/19/2011	VARIOUS	8,463.000	284,996		236,658	160,349	(33,680)			(33,680)		236,658		48,338	48,338			L
682128-10-3	Omnivision Technologies Inc		05/23/2011	VARIOUS	4,745.000	163,117		150,267							150,267		12,850	12,850			L
69333Y-10-8	P F Chang's China Bistro Inc		05/16/2011	Investment Technology Gro	2,650.000	101,655		118,202	128,419	(10,217)			(10,217)		118,202		(16,547)	(16,547)	1,325		L
698813-10-2	Papa John's International Inc		05/23/2011	VARIOUS	1,591.000	54,040		47,408							47,408		6,633	6,633			L
71714F-10-4	Pharmerica Corp		05/16/2011	Citation Group	18,176.000	231,011		207,933				24,018	(24,018)		207,933		23,077	23,077			L
719405-10-2	Photronics Inc.		05/16/2011	Investment Technology Gro	18,287.000	147,456		82,657	108,076	(25,419)			(25,419)		82,657		64,799	64,799			L
76116A-10-8	Resolute Energy Corp Com		04/20/2011	Citation Group	11,541.000	196,979		204,526							204,526		(7,547)	(7,547)			L
76128Y-10-2	Retail Ventures Inc		06/01/2011	VARIOUS	9,851.000	210,960		58,519	160,571	(102,053)			(102,053)		58,519		152,441	152,441			L
749941-10-0	RF Microdevices Inc		05/16/2011	VARIOUS	30,960.000	184,925		190,782	227,556	(36,774)			(36,774)		190,782		(5,857)	(5,857)			L
790849-10-3	Saint Jude Medical Inc		05/27/2011	Citation Group	2,380.000	120,092		95,462	92,340	(6,654)			(6,654)		95,462		24,630	24,630	500		L
811904-10-1	Seacor Holdings Inc		04/20/2011	VARIOUS	2,395.000	227,096		221,442	242,111	(7,957)		12,712	(20,669)		221,442		5,655	5,655			L
G81276-10-0	Signet Jewelers Ltd		04/20/2011	Citation Group	7,814.000	337,882		273,286	339,128	(65,842)			(65,842)		273,286		64,596	64,596			L
83088M-10-2	Skyworks Solutions Inc		04/19/2011	Citation Group	7,330.000	196,615		40,608	209,858	(169,250)			(169,250)		40,608		156,007	156,007			L
83545G-10-2	Sonic Auromotive Inc.		05/23/2011	Investment Technology Gro	22,255.000	277,713		304,001							304,001		(26,289)	(26,289)	556		L
844895-10-2	Southwest Gas Corp Com		05/23/2011	VARIOUS	5,221.000	203,238		157,815	191,454	(33,640)			(33,640)		157,815		45,423	45,423	1,305		L
855244-10-9	Starbucks Corp		05/18/2011	Citation Group	2,210.000	79,105		61,412	62,654	(9,940)			(9,940)		61,412		17,694	17,694	568		L
85590A-40-1	Starwood Hotels & Resorts		05/27/2011	VARIOUS	1,190.000	71,872		60,303	66,858	(11,937)			(11,937)		60,303		11,569	11,569			L
87151Q-10-6	Symetra Financial Corp.		04/19/2011	VARIOUS	16,854.000	228,372		229,214				5,965	(5,965)		229,214		(842)	(842)	843		L
896818-10-1	Triumph Group Inc.		04/27/2011	Credit Suisse First Bosto	1,634.000	138,255		120,437	146,096	(25,659)			(25,659)		120,437		17,818	17,818	65		L
901476-10-1	Twin Disc Inc		06/03/2011	VARIOUS	6,794.000	213,138		154,530	202,869	(48,339)			(48,339)		154,530		58,609	58,609	1,021		L
