



QUARTERLY STATEMENT
AS OF September 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. #	

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	49,702,115		49,702,115	80,543,613
2.	Stocks:				
2.1	Preferred stocks				
2.2	Common stocks	19,490,472		19,490,472	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 (\$.....(5,240,909)), cash equivalents (\$.....0) and short-term investments (\$.....51,771,395)	46,530,486		46,530,486	26,149,691
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	3,323,157		3,323,157	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)	119,046,230		119,046,230	149,371,453
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	344,149		344,149	800,635
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	582,965	202,899	380,066	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	2,580,569	12,137	2,568,432	
18.1	Current federal and foreign income tax recoverable and interest thereon				365,316
18.2	Net deferred tax asset	12,121,689	5,736,391	6,385,298	4,709,560
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	889,547	318,547	571,000	402,647
21.	Furniture and equipment, including health care delivery assets (\$.....0)	399,748	399,748		
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	8,652,849		8,652,849	3,360,182
24.	Health care (\$.....566,816) and other amounts receivable	1,359,300	792,484	566,816	622,924
25.	Aggregate write-ins for other than invested assets	227,965	227,965		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	146,205,011	7,690,171	138,514,840	160,671,421
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	146,205,011	7,690,171	138,514,840	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	17,449	17,449		
2502.	Prepays	160,516	160,516		
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)	227,965	227,965		

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less \$......351,000 reinsurance ceded)	23,003,623		23,003,623	24,079,362
2.	Accrued medical incentive pool and bonus amounts	(191,559)		(191,559)	210,873
3.	Unpaid claims adjustment expenses	1,235,000		1,235,000	1,199,128
4.	Aggregate health policy reserves	2,536,951		2,536,951	840,601
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	14,940,737		14,940,737	2,358,443
9.	General expenses due or accrued	33,441,148		33,441,148	31,932,521
10.1	Current federal and foreign income tax payable and interest thereon (including \$......0 on realized gains (losses))	1,177,622		1,177,622	
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others	236,776		236,776	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	135,638		135,638	4,456,235
16.	Derivatives				
17.	Payable for securities	8,142,809		8,142,809	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	8,828,594		8,828,594	6,369,004
23.	Aggregate write-ins for other liabilities (including \$......0 current)				
24.	Total liabilities (Lines 1 to 23)	93,487,339		93,487,339	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	(291,745)	(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	45,027,501	43,057,920
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	138,514,840	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	424,293	431,658	578,004
2.	Net premium income (including \$.....0 non-health premium income)	X X X	211,986,298	202,484,533	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	211,986,298	202,484,533	280,859,301
Hospital and Medical:					
9.	Hospital/medical benefits		150,965,185	149,189,900	194,651,351
10.	Other professional services		1,354,547	1,545,190	2,067,196
11.	Outside referrals				
12.	Emergency room and out-of-area		15,598,795	15,251,348	20,554,396
13.	Prescription drugs		21,550,229	21,370,340	28,137,570
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts		(555,119)	810,364	1,153,694
16.	Subtotal (Lines 9 to 15)		188,913,637	188,167,142	246,564,207
Less:					
17.	Net reinsurance recoveries		573,165	894,624	814,429
18.	Total hospital and medical (Lines 16 minus 17)		188,340,472	187,272,518	245,749,778
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$.....2,077,353 cost containment expenses		3,058,379	3,549,959	7,491,495
21.	General administrative expenses		19,436,648	18,563,588	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)		210,835,499	209,386,065	298,051,169
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	1,150,799	(6,901,532)	(17,191,868)
25.	Net investment income earned		1,164,510	1,230,525	1,660,038
26.	Net realized capital gains (losses) less capital gains tax of \$.....0		4,700,283	3,643,262	4,142,258
27.	Net investment gains or (losses) (Lines 25 plus 26)		5,864,793	4,873,787	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		18,059	17,844	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	7,033,651	(2,009,901)	(11,367,489)
31.	Federal and foreign income taxes incurred	X X X	2,145,840	2,310,771	2,806,712
32.	Net income (loss) (Lines 30 minus 31)	X X X	4,887,811	(4,320,672)	(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		18,059	17,844	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)		18,059	17,844	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	4,887,811	(4,320,672)	(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	(3,075,426)	(418,233)	829,365
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax	19,739	1,552,810	8,114,918
39.	Change in nonadmitted assets	137,457	549,470	(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)	(2,500,000)
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	1,969,581	(5,136,625)	(13,001,756)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	45,027,501	50,923,051	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	226,384,435	202,362,126	280,079,583
2.	Net investment income	2,312,801	2,126,272	2,687,855
3.	Miscellaneous income			
4.	Total (Lines 1 to 3)	228,697,236	204,488,398	282,767,438
5.	Benefit and loss related payments	189,861,914	184,516,530	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	21,053,448	9,414,417	25,380,019
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	2,258,901	1,818,580	2,263,159
10.	Total (Lines 5 through 9)	213,174,263	195,749,527	279,029,116
11.	Net cash from operations (Line 4 minus Line 10)	15,522,973	8,738,871	3,738,322
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	307,586,864	316,057,799	395,710,913
12.2	Stocks	11,423,633	6,193,327	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	1,658,854	197,104	12,883,361
12.8	Total investment proceeds (Lines 12.1 to 12.7)	320,669,351	322,448,230	416,352,785
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	274,242,539	314,950,349	395,596,669
13.2	Stocks	11,609,397	6,333,838	8,101,461
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			
13.6	Miscellaneous applications	20,900,666	5,910,999	479,621
13.7	Total investments acquired (Lines 13.1 to 13.6)	306,752,602	327,195,186	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)	13,916,749	(4,746,956)	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	2,500,000
16.6	Other cash provided (applied)	(9,058,927)	1,465,042	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)	(9,058,927)	(1,034,958)	(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)	20,380,795	2,956,957	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)	46,530,486	13,993,878	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	46,172	57	33,413					12,702		
5. Current Year										
6. Current Year Member Months	424,293	546	308,620					115,127		
Total Member Ambulatory Encounters for Period:										
7. Physician	16,029	10	8,054					7,965		
8. Non-Physician	42,554	36	23,962					18,556		
9. Total	58,583	46	32,016					26,521		
10. Hospital Patient Days Incurred	58,765	14	15,944					42,807		
11. Number of Inpatient Admissions	6,282	3	2,433					3,846		
12. Health Premiums Written (a)	213,181,243	337,261	99,897,894					112,946,088		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	213,181,243	337,261	99,897,894					112,946,088		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	190,518,589	115,920	84,795,192					105,607,477		
18. Amount Incurred for Provision of Health Care Services	188,913,637	112,951	83,749,711					105,050,975		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....101,205,094.

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
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	5,866,057	1,441,173	171,755	46,827	606,686	8,132,498
0499999 Subtotals	5,866,057	1,441,173	171,755	46,827	606,686	8,132,498
0599999 Unreported claims and other claim reserves						15,222,125
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						23,354,623
0899999 Accrued Medical Incentive Pool And Bonus Amounts						(191,559)

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)	9,132,643	75,747,820	203,680	9,451,410	9,336,323	10,490,508
2.	Medicare Supplement						
3.	Dental only						
4.	Vision only						
5.	Federal Employees Health Benefits Plan						
6.	Title XVIII - Medicare	11,888,707	93,731,372	167,222	13,181,311	12,055,929	13,588,854
7.	Title XIX - Medicaid						
8.	Other health						
9.	Health subtotal (Lines 1 to 8)	21,021,350	169,479,192	370,902	22,632,721	21,392,252	24,079,362
10.	Healthcare receivables (a)		1,359,300				830,088
11.	Other non-health						
12.	Medical incentive pools and bonus amounts	210,873	(363,560)		(191,559)	210,873	210,873
13.	Totals (Lines 9 - 10 + 11 + 12)	21,232,223	167,756,332	370,902	22,441,162	21,603,125	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	Sept. 30 2011	Dec. 31 2010
NET INCOME			
Paramount Health Care state basis		4,887,811	(14,174,201)
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		4,887,811	(14,174,201)
SURPLUS			
Paramount Health Care state basis		45,027,501	43,057,920
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		45,027,501	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 \$2,500.
- 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	\$ 19,490,472		
Total assets at Fair Value	\$ 19,490,472	\$ -	

	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 September 30, 2011, \$21,457,437 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$370,902 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 \$3,450,151 favorable prior-year development since December 31, 2010 to September 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.

12/31/2010
- 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).

09/07/2011
- 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[] N/A[X]
- 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:

\$.....280,412

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

Yes[X] No[]

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

September 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
FED	BLUEFIN RESEARCH PARTNER, JERSEY CITY
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
KIO	DAHLMAN ROSE & CO LLC, JERSEY CITYY
DVI	DAVIDSON(D A) & CO INC, NEW YORK
ALX	DEUTSCHE BK SECS INC, NY (NWSCUS33)
A46	DOUGHERTY COMPANY, BROOKLYN
P92	DOWLING & PARTNERS, JERSEY CITY
C5H	FIRST ANALYSIS SECS CORP, CHICAGO
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
JOR	JOHNSON RICE & CO, NEW ORLEANS
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
LAZ	LAZARD CAPITAL MARKETS LLC, NEW YORK
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
GRT	MILLER TABAK & CO, BROOKLYN
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
QVI	ROTH CAPITAL PARTNERS LLC, IRVINE
JEI	SIDOTI & CO LLC, NEW YORK
86S	SIMMONS & CO INTL, HOUSTON
T9U	STATE STREET BROKERAGE SVCS, BOSTON
SHS	STEPHENS INC, LITTLE ROCK
STE	STERNE AGEE & LEACH INC
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
B9H	WJB CAPITAL GROUP, INC., JERSEY CITY

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	100,235,155	112,946,088					213,181,243	
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	100,235,155	112,946,088					213,181,243	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	(a)..... 1	100,235,155	112,946,088					213,181,243	
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.

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

RESPONSE
No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



95189201136500003

2011

Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF **September 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 points		
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	285,851,934	403,698,131
3. Accrual of discount	15,984	29,202
4. Unrealized valuation increase (decrease)	(4,734,280)	1,312,077
5. Total gain (loss) on disposals	4,700,283	4,145,567
6. Deduct consideration for bonds and stocks disposed of	319,010,497	403,469,424
7. Deduct amortization of premium	707,787	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)	69,192,587	103,076,950
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	69,192,587	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)	110,811,536	117,171,292	128,086,042	(288,903)	109,768,096	110,811,536	99,607,883	112,670,920
2. Class 2 (a)	267,615	1,713,238	114,094	(1,133)	278,286	267,615	1,865,626	264,714
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	111,079,151	118,884,530	128,200,135	(290,036)	110,046,382	111,079,151	101,473,509	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	111,079,151	118,884,530	128,200,135	(290,036)	110,046,382	111,079,151	101,473,509	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 \$.....51,652,802; 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	51,771,395	X X X	51,778,816	2,432	10,533

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	23,024,750	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	3,634,798	13,171,459
7.	Deduct amortization of premium	10,577	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)	51,771,395	32,392,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	51,771,395	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

SI08 Schedule E - Verification (Cash Equivalents) NONE

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									
3137EACX5	FEDERAL HOME LN MTG CORP		09/21/2011	DEUTSCHE BANC ALEX BROWN INSTL, NY	X X X	1,181,079	1,180,000.00	37	1
912828QR4	U S TREASURY NOTE		07/27/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	X X X	143,916	145,000.00	71	1
912828QU7	U S TREASURY NOTE		07/13/2011	TD SECS (USA) INC, NEW YORK	X X X	40,000	40,000.00 .....	.....	1
912828QX1	U S TREASURY NOTE		08/03/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	X X X	15,190	15,000.00	2	1
912828KD1	U S TREASURY NOTE		07/19/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	1,665,655	1,618,000.00	19,052	1
912828QA1	U S TREASURY NOTE		08/03/2011	MORGAN STANLEY & CO INC, NY	X X X	1,280,021	1,215,000.00	9,411	1
912828QN3	U S TREASURY NOTE		08/09/2011	GOLDMAN SACHS & CO, NY	X X X	2,653,405	2,521,000.00	17,702	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	6,979,266	6,734,000.00	46,276	X X X
Bonds - All Other Governments									
68323AAU8	ONTARIO (PROVINCE OF)	C	07/14/2011	CIBC WORLD MARKETS CORP, NEW YORK	X X X	35,212	35,000.00	8	1FE
1099999 Subtotal - Bonds - All Other Governments					X X X	35,212	35,000.00	8	X X X
Bonds - U.S. States, Territories and Possessions									
13063BMH2	CALIFORNIA ST		09/21/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	X X X	115,476	100,000.00 .....	.....	1FE
5741924X5	MARYLAND ST		09/27/2011	CITIGROUP GBL MKTS INC, NEW YORK	X X X	373,725	300,000.00	6,208	1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	489,201	400,000.00	6,208	X X X
Bonds - U.S. Special Revenue, Special Assessment									
040649LJ2	ARIZONA ST TRANSPRTN BRD EXCIS		09/28/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	X X X	292,180	250,000.00 .....	.....	1FE
46613QGU2	JEA FLA ST JOHNS RIV PWR PK SY		09/20/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	297,255	250,000.00 .....	.....	1FE
575579CW5	MASSACHUSETTS BAY TRANSN AUTH		09/22/2011	FIDELITY CAP MKTS (DIV OF NFSC), BOSTON	X X X	124,902	100,000.00	1,254	1FE
576049YV6	MASSACHUSETTS ST WTR RES AUTH		09/30/2011	JEFFERIES & CO INC, NEW YORK	X X X	193,130	160,000.00	1,493	1FE
592663F45	METROPOLITAN WTR DIST SOUTHN C		09/21/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	224,554	200,000.00	2,361	1FE
64989KHS8	NEW YORK ST POWER AUTH		09/22/2011	SAMUEL A RAMIREZ & COMPANY, BROOKLYN	X X X	282,918	250,000.00 .....	.....	1FE
882117M27	TEXAS A & M UNIV PERM UNIV FD		09/28/2011	CLEARVIEW CORRESPONDENT SRVS,LLC,RICHMON	X X X	244,674	200,000.00	2,556	1FE
956704XT2	WEST VIRGINIA ST UNIV REVENUES		09/22/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	322,619	280,000.00 .....	.....	1FE
3128PWM88	FHLMC POOL #J1-6683		09/19/2011	BARCLAYS BANK OF NEW YORK	X X X	447,777	425,000.00	868	1FE
3132GDSP8	FHLMC POOL #Q0-0526		09/19/2011	BARCLAYS BANK OF NEW YORK	X X X	972,352	894,759.30	2,610	1FE
3132GDW65	FHLMC POOL #Q0-0669		09/19/2011	BANK OF AMERICA, NY	X X X	959,028	894,719.68	2,349	1FE
3132GEFH8	FHLMC POOL #Q0-1068		09/21/2011	NOMURA SECS, NEW YORK	X X X	957,070	871,053.19	3,327	1FE
3132GETD2	FHLMC POOL #Q0-1448		09/19/2011	GREENWICH CAP MKTS, GREENWICH	X X X	975,869	896,835.20	2,616	1FE
3132GE4R8	FHLMC POOL #Q0-1732		09/28/2011	NOMURA SECS, NEW YORK	X X X	491,665	448,561.04	822	1FE
3132GFBV8	FHLMC POOL #Q0-1852		09/21/2011	NOMURA SECS, NEW YORK	X X X	958,310	871,562.01	3,329	1FE
3132GF4F1	FHLMC POOL #Q0-2622		09/28/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	480,490	439,556.10	806	1FE
3132GGGM1	FHLMC POOL #Q0-2904		09/19/2011	GREENWICH CAP MKTS, GREENWICH	X X X	963,774	898,886.01	2,360	1FE
3132GJAJ8	FHLMC POOL #Q0-3009		09/19/2011	BARCLAYS BANK OF NEW YORK	X X X	963,122	899,063.24	2,360	1FE
31410KJG0	FNMA POOL #0889563		08/02/2011	NOMURA SECS, NEW YORK	X X X	1,991,477	1,826,781.19	2,791	1FE
31416BL71	FNMA POOL #0995050		08/11/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	361,247	323,680.13	647	1FE
31416BRR1	FNMA POOL #0995196		08/11/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	592,669	531,035.60	1,062	1FE
31416XTK6	FNMA POOL #0AB2353		09/19/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	478,869	453,501.71	926	1FE
31416YTZ1	FNMA POOL #0AB3267		08/01/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	2,058,520	2,017,538.85	2,242	1FE
3138AJVV1	FNMA POOL #0AI5127		09/19/2011	BANK OF AMERICA, NEW YORK	X X X	479,162	450,000.00	1,050	1FE
3138AKYH6	FNMA POOL #0AI6111		08/09/2011	CRT CAPITAL GROUP, STAMFORD	X X X	3,128,322	2,971,726.20	2,972	1FE
3138ANWF6	FNMA POOL #0AI8745		09/29/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	481,641	450,000.00	675	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)
3138ASCZ3	FNMA POOL #0AJ0987		09/19/2011	GREENWICH CAP MKTS, GREENWICH	X X X	474,609	450,000.00	919	1FE
31417Y6N2	FNMA POOL #0MA0876		09/29/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	236,672	225,000.00	372	1FE
999ADM074	FNMA 30-YR FIXED TBA		08/08/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	1,436,133	1,290,000.00	2,795	1FE
999ADG622	FNMA 30-YR FIXED TBA		07/27/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	2,088,338	2,084,000.00	2,779	1FE
999ADE536	FNMA 30-YR FIXED TBA		08/05/2011	JPMORGAN CHASE BANK/CHEM/CP/IPA, NY	X X X	5,152,304	4,749,000.00	8,707	1FE
999TCX096	FNMA 30-YR FIXED TBA		07/22/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	2,094,752	2,046,000.00	2,984	1FE
999ADR123	FNMA 30-YR FIXED TBA		07/08/2011	GOLDMAN SACHS & CO, NY	X X X	5,055,649	4,801,000.00	8,089	1FE
999ADM371	FNMA 30-YR FIXED TBA		07/07/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	4,419,677	4,043,000.00	8,086	1FE
999ADE262	FNMA 30-YR FIXED TBA		07/08/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	12,083,313	11,009,000.00	18,348	1FE
999463276	FNMA 30-YR FIXED TBA		08/04/2011	JPMORGAN CHASE BANK/CHEM/CP/IPA, NY	X X X	3,648,458	3,497,000.00	6,994	1FE
999461254	FNMA 30-YR FIXED TBA		07/22/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	2,793,070	2,670,000.00	4,450	1FE
999452907	FNMA 30-YR FIXED TBA		07/07/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	4,392,673	4,396,000.00	4,884	1FE
999ABK609	FNMA 30-YR FIXED TBA		07/27/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	2,085,961	2,046,000.00	3,581	1FE
999AA0117	FNMA 30-YR FIXED TBA		07/27/2011	GOLDMAN SACHS & CO, NY	X X X	2,316,578	2,189,000.00	4,925	1FE
999AA0109	FNMA 30-YR FIXED TBA		07/22/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	2,326,839	2,189,000.00	4,104	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	70,328,619	65,938,259.45	123,491	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
020002AR2	ALLSTATE CORP/THE		09/26/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	142,419	130,000.00	794	1FE
02209SAJ2	ALTRIA GROUP INC		09/28/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	143,758	110,000.00	1,611	2FE
031162BD1	AMGEN INC		07/07/2011	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	4,798	5,000.00	48	1FE
00206RAQ5	AT&T INC		09/26/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	118,763	110,000.00	652	1FE
053332AK8	AUTOZONE INC		09/28/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	142,282	130,000.00	1,620	2FE
06051GDW6	BANK OF AMERICA CORP		09/20/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	203,376	200,000.00	3,866	1FE
06051GDY2	BANK OF AMERICA CORP		09/20/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	199,350	185,000.00	4,851	1FE
084664BG5	BERKSHIRE HATHAWAY FINANCE COR		09/20/2011	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	199,476	185,000.00	976	1FE
084670AV0	BERKSHIRE HATHAWAY INC		09/26/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	147,755	140,000.00	597	1FE
097014AK0	BOEING CAPITAL CORP		09/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	116,705	110,000.00	1,549	1FE
14912L4X6	CATERPILLAR FINANCIAL SE		09/29/2011	RBS SECURITIES INC, GREENWICH	X X X	150,658	150,000.00	555	1FE
14912L4F5	CATERPILLAR FINANCIAL SERVICES		09/28/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	111,585	100,000.00	783	1FE
172967EQ0	CITIGROUP INC		09/30/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	118,516	115,000.00	3,057	1FE
20030NAW1	COMCAST CORP		09/26/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	138,434	120,000.00	2,546	2FE
260543BW2	DOW CHEMICAL CO/THE		09/21/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	143,269	125,000.00	3,457	2FE
26441YAT4	DUKE REALTY LP		09/21/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	147,183	125,000.00	1,174	2FE
263534BY4	EI DU PONT DE NEMOURS & CO		09/28/2011	CITADEL SECURITIES LLC, CHICAGO	X X X	117,704	110,000.00	775	1FE
36962GZY3	GENERAL ELECTRIC CAPITAL CORP		09/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	194,648	185,000.00	2,185	1FE
36962G4C5	GENERAL ELECTRIC CAPITAL CORP		09/20/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	199,429	180,000.00	3,835	1FE
38141GGQ1	GOLDMAN SACHS GROUP INC		07/22/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	15,045	15,000.00	1FE	1FE
38259PAB8	GOOGLE INC		07/22/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	471,589	465,000.00	3,184	1FE
437076AP7	HOME DEPOT INC		09/28/2011	UBS SECURITIES LLC, STAMFORD	X X X	143,474	126,000.00	605	2FE
459200GX3	IBM CORP		08/09/2011	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	635,671	635,000.00	184	1FE
459200GU9	INTERNATIONAL BUSINESS MACHINE		09/28/2011	KEYBANC CAPITAL MARKETS INC, NEW YORK	X X X	112,025	110,000.00	538	1FE
478160BA1	JOHNSON & JOHNSON		07/22/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	396,841	395,000.00	3,565	1FE
46625HJC5	JPMORGAN CHASE & CO		08/09/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	346,015	345,000.00	81	1FE
46625HJA9	JPMORGAN CHASE & CO		07/19/2011	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	X X X	235,907	235,000.00	473	1FE
46625HJB7	JPMORGAN CHASE & CO		07/14/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	204,116	205,000.00	1FE	1FE
46625HHP8	JPMORGAN CHASE & CO		09/20/2011	HSBC SECS INC, NEW YORK	X X X	155,453	150,000.00	971	1FE