91851C-20-1	VAALCO Energy Inc		06/15/2011	VARIOUS	32,200.000	194,549		136,206	230,552	(94,346)			(94,346)		136,206		58,343	58,343			L
92342Y-10-9	VeriFone Holdings Inc		06/15/2011	VARIOUS	4,187.000	181,222		39,423	161,451	(122,028)			(122,028)		39,423		141,799	141,799			L
92886T-20-1	Vonage Hldgs Corp		06/15/2011	Instinet	30,994.000	125,935		162,700							162,700		(36,764)	(36,764)			L
92922P-10-6	W & T Offshore Inc Com		04/19/2011	Credit Suisse First Bosto	2,631.000	56,616		47,016	47,016						47,016		9,600	9,600	105		L
931422-10-9	Walgreen Co		06/23/2011	Citation Group	2,390.000	101,023		96,443			(381)	3,721	(4,102)		96,443		4,580	4,580	735		L
934390-40-2	Warnaco Group Inc		05/23/2011	VARIOUS	1,937.000	105,075		77,004	106,671	(29,666)			(29,666)		77,004		28,071	28,071			L
949746-10-1	Wells Fargo & Co		04/01/2011	William Blair	985.000	31,540		22,928	30,152	(7,610)			(7,610)		22,928		8,612	8,612	131		L
95082P-10-5	WESCO Intl Inc Com		05/23/2011	Investment Technology Gro	3,847.000	202,282		195,999	203,122	(7,122)			(7,122)		195,999		6,283	6,283			L
959319-10-4	Western Refng Inc		05/16/2011	Citation Group	17,293.000	271,064		129,172	182,960	(53,788)			(53,788)		129,172		141,893	141,893			L
969203-10-8	Willbros Group Inc		04/19/2011	VARIOUS	2,540.000	27,293		18,796	24,943	(6,147)			(6,147)		18,796		8,497	8,497			L
N22717-10-7	Core Laboratories NV	R	05/16/2011	VARIOUS	1,627.000	157,694		139,450	67,144	(15,498)			(15,498)		139,450		18,244	18,244	160		L
29358Q-10-9	Ensco Intl PLC Sponsored ADR	R	05/13/2011	Citation Group	1,430.000	79,049		56,645	76,333	(19,689)			(19,689)		56,645		22,404	22,404	501		L
399909-10-0	Grupo Financiero Galicia S A ADR	R	05/16/2011	Citation Group	8,158.000	106,218		49,046	124,899	(75,853)			(75,853)		49,046		57,172	57,172	169		L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,322,566		10,081,931	8,968,870	(2,066,947)	(381)	102,945	(2,170,274)		10,081,931		2,240,636	2,240,636	32,810		
9799997 - Subtotal - Common Stocks - Part 4						12,322,566		10,081,931	8,968,870	(2,066,947)	(381)	102,945	(2,170,274)		10,081,931		2,240,636	2,240,636	32,810		
9799999 - Subtotal - Common Stocks						12,322,566		10,081,931	8,968,870	(2,066,947)	(381)	102,945	(2,170,274)		10,081,931		2,240,636	2,240,636	32,810		
9899999 - Subtotal - Preferred and Common Stocks						12,322,566		10,081,931	8,968,870	(2,066,947)	(381)	102,945	(2,170,274)		10,081,931		2,240,636	2,240,636	32,810		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
by the Company 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 Identifi-cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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 Designa-tion or Market Indi-cator (a)
9999999 - TOTALS						19,336,230		17,053,968	15,941,384	(2,066,947)	(7,873)	102,945	(2,177,766)		17,046,952		2,289,278	2,289,278	97,436		