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)
46625HHB9	JPMORGAN CHASE & CO .....	.....	09/20/2011	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	237,974	225,000.00	4,216	1FE
50075NBB9	KRAFT FOODS INC .....	.....	09/28/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	144,654	135,000.00	835	2FE
58155QAD5	MCKESSON CORP .....	.....	07/15/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	337,163	315,000.00	5,819	1FE
59156RAN8	METLIFE INC .....	.....	09/30/2011	MILLENNIUM ADVISORS LLC, CHARLOTTE	X X X	110,029	100,000.00	1,528	1FE
61747WAL3	MORGAN STANLEY .....	.....	07/21/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	10,038	10,000.00 .....	.....	1FE
61747YCK9	MORGAN STANLEY .....	.....	09/20/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	149,822	150,000.00	2,153	1FE
65473QAS2	NISOURCE FINANCE CORP .....	.....	09/28/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	130,210	115,000.00	368	2FE
68389XAF2	ORACLE CORP .....	.....	09/30/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	118,944	110,000.00	997	1FE
717081DB6	PFIZER INC .....	.....	07/22/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	470,603	395,000.00	8,980	1FE
718172AB5	PHILIP MORRIS INTERNATIONAL IN .....	.....	09/21/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	341,546	320,000.00	5,633	1FE
74432QBJ3	PRUDENTIAL FINANCIAL INC .....	.....	09/30/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	140,712	135,000.00	321	2FE
822582AL6	SHELL INTERNATIONAL FINANCE BV .....	.....	09/21/2011	MORGAN STANLEY & CO INC, NY	X X X	204,084	200,000.00	10	1FE
828807BM8	SIMON PROPERTY GROUP LP .....	.....	09/30/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	120,326	110,000.00	1,714	1FE
87612EAM8	TARGET CORP .....	.....	09/28/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	116,323	110,000.00	1,320	1FE
88732JQA1	TIME WARNER CABLE INC .....	.....	09/26/2011	J.P. MORGAN SECURITIES LLC, NEW YORK	X X X	148,541	130,000.00	1,341	2FE
907818DA3	UNION PACIFIC CORP .....	.....	09/30/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	146,774	125,000.00	990	2FE
91159HGR5	US BANCORP .....	.....	09/26/2011	STIFEL NICOLAUS	X X X	118,700	110,000.00	1,720	1FE
91159HHA1	US BANCORP .....	.....	08/09/2011	JPMORGAN SECURITIES INC, NEW YORK	X X X	629,157	610,000.00	4,653	1FE
92343VAN4	VERIZON COMMUNICATIONS INC .....	.....	09/28/2011	CITADEL SECURITIES LLC, CHICAGO	X X X	117,099	110,000.00	2,695	1FE
931142CQ4	WAL-MART STORES INC .....	.....	09/26/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	202,443	190,000.00	2,263	1FE
931142DB6	WAL-MART STORES INC .....	.....	08/09/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	139,753	120,000.00	2,138	1FE
931142CY7	WAL-MART STORES INC .....	.....	08/10/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	128,003	120,000.00	1,833	1FE
949746NY3	WELLS FARGO & CO .....	.....	09/20/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	198,265	190,000.00	1,224	1FE
94974BET3	WELLS FARGO & CO .....	.....	09/20/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	197,452	185,000.00	3,315	1FE
89153UAB7	TOTAL CAPITAL CANADA LTD	C	09/26/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	122,460	120,000.00	330	1FE
055451AG3	BHP BILLITON FINANCE USA LTD	F	09/28/2011	J.P. MORGAN CLEARING CORP, NEW YORK	X X X	110,328	100,000.00	31	1FE
25243YAN9	DIAGEO CAPITAL PLC	F	09/21/2011	BNP PARIBAS SEC BOND, NEW YORK	X X X	228,484	200,000.00	2,909	1FE
636274AC6	NATIONAL GRID PLC	F	09/30/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	143,949	125,000.00	1,400	2FE
767201AF3	RIO TINTO FINANCE USA LTD	F	09/26/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	X X X	261,672	220,000.00	8,095	1FE
00254EKX9	SVENSK EXPORTKREDIT AB	F	07/06/2011	BANK OF NEW YORK/BARCLAYS LONDON, NY	X X X	14,925	15,000.00 .....	.....	1FE
02005JAC3	ALLY AUTO RECEIVABLES TR 3 A3 .....	.....	09/26/2011	NOMURA SECS, NEW YORK	X X X	311,235	310,000.00	117	1FE
02005PAC9	ALLY AUTO RECEIVABLES TRUST .....	.....	09/28/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	X X X	666,533	665,000.00	303	1FE
14312YAC3	CARMAX AUTO OWNER TRUST 3 A3 .....	.....	09/26/2011	MORGAN STANLEY & CO INC, NY	X X X	602,344	600,000.00	231	1FE
12612AAD4	CNH EQUIPMENT TRUST C A4 .....	.....	09/26/2011	BARCLAYS CAP/FIXED INCOME, NEW YORK	X X X	717,992	700,000.00	817	1FE
36162CAB7	GE EQUIPMENT MIDTICKET LL 1 A2 .....	.....	09/28/2011	RBS SECURITIES INC, GREENWICH	X X X	349,958	350,000.00 .....	.....	1FE
36161XAB2	GE EQUIPMENT TRANSPORTATI 1 A2 .....	.....	09/26/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	500,352	500,000.00	96	1FE
41283NAD3	HARLEY-DAVIDSON MOTORCYCL 1 A3 .....	.....	09/26/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	501,426	500,000.00	187	1FE
44918AAB2	HYUNDAI AUTO RECEIVABLES C A2 .....	.....	09/28/2011	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	584,960	585,000.00 .....	.....	1FE
59022HMU3	MERRILL LYNCH MORTGAGE CKI1 A6 .....	.....	09/28/2011	MLPFS INC/FIXED INCOME, NEW YORK	X X X	275,127	250,000.00	75	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) .....	.....	.....	.....	.....	X X X	15,506,600	14,756,000.00	115,186	X X X
8399997 Subtotal - Bonds - Part 3 .....	.....	.....	.....	.....	X X X	93,338,898	87,863,259.45	291,169	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	93,338,898	87,863,259.45	291,169	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

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)
Common Stock - Industrial and Miscellaneous (Unaffiliated)									
003830106	ABRAXAS PETROLEUM CORP		08/22/2011	INSTINET CORP, NY	800.000	2,403	X X X		L
007974108	ADVENT SOFTWARE INC		08/23/2011	INSTINET CORP, NY	290.000	5,776	X X X		L
01741R102	ALLEGHENY TECHNOLOGIES INC		09/22/2011	STEPHENS INC, LITTLE ROCK	540.000	25,699	X X X		L
021441100	ALTERA CORP		09/08/2011	CITIGROUP GBL MKTS INC, NEW YORK	1,330.000	48,760	X X X		L
03073E105	AMERISOURCEBERGEN CORP		07/25/2011	RBC CAPITAL MARKETS CORP, MINNEAPOLIS	650.000	25,763	X X X		L
035710409	ANNALY CAPITAL MANAGEMENT INC		09/09/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,285.000	22,809	X X X		L
037598109	APOGEE ENTERPRISES INC		07/29/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	220.000	2,520	X X X		L
037833100	APPLE INC		09/06/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	85.000	31,973	X X X		L
04269Q100	ARRIS GROUP INC		09/13/2011	KING (CL) & ASSOCIATES, ALBANY	150.000	1,621	X X X		L
111320107	BROADCOM CORP		09/14/2011	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,950.000	67,054	X X X		L
12673P105	CA INC		07/29/2011	PIPELINE TRADING SYSTEMS LLC, NEW YORK	1,145.000	25,513	X X X		L
130872104	CALIPER LIFE SCIENCES INC		08/19/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	1,380.000	9,691	X X X		L
14170T101	CAREFUSION CORP		08/15/2011	J P MORGAN SECURITIES INC, BROOKLYN	1,065.000	26,769	X X X		L
144577103	CARRIZO OIL & GAS INC		09/22/2011	JOHNSON RICE & CO, NEW ORLEANS	470.000	14,992	X X X		L
124857202	CBS CORP		08/22/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	510.000	11,646	X X X		L
151020104	CELGENE CORP		08/04/2011	BARCLAYS CAPITAL LE, JERSEY CITY	860.000	49,416	X X X		L
16934Q109	CHIMERA INVESTMENT CORP		09/22/2011	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	2,020.000	5,986	X X X		L
17275R102	CISCO SYSTEMS INC		09/01/2011	COLLINS STEWART LLC, NEW YORK	730.000	11,602	X X X		L
172967424	CITIGROUP INC		07/25/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	3,605.000	142,470	X X X		L
177376100	CITRIX SYSTEMS INC		08/22/2011	LIQUIDNET INC, BROOKLYN	570.000	36,134	X X X		L
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		09/30/2011	LIQUIDNET INC, BROOKLYN	700.000	44,419	X X X		L
20030N101	COMCAST CORP		08/08/2011	STIFEL NICOLAUS	445.000	9,256	X X X		L
210313102	CONSTANT CONTACT INC		07/18/2011	OPPENHEIMER & CO INC, NEW YORK	130.000	2,800	X X X		L
126408103	CSX CORP		07/11/2011	MACQUARIE SECURITIES(USA)INC JERSEY CITY	3,580.000	95,369	X X X		L
25388B104	DIGITAL RIVER INC		08/18/2011	MACQUARIE SECURITIES(USA)INC JERSEY CITY	570.000	13,478	X X X		L
23335C101	DTS INC/CA		08/24/2011	WILLIAM BLAIR & CO, CHICAGO	200.000	5,977	X X X		L
265504100	DUNKIN' BRANDS GROUP INC		07/27/2011	BARCLAYS CAPITAL LE, JERSEY CITY	50.000	950	X X X		L
532457108	ELI LILLY & CO		09/16/2011	LIQUIDNET INC, BROOKLYN	3,060.000	113,505	X X X		L
292562105	ENCORE WIRE CORP		09/22/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	60.000	1,191	X X X		L
26875P101	EOG RESOURCES INC		08/05/2011	J P MORGAN SECURITIES INC, BROOKLYN	95.000	9,268	X X X		L
303726103	FAIRCHILD SEMICONDUCTOR INTERN		09/28/2011	COWEN AND COMPANY LLC, NEW YORK	670.000	8,294	X X X		L
369604103	GENERAL ELECTRIC CO		09/30/2011	BROADCOURT CAP CORP/SUB OF MLPF&S,NY	5,380.000	81,376	X X X		L
370334104	GENERAL MILLS INC		08/08/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	520.000	18,872	X X X		L
375558103	GILEAD SCIENCES INC		09/27/2011	WELLS FARGO SECURITIES LLC, CHARLOTTE	560.000	22,250	X X X		L
406216101	HALLIBURTON CO		09/27/2011	STIFEL NICOLAUS	400.000	14,112	X X X		L
427866108	HERSHEY CO/THE		08/08/2011	LIQUIDNET INC, BROOKLYN	680.000	38,003	X X X		L
437076102	HOME DEPOT INC		08/18/2011	STIFEL NICOLAUS	580.000	18,615	X X X		L
444859102	HUMANA INC		08/08/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	140.000	9,335	X X X		L
446413106	HUNTINGTON INGALLS INDUSTRIES		07/06/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	170.000	5,976	X X X		L
452327109	ILLUMINA INC		09/26/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	90.000	3,684	X X X		L
450911102	ITT CORP		09/07/2011	J P MORGAN SECURITIES INC, BROOKLYN	290.000	13,008	X X X		L
46612J507	JDS UNIPHASE CORP		08/22/2011	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,120.000	11,711	X X X		L
477143101	JETBLUE AIRWAYS CORP		07/26/2011	DAHLMAN ROSE & CO LLC, JERSEY CITY	380.000	1,889	X X X		L
521865204	LEAR CORP		08/08/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	845.000	38,240	X X X		L
526107107	LENNOX INTERNATIONAL INC		09/22/2011	CANTOR FITZGERALD & CO INC, NEW YORK	1,480.000	50,574	X X X		L
530322304	LIBERTY MEDIA CORP - LIBERTY		09/26/2011	Survival of merger with Liberty-Starz	632.000	27,309	X X X		L

QE04.3

SCHEDULE D - PART 3

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

QE04.4

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)
571748102	MARSH & MCLENNAN COS INC .....	.....	08/09/2011	CITIGROUP GBL MKTS INC, NEW YORK	815.000	22,781	X X X .....	.....	L
580645109	MCGRAW-HILL COS INC/THE .....	.....	08/05/2011	KNIGHT DIRECT LLC, JERSEY CITY	535.000	23,119	X X X .....	.....	L
552715104	MEMC ELECTRONIC MATERIALS INC .....	.....	08/08/2011	J P MORGAN SECURITIES INC, BROOKLYN	530.000	2,764	X X X .....	.....	L
59156R108	METLIFE INC .....	.....	08/05/2011	MORGAN STANLEY & CO INC, NY	260.000	9,534	X X X .....	.....	L
591708102	METROPCS COMMUNICATIONS INC .....	.....	09/22/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	320.000	2,885	X X X .....	.....	L
609839105	MONOLITHIC POWER SYSTEMS INC .....	.....	07/29/2011	CANTOR FITZGERALD & CO INC, NEW YORK	430.000	5,874	X X X .....	.....	L
620107102	MOTRICITY INC .....	.....	07/27/2011	CANTOR FITZGERALD & CO INC, NEW YORK	590.000	4,190	X X X .....	.....	L
63934E108	NAVISTAR INTERNATIONAL CORP .....	.....	07/14/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	150.000	8,114	X X X .....	.....	L
682189105	ON SEMICONDUCTOR CORP .....	.....	08/05/2011	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	470.000	3,405	X X X .....	.....	L
693475105	PNC FINANCIAL SERVICES GROUP I .....	.....	08/19/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	675.000	32,049	X X X .....	.....	L
740189105	PRECISION CASTPARTS CORP .....	.....	08/25/2011	LIQUIDNET INC, BROOKLYN	500.000	74,292	X X X .....	.....	L
74762E102	QUANTA SERVICES INC .....	.....	08/08/2011	CITIGROUP GBL MKTS INC, NEW YORK	760.000	13,057	X X X .....	.....	L
74874Q100	QUINSTREET INC .....	.....	08/08/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	140.000	1,560	X X X .....	.....	L
754730109	RAYMOND JAMES FINANCIAL INC .....	.....	07/11/2011	KEEFE BRUYETTE AND WOODS, JERSEY CITY	290.000	9,481	X X X .....	.....	L
759509102	RELIANCE STEEL & ALUMINUM CO .....	.....	08/05/2011	KNIGHT DIRECT LLC, JERSEY CITY	345.000	14,982	X X X .....	.....	L
768573107	RIVERBED TECHNOLOGY INC .....	.....	08/18/2011	SIDOTI & CO LLC, NEW YORK	50.000	1,001	X X X .....	.....	L
772739207	ROCK-TENN CO .....	.....	08/08/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	190.000	9,139	X X X .....	.....	L
775133101	ROGERS CORP .....	.....	07/26/2011	KEYBANC CAPITAL MARKETS INC, NEW YORK	100.000	4,919	X X X .....	.....	L
779376102	ROVI CORP .....	.....	08/23/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	150.000	6,742	X X X .....	.....	L
806857108	SCHLUMBERGER LTD .....	.....	09/27/2011	PULSE TRADING LLC, BOSTON	440.000	28,549	X X X .....	.....	L
78454L100	SM ENERGY CO .....	.....	08/04/2011	PIPELINE TRADING SYSTEMS LLC, NEW YORK	170.000	13,947	X X X .....	.....	L
848577102	SPIRIT AIRLINES INC .....	.....	09/22/2011	INSTINET CORP, NY	10.000	113	X X X .....	.....	L
85590A401	STARWOOD HOTELS & RESORTS WORL .....	.....	09/12/2011	GOLDMAN SACHS & CO, NY	1,650.000	67,278	X X X .....	.....	L
87612E106	TARGET CORP .....	.....	09/21/2011	BROADCOURT CAP CORP/SUB OF MLPF&S,NY	2,070.000	105,249	X X X .....	.....	L
88162G103	TETRA TECH INC .....	.....	08/01/2011	CANTOR FITZGERALD & CO INC, NEW YORK	270.000	5,919	X X X .....	.....	L
887317303	TIME WARNER INC .....	.....	08/18/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	320.000	9,233	X X X .....	.....	L
89417E109	TRAVELERS COS INC/THE .....	.....	08/16/2011	GOLDMAN SACHS EXECUTION & CLEARING, NY	260.000	13,556	X X X .....	.....	L
89531P105	TREX CO INC .....	.....	08/22/2011	STEPHENS INC, LITTLE ROCK	550.000	8,930	X X X .....	.....	L
89674K103	TRIQUINT SEMICONDUCTOR INC .....	.....	07/18/2011	NEEDHAM & CO, NEW YORK	840.000	8,206	X X X .....	.....	L
904034105	ULTRATECH INC .....	.....	09/12/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,610.000	34,092	X X X .....	.....	L
910047109	UNITED CONTL HLDGS INC .....	.....	08/08/2011	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2,390.000	43,309	X X X .....	.....	L
913017109	UNITED TECHNOLOGIES CORP .....	.....	08/15/2011	WILLIAM BLAIR & CO, CHICAGO	360.000	26,204	X X X .....	.....	L
91913Y100	VALERO ENERGY CORP .....	.....	08/22/2011	PULSE TRADING LLC, BOSTON	1,110.000	21,290	X X X .....	.....	L
92342Y109	VERIFONE SYSTEMS INC .....	.....	08/19/2011	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	140.000	4,461	X X X .....	.....	L
92532F100	VERTEX PHARMACEUTICALS INC .....	.....	09/30/2011	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	1,850.000	92,348	X X X .....	.....	L
929566107	WABASH NATIONAL CORP .....	.....	09/22/2011	BAIRD, ROBERT W & CO INC, MILWAUKEE	7,630.000	47,791	X X X .....	.....	L
949746101	WELLS FARGO & CO .....	.....	07/22/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	535.000	15,611	X X X .....	.....	L
958102105	WESTERN DIGITAL CORP .....	.....	08/08/2011	BERNSTEIN SANFORD C & CO, NEW YORK	320.000	9,374	X X X .....	.....	L
959802109	WESTERN UNION CO/THE .....	.....	08/18/2011	PULSE TRADING LLC, BOSTON	580.000	9,301	X X X .....	.....	L
984121103	XEROX CORP .....	.....	07/29/2011	LIQUIDNET INC, BROOKLYN	1,295.000	12,184	X X X .....	.....	L
535919203	LIONS GATE ENTERTAINMENT CORP	C	09/28/2011	CANTOR FITZGERALD & CO INC, NEW YORK	4,100.000	28,381	X X X .....	.....	L
580037109	MCDERMOTT INTERNATIONAL INC	F	09/22/2011	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,390.000	33,614	X X X .....	.....	L
G7945M107	SEAGATE TECHNOLOGY	F	08/17/2011	STIFEL NICOLAUS	1,435.000	19,775	X X X .....	.....	L
M87245102	SYNERON MEDICAL LTD	F	08/22/2011	CANTOR FITZGERALD & CO INC, NEW YORK	630.000	6,363	X X X .....	.....	L
G87210103	UTI WORLDWIDE INC SHS	F	08/08/2011	INSTINET CORP, NY	230.000	3,013	X X X .....	.....	L
G94368100	WARNER CHILCOTT PLC CLASS A	F	08/09/2011	MORGAN KEEGAN & CO INC, MEMPHIS	2,690.000	47,350	X X X .....	.....	L
9099999 Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					X X X	2,193,387	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)
Common Stock - Mutual Funds									
0075W0700	UNITED ASSOCIATION S&P 500		 09/30/2011	NON-BROKER TRADE	 2,098.824	 17,315	 X X X .....	.....	L
9299999 Subtotal - Common Stock - Mutual Funds					 X X X	 17,315	 X X X .....	.....	..... X X X
9799997 Subtotal - Common Stock - Part 3					 X X X	 2,210,703	 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
9799999 Subtotal - Common Stocks					 X X X	 2,210,703	 X X X .....	.....	..... X X X
9899999 Subtotal - Preferred and Common Stocks					 X X X	 2,210,703	 X X X .....	.....	..... X X X
9999999 Total - Bonds, Preferred and Common Stocks					 X X X	 95,549,601	 X X X	 291,169	 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	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)
Bonds - U.S. Governments																					
31359MEU3	FEDERAL NATL MTG ASSN DEBS		09/16/2011	BARCLAYS CAPITAL INC, NEW	X X X	114,297	83,000.00	95,610	94,450		(88)		(88)		94,363		19,935	19,935	1,787	05/15/2029	1
912810QN1	U S TREASURY BONDS		09/16/2011	JP MORGAN CHASE BANK/HSBC	X X X	6,327	5,000.00	5,406			(2)		(2)	5,404			924	924	141	02/15/2041	1