Page E06
Schedule DB, Part A, Section 1
NONE

Financial or Economic Impact of the Hedge
NONE

Page E07
Schedule DB, Part B, Section 1
NONE

Schedule DB, Part B, Section 1, Broker Name
NONE

Schedule DB, Part B, Financial or Economic Impact of the Hedge
NONE

Page E08
Schedule DB, Part D
NONE

Page E09
Schedule DL, Part 1
NONE

Page E10
Schedule DL, Part 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	1 Depository Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
PNC Bank	Columbus, OH					(5,934,565)	(2,879,230)	(5,839,409)	
0199999 - TOTAL - Open Depositories						(5,934,565)	(2,879,230)	(5,839,409)	
0399999 - TOTAL Cash on Deposit						(5,934,565)	(2,879,230)	(5,839,409)	
0499999 - Cash in Company's Office						380	380	380	
0599999 - TOTALS						(5,934,185)	(2,878,850)	(5,839,029)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Bonds: U.S. Government - Issuer Obligations							
Repurchase Agreement - PNC Bank		06/30/2011	0.150	07/01/2011	13,818,317	1,704	
0199999 - Bonds: U.S. Government - Issuer Obligations					13,818,317	1,704	
0599999 - Bonds: Subtotals - U.S. Government Bonds					13,818,317	1,704	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
Abbott Laboratories Disc C/P		06/20/2011		08/30/2011	999,803	31	
Alpine Securitization Corp Dis C/P		06/06/2011		08/02/2011	999,747	111	
American Honda Finance C/P		06/20/2011		07/08/2011	914,945	34	
Australia & New Zealand Bk Dis C/P		04/08/2011		07/06/2011	499,753	233	
BNP Paribas Finance Disc C/P		05/13/2011		07/12/2011	1,499,575	347	
Bank of Nova Scotia Disc C/P		04/18/2011		07/08/2011	799,658	312	
Bank of Nova Scotia Disc C/P		05/31/2011		08/17/2011	899,688	124	
Bank of America Bankers Acceptance		05/18/2011		07/13/2011	159,953	37	
Credit Suisse New York Disc C/P		04/25/2011		07/14/2011	1,482,321	572	
Deutsche Bank Financial Disc C/P		05/26/2011		07/05/2011	1,499,750	225	
European Investment Bank C/P		06/20/2011		08/05/2011	299,954	11	
Falcon Asset Sec Co Dis C/P		06/17/2011		08/15/2011	999,754	58	
General Electric Capital Disc C/P		06/08/2011		08/15/2011	249,924	26	
IBM Corporation Discount C/P		06/30/2011		07/25/2011	1,699,941	2	
KFW Discount C/P		04/27/2011		07/14/2011	1,599,401	501	
Liberty Street Funding Corp C/P		06/01/2011		07/01/2011	999,883	117	
Liberty Street Funding Corp C/P		06/09/2011		08/05/2011	499,873	49	
Metlife Funding Inc Disc C/P		05/06/2011		07/06/2011	1,199,776	205	
Metlife Funding Inc Disc C/P		06/14/2011		07/20/2011	299,970	14	
Nestle Capital Corp Disc C/P		06/20/2011		08/10/2011	249,958	9	
Nestle Capital Corp Disc C/P		05/26/2011		08/15/2011	999,753	110	
New York Life Capital Disc C/P		05/11/2011		07/11/2011	1,499,619	319	
Nordea North America Inc Disc C/P		06/17/2011		07/27/2011	799,876	44	
Nordea North America Disc C/P		05/09/2011		08/02/2011	699,669	206	
Paccar Financial Corp Disc C/P		04/15/2011		07/13/2011	399,812	163	
Sheffield Receivables Corp C/P		06/08/2011		08/02/2011	999,771	96	
Sheffield Receivables Corp C/P		06/07/2011		08/05/2011	599,853	60	
Starbird Funding Corp Dis C/P		06/08/2011		07/08/2011	999,883	89	
Straight-A Funding Llc Disc C/P		04/14/2011		07/11/2011	1,499,303	617	
Svenska Handelsbanken NY CD		05/02/2011	0.240	07/06/2011	1,500,010	860	(125)
Toyota Motor Credit Disc C/P		04/15/2011		07/11/2011	499,734	235	
UBS Finance Discount C/P		06/27/2011		07/27/2011	1,199,910	12	
UOB Funding Discount C/P		06/30/2011		07/20/2011	999,928	4	
Variable Funding Capital Disc C/P		05/23/2011		07/18/2011	1,099,743	179	
Variable Funding Capital Disc C/P		06/15/2011		08/11/2011	599,858	40	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					32,250,349	6,051	(125)
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					32,250,349	6,051	(125)
7799999 - Total Bonds - Subtotals - Issuer Obligations					46,068,666	7,755	(125)
8399999 - Total Bonds - Subtotals - Bonds					46,068,666	7,755	(125)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents					46,068,666	7,755	(125)