912810QH4	U S TREASURY BONDS		09/16/2011	JPMORGAN SECURITIES INC,	X X X	1,690,626	1,420,000.00	1,440,212	1,165,733	(82)			(82)	1,439,896			250,730	250,730	21,440	05/15/2040	1
912810QD3	U S TREASURY BONDS		09/15/2011	DEUTSCHE BK SECS INC, NY	X X X	726,374	610,000.00	590,463		70			70	590,740			135,634	135,634	9,210	11/15/2039	1
912828QP8	U S TREASURY NOTE		07/06/2011	TORONTO DOMINION BK TR CO	X X X	110,417	110,000.00	110,013		(3)			(3)	110,011			406	406	195	05/31/2016	1
912828QR4	U S TREASURY NOTE		07/19/2011	MLPFS INC/FIXED INCOME, N	X X X	110,220	110,000.00	108,900		9			9	108,909			1,311	1,311	89	06/30/2016	1
912828QS2	U S TREASURY NOTE		07/13/2011	TD SECS (USA) INC, NEW YO	X X X	40,175	40,000.00	40,053		(1)			(1)	40,052			123	123	24	06/15/2014	1
912828KD1	U S TREASURY NOTE		07/22/2011	BARCLAYS CAPITAL INC, NEW	X X X	2,471,088	2,410,000.00	2,437,320		(215)			(215)	2,437,115			33,973	33,973	29,293	02/15/2019	1
912828QA1	U S TREASURY NOTE		08/10/2011	MORGAN STANLEY & CO INC,	X X X	1,077,777	1,010,000.00	1,032,065		(674)			(674)	1,030,986			46,791	46,791	8,258	03/31/2016	1
912828QN3	U S TREASURY NOTE		08/05/2011	GOLDMAN SACHS & CO, NY	X X X	565,045	538,000.00	543,792		(58)			(58)	543,727			21,318	21,318	3,849	05/15/2021	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	6,912,347	6,336,000.00	6,403,833	1,260,183	(1,042)			(1,042)	6,401,202			511,145	511,145	74,286	X X X	X X X
Bonds - All Other Governments																					
68323AAC8	ONTARIO (PROVINCE OF)	C	07/14/2011	CIBC WORLD MARKETS CORP,	X X X	20,676	20,000.00	20,696		(2)			(2)	20,688			(12)	(12)	60	12/15/2017	1FE
1099999 Subtotal - Bonds - All Other Governments					X X X	20,676	20,000.00	20,696		(2)			(2)	20,688			(12)	(12)	60	X X X	X X X
Bonds - U.S. States, Territories and Possessions																					
341150B33	FLORIDA ST		09/19/2011	GOLDMAN SACHS & CO, NY	X X X	1,120,900	1,000,000.00	1,118,560		(10,005)			(10,005)	1,105,100			15,800	15,800	18,056	07/01/2014	1FE
6775192Q2	OHIO STATE		09/19/2011	GOLDMAN SACHS & CO, NY	X X X	1,103,870	1,000,000.00	1,095,360	1,045,581	(3,873)			(3,873)	1,041,708			62,162	62,162	32,083	02/01/2014	1FE
93974CRH5	WASHINGTON ST		09/19/2011	GOLDMAN SACHS & CO, NY	X X X	1,102,620	1,000,000.00	1,138,800	1,102,880	(9,285)			(9,285)	1,093,596			9,024	9,024	36,250	01/01/2014	1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	3,327,390	3,000,000.00	3,352,720	2,148,461	(23,163)			(23,163)	3,240,404			86,986	86,986	86,389	X X X	X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
235218N59	DALLAS TEXAS		09/19/2011	MORGAN KEEGAN & CO INC, M	X X X	1,106,580	1,000,000.00	1,145,090	1,097,841	(8,368)			(8,368)	1,089,473			17,107	17,107	30,139	02/15/2014	1FE
678705RK2	OKLAHOMA CNTY OKLA INDPT SCH		09/19/2011	PIPER JAFFRAY & CO, MINNE	X X X	1,036,980	1,000,000.00	1,027,540	1,023,650	(2,114)			(2,114)	1,021,536			15,444	15,444	19,938	01/01/2014	1FE
763682YE5	RICHLAND CNTY S C SCH DIST NO		09/19/2011	BONY/VINING-SPARKS IBG A	X X X	1,140,780	1,000,000.00	1,130,540		(7,161)			(7,161)	1,108,697			32,083	32,083	32,083	02/01/2015	1FE
866560GW9	SUMTER CNTY S C		09/19/2011	MERRILL LYNCH PIERCE FENN	X X X	1,097,630	1,000,000.00	1,124,170	1,089,620	(7,496)			(7,496)	1,082,123			15,507	15,507	27,917	03/01/2014	1FE
899559MU9	TULSA CNTY OKLA INDPT SCH DIST		09/19/2011	STERN BROTHERS & CO, JERS	X X X	1,108,640	1,000,000.00	1,139,320	1,097,951	(7,987)			(7,987)	1,089,964			18,676	18,676	23,750	04/01/2014	1FE
941468SH4	WATERFORD MICH SCH DIST		09/19/2011	BONY/VINING-SPARKS IBG A	X X X	1,051,150	1,000,000.00	1,018,510		(988)			(988)	1,016,438			34,712	34,712	11,750	05/01/2015	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	6,541,760	6,000,000.00	6,585,170	4,309,062	(34,115)			(34,115)	6,408,232			133,528	133,528	145,576	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
13066YRJ0	CALIFORNIA ST DEPT WTR RES PWR		09/19/2011	BONY/VINING-SPARKS IBG A	X X X	1,112,670	1,000,000.00	1,106,900	1,090,148	(7,076)			(7,076)	1,083,071			29,599	29,599	19,583	05/01/2014	1FE
235241LY0	DALLAS TEX AREA RAPID TRAN SAL		09/19/2011	CITIGROUP GBL MKTS INC, N	X X X	1,033,980	1,000,000.00	1,035,030	1,027,011	(2,520)			(2,520)	1,024,491			9,489	9,489	6,167	12/01/2013	1FE
246428WR3	DELAWARE TRANSN AUTH TRANSN SYS REV		09/19/2011	BONY/VINING-SPARKS IBG A	X X X	1,121,190	1,000,000.00	1,095,490	1,053,399	(3,895)			(3,895)	1,049,504			71,686	71,686	36,250	07/01/2014	1FE
29270CSR7	ENERGY NORTHWEST WASH ELEC REV		09/19/2011	GOLDMAN SACHS & CO, NY SOUTHWEST SECURITIES INC,	X X X	1,036,590	1,000,000.00	1,091,880	1,029,140	(6,585)			(6,585)	1,022,555			14,035	14,035	36,250	07/01/2012	1FE
29270CHK4	ENERGY NORTHWEST WASH ELEC REV		09/19/2011	GOLDMAN SACHS & CO, NY INC,	X X X	1,085,500	1,000,000.00	1,127,930	1,089,654	(10,140)			(10,140)	1,079,513			5,987	5,987	38,063	07/01/2013	1FE
34160WVG6	FLORIDA ST DEPT ENVIRONMENTAL		09/19/2011	GOLDMAN SACHS & CO, NY	X X X	1,076,080	1,000,000.00	1,108,990	1,070,277	(7,907)			(7,907)	1,062,370			13,710	13,710	36,250	07/01/2013	1FE
41981CGU8	HAWAII ST HWY REV SER B		09/19/2011	MORGAN STANLEY DW INC, JE	X X X	1,078,670	1,000,000.00	1,112,760	1,057,831	(6,477)			(6,477)	1,051,354			27,316	27,316	36,250	07/01/2013	1FE
442435YJ6	HOUSTON TEX UTIL SYS REV		09/19/2011	GOLDMAN SACHS & CO, NY	X X X	1,096,900	1,000,000.00	1,135,370	1,105,584	(8,230)			(8,230)	1,097,354			(454)	(454)	17,639	11/15/2013	1FE
542690TZ5	LONG ISLAND PWR AUTH N Y ELEC		09/19/2011	FIDELITY CAP MKTS (DIV OF	X X X	1,130,120	1,000,000.00	1,122,030	1,105,898	(6,838)			(6,838)	1,099,061			31,059	31,059	16,188	12/01/2014	1FE
586158ML8	MEMPHIS TENN ELEC SYS REV		09/19/2011	MORGAN KEEGAN & CO INC, M	X X X	1,134,450	1,000,000.00	1,131,950	1,114,521	(7,449)			(7,449)	1,107,072			27,378	27,378	15,417	12/01/2014	1FE
60636PB90	MISSOURI ST ENVIRONMENTAL IMPT		09/19/2011	BONY/GRIFFIN KUBIK STEPHE	X X X	1,103,100	1,000,000.00	1,142,930	1,093,200	(8,380)			(8,380)	1,084,820			18,280	18,280	36,250	01/01/2014	1FE
6461353R2	NEW JERSEY ST TRANSN TR FD		09/19/2011	PIPER JAFFRAY & CO, MINNE	X X X	1,124,000	1,000,000.00	1,096,350		(5,560)			(5,560)	1,082,239			41,761	41,761	14,146	12/15/2014	1FE
677581DP2	OHIO ST MAJOR NEW ST INFRASTRU		09/19/2011	GOLDMAN SACHS & CO, NY	X X X	1,118,110	1,000,000.00	1,108,540		(7,267)			(7,267)	1,089,105			29,005	29,005	13,472	06/15/2014	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 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 Temporary 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.							
718849AG7	PHOENIX ARIZ CIVIC IMPT			MORGAN STANLEY DW INC,																	
78689HHX7	MUNICIPAL		09/19/2011	JE	X X X	1,036,160	1,000,000.00	1,084,540	1,016,107		(3,626)		(3,626)		1,012,481		23,679	23,679	38,063	07/01/2012	1FE
796253W40	SAGINAW VY ST UNIV MICH REV		09/19/2011	PIPER JAFFRAY & CO, MINNE	X X X	1,122,500	1,000,000.00	1,079,170			(3,934)		(3,934)		1,069,019		53,481	53,481	36,250	07/01/2015	1FE
812643BV5	SAN ANTONIO TEX ELEC & GAS		09/19/2011	J.P. MORGAN SECURITIES LL	X X X	1,109,990	1,000,000.00	1,099,633	1,052,066		(3,883)		(3,883)		1,048,183		61,807	61,807	33,688	02/01/2014	1FE
837147XV4	SEATTLE WASH MUN LT & PWR REV		09/19/2011	J.P. MORGAN SECURITIES LL	X X X	1,112,760	1,000,000.00	1,059,030	1,032,349		(2,543)		(2,543)		1,029,806		82,954	82,954	23,750	04/01/2014	1FE
	SOUTH CAROLINA ST PUB SVC AUTH		09/19/2011	JANNEY MONTGOMERY SCOTT	X X X	1,061,610	1,000,000.00	1,106,190	1,043,335		(6,493)		(6,493)		1,036,842		24,768	24,768	38,063	01/01/2013	1FE
843375XJ0	SOUTHERN MINN MUN		09/19/2011	PIPER JAFFRAY & CO, MINNE	X X X	1,054,000	1,000,000.00	1,063,500	1,019,861		(2,956)		(2,956)		1,016,905		37,095	37,095	36,250	01/01/2013	1FE
928172NE1	VIRGINIA ST PUB BLDG AUTH PUB		09/19/2011	BONY/VINING-SPARKS IBG A	X X X	1,085,300	1,000,000.00	1,129,950	1,077,452		(8,365)		(8,365)		1,069,087		16,213	16,213	32,083	08/01/2013	1FE
97710BD33	WISCONSIN ST HEALTH & EDL FACS		09/19/2011	PIPER JAFFRAY & CO, MINNE	X X X	1,048,000	1,000,000.00	1,016,500			(1,001)		(1,001)		1,013,889		34,111	34,111	14,250	10/01/2014	1FE
31405EA39	FNMA POOL #0786726		09/01/2011	Redemption	X X X	11,438	11,437.74	11,792	11,457		(19)		(19)		11,438				181	08/01/2034	1FE
31410FZ99	FNMA POOL #0888268		09/16/2011	Redemption	X X X	1,506,886	1,370,946.68	1,509,541			(6,989)		(6,989)		1,502,552		4,334	4,334	17,905	03/01/2037	1FE
31410KJG0	FNMA POOL #0889563		09/16/2011	NOMURA SECS, NEW YORK	X X X	1,990,328	1,826,781.19	1,991,477			(4,536)		(4,536)		1,986,941		3,387	3,387	13,812	12/01/2037	1FE
31416YTZ1	FNMA POOL #0AB3267		09/01/2011	Redemption	X X X	4,836	4,835.56	4,934			0		0		4,836				16	07/01/2041	1FE
3138AKYH6	FNMA POOL #0AI6111		09/16/2011	BARCLAYS CAPITAL INC, NEW	X X X	3,142,176	2,971,726.20	3,128,322			(2,539)		(2,539)		3,125,783		16,393	16,393	16,440	06/01/2026	1FE
999ABK609	FNMA 30-YR FIXED TBA		08/03/2011	DEUTSCHE BK SECS INC, NY	X X X	2,127,199	2,046,000.00	2,085,961							2,085,961		41,238	41,238	3,581	09/01/2026	1FE
999ADE536	FNMA 30-YR FIXED TBA		08/12/2011	NOMURA SECS, NEW YORK	X X X	5,184,762	4,749,000.00	5,152,304							5,152,304		32,458	32,458	8,707	09/01/2041	1FE
999ADE262	FNMA 30-YR FIXED TBA		07/22/2011	DEUTSCHE BK SECS INC, NY	X X X	12,096,139	11,009,000.00	12,083,313							12,083,313		12,825	12,825	18,348	08/01/2041	1FE
999ADM074	FNMA 30-YR FIXED TBA		08/12/2011	DEUTSCHE BK SECS INC, NY	X X X	1,442,381	1,290,000.00	1,436,133							1,436,133		6,248	6,248	2,795	09/01/2041	1FE
999ADR123	FNMA 30-YR FIXED TBA		08/08/2011	DEUTSCHE BK SECS INC, NY	X X X	4,987,975	4,801,000.00	5,055,649							5,055,649		(67,674)	(67,674)	8,089	09/01/2041	1FE
999ADM371	FNMA 30-YR FIXED TBA		08/12/2011	MLPFS INC/FIXED INCOME, N	X X X	3,303,564	2,972,000.00	3,248,894			(10)		(10)		3,248,884		54,680	54,680	5,944	08/01/2041	1FE
999TCX096	FNMA 30-YR FIXED TBA		07/27/2011	DEUTSCHE BK SECS INC, NY	X X X	2,092,355	2,046,000.00	2,094,752							2,094,752		(2,398)	(2,398)	2,984	08/01/2026	1FE
01F040677	FNMA 30-YR FIXED TBA		07/07/2011	DEUTSCHE BK SECS INC, NY	X X X	3,466,000	3,466,000.00	3,499,441							3,499,441		(33,441)	(33,441)	5,006	07/01/2041	1FE
01F060675	FNMA 30-YR FIXED TBA		07/08/2011	CREDIT SUISSE, NEW YORK	X X X	16,538,613	15,052,000.00	16,579,168							16,579,168		(40,555)	(40,555)	32,613	07/01/2041	1FE
01F062671	FNMA 30-YR FIXED TBA		07/08/2011	GOLDMAN SACHS & CO, NY	X X X	5,068,574	4,480,000.00	5,068,713							5,068,713		(139)	(139)	10,516	07/01/2041	1FE
999452907	FNMA 30-YR FIXED TBA		08/15/2011	DEUTSCHE BK SECS INC, NY	X X X	4,423,758	4,396,000.00	4,392,673							4,392,673		31,086	31,086	4,884	08/01/2041	1FE
999AA0117	FNMA 30-YR FIXED TBA		08/04/2011	GOLDMAN SACHS & CO, NY	X X X	2,327,705	2,189,000.00	2,316,578							2,316,578		11,127	11,127	4,925	09/01/2026	1FE
999AA0109	FNMA 30-YR FIXED TBA		07/27/2011	GOLDMAN SACHS & CO, NY	X X X	2,322,136	2,189,000.00	2,326,839							2,326,839		(4,703)	(4,703)	4,104	08/01/2026	1FE
999463276	FNMA 30-YR FIXED TBA		08/09/2011	CRT CAPITAL GROUP, STAMFO	X X X	3,663,698	3,497,000.00	3,648,458							3,648,458		15,240	15,240	6,994	09/01/2026	1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	98,582,200	91,367,727.37	98,689,603	18,089,290		(135,219)		(135,219)		97,849,135		733,065	733,065	742,163	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
002824AX8	ABBOTT LABORATORIES		09/19/2011	GOLDMAN SACHS & CO, NY	X X X	371,081	350,000.00	368,305	365,365		(840)		(840)		364,525		6,555	6,555	3,019	05/27/2015	1FE
00206RAR3	AT&T INC GLOBAL NT		07/19/2011	CREDIT SUISSE, NEW YORK	X X X	139,507	121,000.00	129,174	128,118		(47)		(47)		128,071		11,436	11,436	3,061	02/15/2019	1FE
06051GEC9	BANK OF AMERICA CORP		09/19/2011	MILLENNIUM ADVISORS LLC,	X X X	441,936	450,000.00	454,550	313,955		(64)		(64)		454,549		(12,613)	(12,613)	22,852	07/01/2020	1FE
12189TBA1	BURLINGTON NOTHN SANTA FE CORP		09/19/2011	MILLENNIUM ADVISORS LLC,	X X X	116,811	100,000.00	115,615	114,495		(440)		(440)		114,056		2,755	2,755	2,987	03/15/2018	2FE
171232AP6	CHUBB CORP		09/16/2011	MORGAN STANLEY & CO INC,	X X X	10,000	10,000.00	10,500			(4)		(4)		10,489		(489)	(489)	276	03/29/2037	1FE
244199BD6	DEERE & CO		09/16/2011	MERRILL LYNCH PROFESSIONA	X X X	118,928	99,000.00	98,771	98,783		2		2		98,784		20,143	20,143	2,291	10/16/2029	1FE
298785FM3	EUROPEAN INVESTMENT BANK		07/22/2011	GOLDMAN SACHS & CO, NY	X X X	42,429	40,000.00	40,000							40,000		2,429	2,429	716	02/16/2021	1FE
36962GAR2	GENERAL ELEC CAP CORP		09/19/2011	STIFEL NICOLAUS	X X X	510,620	500,000.00	508,625	508,107		(165)		(165)		507,942		2,678	2,678	11,302	09/16/2020	1FE
38259PAB8	GOOGLE INC		09/19/2011	MORGAN STANLEY & CO INC,	X X X	495,755	465,000.00	471,589			(86)		(86)		471,503		24,252	24,252	5,759	05/19/2021	1FE
459200GX3	IBM CORP		09/19/2011	NOMURA SECS INTL INC, NEW	X X X	506,680	500,000.00	498,026			59		59		498,084		8,596	8,596	1,625	07/22/2016	1FE
478160BA1	JOHNSON & JOHNSON		09/16/2011	CREDIT SUISSE, NEW YORK	X X X	444,008	395,000.00	396,841			(4)		(4)		396,837		47,171	47,171	6,439	05/15/2041	1FE
46625HJB7	JPMORGAN CHASE & CO		08/03/2011	JPMORGAN SECURITIES INC,	X X X	211,761	205,000.00	204,116			1		1		204,117		7,644	7,644	542	07/15/2041	1FE
46625HJC5	JPMORGAN CHASE & CO		09/19/2011	UBS SECURITIES LLC, STAMF	X X X	284,064	275,000.00	275,802			(6)		(6)		275,796		8,268	8,268	1,396	08/15/2021	1FE
46625HHS2	JPMORGAN CHASE & CO		07/14/2011	MORGAN STANLEY & CO INC,	X X X	304,506	305,000.00	296,533			31		31		296,817		7,689	7,689	6,598	07/22/2020	1FE
58155QAD5	MCKESSON CORP		09/19/2011	MLPFS INC/FIXED INCOME, N	X X X	197,915	175,000.00	186,371			(159)		(159)		186,209		11,706	11,706	4,710	03/01/2021	1FE
58933YAA3	MERCK & CO INC		07/15/2011	CREDIT SUISSE, NEW YORK	X X X	325,702	320,000.00	319,034	319,075		4		4		319,079		6,623	6,623	7,578	01/15/2021	1FE
589331AQ0	MERCK & CO INC		09/15/2011	HSBC SECS INC, NEW YORK	X X X	504,100	408,000.00	463,482			(198)		(198)		462,517		41,584	41,584	5,370	06/30/2039	1FE
59018YN56	MERRILL LYNCH & CO		09/19/2011	MILLENNIUM ADVISORS LLC,	X X X	359,814	350,000.00	316,334	335,135		1,733		1,733		336,867		22,947	22,947	8,789	04/25/2013	1FE
594918AC8	MICROSOFT CORP		09/19/2011	WELLS FARGO SECURITIES LL	X X X	587,706	525,000.00	581,478	577,217		(1,284)		(1,284)		575,934		11,772	11,772	6,799	06/01/2019	1FE
61747WAL3	MORGAN STANLEY		07/22/2011	MORGAN STANLEY & CO INC,	X X X	10,154	10,000.00	10,038			0		0		10,038		116	116		07/28/2021	1FE

SCHEDULE D - PART 4
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During the Current Quarter

QE05.2

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.							
674599BX2	OCCIDENTAL PETROLEUM CORP		09/19/2011	MERRILL LYNCH																	
68389XAH8	ORACLE CORP		09/16/2011	PROFESSIONA WELLS FARGO SECURITIES	X X X	327,307	294,000.00	300,486	299,219	(218)			(218)		299,001		28,306	28,306	3,739	06/01/2016	1FE
717081DB6	PFIZER INC		09/19/2011	LL US BANCORP INVESTMENTS	X X X	179,140	149,000.00	157,255	157,045	(26)			(26)		157,019		22,121	22,121	6,414	07/08/2039	1FE
91159HHA1	US BANCORP		09/19/2011	IN MILLENNIUM ADVISORS LLC.	X X X	374,283	300,000.00	357,420		(1,001)			(1,001)		356,419		17,864	17,864	9,662	03/15/2019	1FE
92976GAE1	WACHOVIA BANK NA		09/20/2011	MERRILL LYNCH BROADCORT C	X X X	542,035	500,000.00	512,000		(204)			(204)		511,797		30,238	30,238	6,760	05/24/2021	1FE
931142DB6	WAL-MART STORES INC		08/10/2011	DEUTSCHE BK SECS INC, NY	X X X	331,869	300,000.00	326,466		(1,139)			(1,139)		324,149		7,720	7,720	8,773	03/15/2016	1FE
931142CY7	WAL-MART STORES INC		09/16/2011	MORGAN STANLEY & CO INC.	X X X	139,513	120,000.00	139,753		(3)			(3)		139,751		(237)	(237)	2,194	04/15/2041	1FE
931142CU5	WAL-MART STORES INC		09/19/2011	RBC CAPITAL MARKETS CORP.	X X X	128,394	120,000.00	128,003		(13)			(13)		127,990		404	404	2,433	10/25/2040	1FE
893526DK6	TRANSCANADA PIPELINES LTD	C	09/19/2011	WELLS FARGO SECURITIES LL	X X X	585,668	550,000.00	538,633	200,070	54			54		538,818		46,850	46,850	14,067	07/08/2020	1FE
676167BE8	OEKB OEST, KONTROLLBANK	F	07/27/2011	BANK OF NEW YORK/BARCLAYS	X X X	210,416	200,000.00	193,450	46,667	121			121		193,745		16,671	16,671	3,610	10/01/2020	1FE
21685WBL0	RABOBANK NEDERLAND	F	09/16/2011	MERRILL LYNCH PROFESSIONA	X X X	35,258	35,000.00	34,820		1			1		34,823		435	435	113	06/03/2016	1FE
822582AQ5	SHELL INTERNATIONAL FIN	F	09/19/2011	CITIGROUP GBL MKTS/SALOMO	X X X	583,080	580,000.00	555,715		1,102			1,102		558,691		24,389	24,389	5,409	10/13/2015	1FE
00254EKX9	SVENSK EXPORTKREDIT AB	F	08/03/2011	BANK OF NEW YORK/BARCLAYS	X X X	372,071	350,000.00	367,657	364,906	(793)			(793)		364,114		7,957	7,957	2,532	06/28/2015	1FE
87938WAP8	TELEFONICA EMISIONES SAU	F	09/16/2011	BARCLAYS CAP/FIXED INCOME	X X X	15,224	15,000.00	14,925		1			1		14,926		297	297	22	07/13/2016	1FE
89152UAD4	TOTAL CAPITAL SA	F	09/19/2011	HSBC SECS INC, NEW YORK	X X X	9,598	10,000.00	10,000							10,000		(402)	(402)	326	02/16/2021	1FE
89152UAE2	TOTAL CAPITAL SA	F	09/19/2011	CREDIT AGRICOLE (USA) INC	X X X	544,934	490,000.00	534,583	531,640	(869)			(869)		530,771		14,163	14,163	5,330	06/24/2020	1FE
961214BH5	WESTPAC BANKING CORP	F	09/16/2011	MERRILL LYNCH PROFESSIONA	X X X	299,660	290,000.00	291,552	291,339	(62)			(62)		291,278		8,382	8,382	3,465	03/15/2016	1FE
22546NAD6	CREDIT SUISSE 08-C1 CL A-3		09/19/2011	MERRILL LYNCH PROFESSIONA	X X X	581,867	551,000.00	550,438	550,619	22			22		550,641		31,226	31,226	13,114	02/27/2015	1FE
46632HAD3	JP MORGAN CHASE COMMER LD12 A4		09/19/2011	CREDIT SUISSE, NEW YORK MORGAN STANLEY & CO	X X X	725,010	678,000.00	612,752	427,035	287			287		615,803		109,207	13,295	109,207	02/15/2041	1FE
46625MRE1	JP MORGAN CHASE SER 02 C3 CL D		09/19/2011	INC. J.P. MORGAN SECURITIES LL	X X X	1,066,360	995,000.00	1,070,890		(323)			(323)		1,070,072		(3,712)	(3,712)	18,045	02/15/2051	1FE
46625HHS2	JPMORGAN CHASE & CO		07/14/2011	MORGAN STANLEY & CO INC.	X X X	825,850	830,000.00	757,725	759,676	318			318		759,994		65,856	65,856	9,929	07/12/2035	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	249,595	250,000.00	243,620		(87)			(87)		243,602		5,993	5,993	5,408	07/22/2020	1FE
8399997	Subtotal - Bonds - Part 4				X X X	14,110,606	13,210,000.00	13,443,326	6,851,182	(4,298)			(4,298)		13,445,615		664,992	664,992	236,750	X X X	X X X
8399997	Subtotal - Bonds - Part 4				X X X	129,494,980	119,933,727.37	128,495,349	32,658,178	(197,839)			(197,839)		127,365,275		2,129,704	2,129,704	1,285,223	X X X	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	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
8399999	Subtotal - Bonds				X X X	129,494,980	119,933,727.37	128,495,349	32,658,178	(197,839)			(197,839)		127,365,275		2,129,704	2,129,704	1,285,223	X X X	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	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
Common Stock - Industrial and Miscellaneous (Unaffiliated)																					
00817Y108	AETNA INC		07/22/2011	BARCLAYS CAPITAL LE, JERS		850,000	36,850	X X X	31,919	(5,558)			(5,558)		31,919		4,931	4,931	59	X X X	L
012348108	ALBANY INTL CORP- CL A		07/21/2011	WEEDEN & CO, NEW YORK		450,000	11,713	X X X	5,778	(6,098)			(6,098)		5,778		5,935	5,935		X X X	L
012653101	ALBEMARLE CORP		08/23/2011	MORGAN KEEGAN & CO INC, M		645,000	33,398	X X X	14,384	(30,251)			(30,251)		14,384		19,015	19,015	103	X X X	L
023135106	AMAZON.COM INC		09/20/2011	MORGAN STANLEY & CO INC.		280,000	66,564	X X X	51,035	(6,223)			(6,223)		51,035		15,530	15,530		X X X	L
025816109	AMERICAN EXPRESS CO COM		08/09/2011	BERNSTEIN SANFORD C & CO,		1,135,000	51,698	X X X	32,902	(25,777)			(25,777)		32,902		18,796	18,796	204	X X X	L
035710409	ANNALY CAPITAL MANAGEMENT IN		09/22/2011	KNIGHT EQUITY MARKETS L.P		1,200,000	21,163	X X X	16,431	(5,217)			(5,217)		16,431		4,732	4,732	780	X X X	L
037833100	APPLE INC		07/21/2011	JANNEY MONTGOMERY SCOTT,		70,000	27,049	X X X	23,355	(142)			(142)		23,355		3,694	3,694		X X X	L
039483102	ARCHER-DANIELS-MIDLAND CO		07/08/2011	CANACCORD GENUITY INC, JE		2,900,000	88,764	X X X	102,805	15,370			15,370		102,805		(14,041)	(14,041)		X X X	L
053807103	AVNET INC		08/26/2011	CREDIT SUISSE, NEW YORK		1,895,000	48,313	X X X	60,828	416			416		60,828		(12,516)	(12,516)		X X X	L
058498106	BALL CORP		09/27/2011	STIFEL NICOLAUS		720,000	23,449	X X X	21,937	(5,754)			(5,754)		21,937		1,513	1,513	32	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

QE05.3

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)
097023105	BOEING CO/THE		08/22/2011	INVESTMENT TECHNOLOGY																	
12709P103	CABOT MICROELECTRONICS CORP		09/27/2011	GRO GOLDMAN SACHS EXECUTION & STEPHENS INC, LITTLE	1,100.000	64,336	X X X	79,192		(2,131)			(2,131)		79,192		(14,856)	(14,856)	462	X X X	L
127097103	CABOT OIL & GAS CORP		07/20/2011	ROCK J P MORGAN SECURITIES INC	190.000	6,908	X X X	4,953	8,829	(3,876)			(3,876)		4,953		1,955	1,955		X X X	L
166764100	CHEVRON CORPORATION COM		08/05/2011	NA GOLDMAN SACHS EXECUTION & DEUTSCHE BK SECS INC, NY	90.000	6,332	X X X	2,340	5,968	(3,628)			(3,628)		2,340		3,992	3,992		X X X	L
171779309	CIENA CORP		09/16/2011	AVONDALE PARTNERS LLC, NA	95.000	9,284	X X X	6,958	9,770	(2,812)			(2,812)		6,958		2,326	2,326		X X X	L
17275R102	CISCO SYSTEMS INC		09/14/2011	FENN CREDIT SUISSE, NEW YORK	700.000	9,311	X X X	4,690	12,866	(8,176)			(8,176)		4,690		4,621	4,621		X X X	L
192422103	COGNEX CORP		08/02/2011	OPPENHEIMER & CO INC, NEW	1,650.000	27,048	X X X	28,661		2,905			2,905		28,661		(1,613)	(1,613)	99	X X X	L
20030N101	COMCAST CORP NEW CL A		09/14/2011	NA MERRILL LYNCH PIERCE FENN	710.000	25,291	X X X	10,508	25,155	(14,647)			(14,647)		10,508		14,783	14,783		X X X	L
20854P109	CONSOL ENERGY INC		09/15/2011	CREDIT SUISSE, NEW YORK	180.000	3,886	X X X	3,068	4,561	(1,493)			(1,493)		3,068		818	818	20	X X X	L
210313102	CONSTANT CONTACT INC COM		08/01/2011	OPPENHEIMER & CO INC, NEW	2,000.000	85,125	X X X	83,159	38,784	(13,801)			(13,801)		83,159		1,966	1,966	200	X X X	L
228368106	CROWN HOLDINGS		07/22/2011	INVESTMENT TECHNOLOGY GRO	190.000	3,507	X X X	3,868	4,822	(954)			(954)		3,868		(362)	(362)		X X X	L
126408103	CSX CORP		08/23/2011	INVESTMENT TECHNOLOGY GRO	160.000	6,235	X X X	1,660	6,211	(4,552)			(4,552)		1,660		4,575	4,575		X X X	L
235851102	DANAHER CORP		08/08/2011	MERRILL LYNCH PIERCE FENN	3,580.000	72,608	X X X	95,369							95,369		(22,761)	(22,761)		X X X	L
23918K108	DAVITA INC COM		07/27/2011	LIQUIDNET INC, BROOKLYN RBC CAPITAL MARKETS CORP.	700.000	29,714	X X X	36,365		(728)			(728)		36,365		(6,650)	(6,650)	14	X X X	L
247916208	DENBURY RESOURCES INC		07/19/2011	AVONDALE PARTNERS LLC, NA	300.000	25,669	X X X	14,521	25,983	(11,462)			(11,462)		14,521		11,147	11,147		X X X	L
252131107	DEXCOM INC		09/21/2011	INVESTMENT TECHNOLOGY GRO	190.000	3,714	X X X	3,037	3,800	(763)			(763)		3,037		677	677		X X X	L
25389M877	DIGITALGLOBE INC		08/09/2011	INVESTMENT TECHNOLOGY GRO	360.000	4,816	X X X	994	5,216	(4,223)			(4,223)		994		3,822	3,822		X X X	L
254709108	DISCOVER FINANCIAL SERVICES		07/19/2011	FIRST ANALYSIS SECS CORP, WELLS FARGO SECURITIES LL	450.000	10,649	X X X	10,803		(632)			(632)		10,803		(154)	(154)		X X X	L
265504100	DUNKIN' BRANDS GROUP INC		08/01/2011	LIQUIDNET INC, BROOKLYN	600.000	15,455	X X X	5,718	16,050	(10,332)			(10,332)		5,718		9,737	9,737		X X X	L
278642103	EBAY INC COM		08/29/2011	GOLDMAN SACHS EXECUTION & LONGBOW SECURITIES LLC, J	50.000	1,445	X X X	950							950		495	495		X X X	L
345370860	FORD MOTOR CO		08/03/2011	EXECUTION & LONGBOW SECURITIES LLC, J	445.000	13,514	X X X	6,592	14,360	(7,768)			(7,768)		6,592		6,922	6,922		X X X	L
35671D857	FREEPORT-MCMORAN COPPER & GOLD		09/21/2011	INVESTMENT TECHNOLOGY GRO	7,500.000	89,290	X X X	111,439		8,014			8,014		111,439		(22,150)	(22,150)		X X X	L
364760108	GAP INC/THE		08/11/2011	GRO CITIGROUP GBL MKTS INC, N	2,050.000	78,350	X X X	108,630		185			185		108,630		(30,280)	(30,280)	513	X X X	L
370334104	GENERAL MILLS INC		09/14/2011	CITIGROUP GBL MKTS INC, N	1,415.000	23,941	X X X	28,646	25,612	3,034			3,034		28,646		(4,705)	(4,705)	159	X X X	L
361652209	GFI GROUP INC		07/14/2011	DEUTSCHE BK SECS INC, NY KNIGHT EQUITY MARKETS L.P	600.000	22,376	X X X	22,494		162			162		22,494		(118)	(118)	183	X X X	L
382388106	GOODRICH CORP		09/20/2011	KNIGHT EQUITY MARKETS L.P CANACCORD GENUITY INC, JE	2,120.000	9,598	X X X	8,465	9,731	(1,266)			(1,266)		8,465		1,133	1,133		X X X	L
40412C101	HCA HOLDINGS INC		08/09/2011	PROFESSIONA LIQUIDNET INC, BROOKLYN	240.000	23,323	X X X	6,892	22,920	(16,028)			(16,028)		6,892		16,431	16,431	58	X X X	L
422704106	HECLA MINING		08/08/2011	CITIGROUP GBL MKTS INC, N	3,150.000	69,569	X X X	100,415		(3,535)			(3,535)		100,415		(30,846)	(30,846)		X X X	L
428236103	HEWLETT-PACKARD CO		07/12/2011	INSTINET CORP, NY MERRILL LYNCH	2,100.000	14,595	X X X	5,880	16,149	(10,269)			(10,269)		5,880		8,715	8,715		X X X	L
438516106	HONEYWELL INTERNATIONAL INC		08/16/2011	PROFESSIONA LIQUIDNET INC, BROOKLYN	715.000	25,184	X X X	31,486		5,460			5,460		31,486		(6,302)	(6,302)	160	X X X	L
446413106	HUNTINGTON INGALLS INDUSTRIES		09/30/2011	LIQUIDNET INC, BROOKLYN	2,150.000	100,480	X X X	96,207	70,614	(31,911)			(31,911)		96,207		4,273	4,273		X X X	L
44919P508	IAC/INTERACTIVECORP		08/19/2011	INVESTMENT TECHNOLOGY GRO	550.000	13,649	X X X	20,658		1,683			1,683		20,658		(7,009)	(7,009)		X X X	L
452308109	ILLINOIS TOOL WORKS INC		08/12/2011	ISI GROUP INC, NY KNIGHT DIRECT LLC, JERSEY	460.000	16,942	X X X	14,410		(3,148)			(3,148)		14,410		2,532	2,532		X X X	L
452327109	ILLUMINA INC		09/20/2011	CREDIT SUISSE, NEW YORK	765.000	34,861	X X X	35,040	43,215	(8,175)			(8,175)		35,040		(178)	(178)	260	X X X	L
53071M708	LIBERTY MEDIA CORP - STARZ		09/26/2011	Dissolved through merger	180.000	8,096	X X X	2,977	13,527	(10,550)			(10,550)		2,977		5,119	5,119		X X X	L
560879108	MAKO SURGICAL CORP		09/20/2011	PIPER JAFFRAY & CO, MINNE	632.000	27,309	X X X	27,096	47,552	(20,456)			(20,456)		27,096		213	213		X X X	L
562750109	MANHATTAN ASSOCIATES		08/30/2011	PIPER JAFFRAY & CO, MINNE OPPENHEIMER & CO INC, NEW	200.000	7,337	X X X	1,930	5,946	(4,016)			(4,016)		1,930		5,407	5,407		X X X	L
56418H100	MANPOWER INC WIS		09/07/2011	OPPENHEIMER & CO INC, NEW CITATION GROUP/BCC CLRG,	900.000	32,447	X X X	14,229	30,996	(16,767)			(16,767)		14,229		18,218	18,218		X X X	L
57636Q104	MASTERCARD INC		09/16/2011	GOLDMAN SACHS & CO, NY	770.000	28,127	X X X	38,860	41,311	(2,450)			(2,450)		38,860		(10,733)	(10,733)		X X X	L
					150.000	51,666	X X X	41,974		(3,227)			(3,227)		41,974		9,693	9,693	23	X X X	L

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

QE05.4

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)
59156R108 620107102	METLIFE INC MOTRICITY INC		08/23/2011 08/29/2011	CITIGROUP GBL MKTS INC, N CANTOR FITZGERALD & CO IN	2,060,000 4,170,000	63,548 8,398	X X X X X X	89,977 51,095		(395) 19,232			(395) 19,232		89,977 51,095		(26,430) (42,698)	(26,430) (42,698)		X X X X X X	L L
637640103	NATIONAL SEMICONDUCTOR		07/13/2011	KNIGHT EQUITY MARKETS L.P	1,360,000	33,704	X X X	13,695	33,470	(19,775)			(19,775)		13,695		20,009	20,009	121	X X X	L
640079109 681904108	NEENAH PAPER INC OMNICARE INC COM		08/29/2011 07/26/2011	WEEDEN & CO, NEW YORK INVESTMENT TECHNOLOGY GRO	1,100,000 490,000	18,538 14,986	X X X X X X	9,724 11,330	23,408 15,626	(13,684) (4,296)			(13,684) (4,296)		9,724 11,330		8,814 3,656	8,814 3,656		X X X X X X	L L
688239201	OSHKOSH CORP		08/08/2011	KNIGHT DIRECT LLC, JERSEY	425,000	8,960	X X X	14,922	12,300	2,623			2,623		14,922		(5,962)	(5,962)		X X X	L
704549104	PEABODY ENERGY CORP		08/24/2011	RAYMOND JAMES & ASSOC INC	1,730,000	73,365	X X X	105,217		3,303			3,303		105,217		(31,852)	(31,852)	147	X X X	L
717124101	PHARMACEUTICAL PRODUCTS		08/19/2011	KNIGHT EQUITY MARKETS L.P	700,000	21,108	X X X	11,928	18,788	(6,860)			(6,860)		11,928		9,179	9,179		X X X	L
718172109 741503403	PHILIP MORRIS INTERNATIONAL PRICELINE.COM INC		08/04/2011 09/23/2011	STIFEL NICOLAUS BARCLAYS CAPITAL LE, JERS	160,000 45,000	10,970 22,795	X X X X X X	6,273 23,120	10,683	(4,410) 83			(4,410) 83		6,273 23,120		4,696 (325)	4,696 (325)	102	X X X X X X	L L
74165N105 78442P106 835898107	PRIMO WATER CORP SLM CORP SOTHBYS HOLDINGS		08/11/2011 07/29/2011 08/05/2011	LIQUIDNET INC, BROOKLYN PIPELINE TRADING SYSTEMS CLEARVIEW	1,010,000 975,000	5,726 15,181	X X X X X X	11,373 8,265	11,373 16,390	(3,161) (8,124)			(3,161) (8,124)		11,373 8,265		(5,647) 6,916	(5,647) 6,916		X X X X X X	L L
216648402	THE COOPER COS INC		09/20/2011	CORRESPONDENT S GOLDMAN SACHS EXECUTION &	110,000	4,183	X X X	978	4,785	(3,807)			(3,807)		978		3,205	3,205		X X X	L
89674K103	TRIQUINT SEMICONDUCTOR INC		08/03/2011	UBS SECURITIES LLC, STAMF	60,000	4,989	X X X	984	4,754	(3,770)			(3,770)		984		4,005	4,005	2	X X X	L
92553P201	VIACOM INC NEW CL B		07/11/2011	CITATION GROUP/BCC CLRG,	370,000	2,839	X X X	5,479		1,709			1,709		5,479		(2,640)	(2,640)		X X X	L
92839U206	VISTEON CORP W/I		07/22/2011	MERRILL LYNCH PROFESSIONA	505,000	26,215	X X X	14,570	25,755	(11,185)			(11,185)		14,570		11,645	11,645	20	X X X	L
931142103	WAL MART STORES INC COM		08/08/2011	J P MORGAN SECURITIES INC	230,000	15,423	X X X	16,400		666			666		16,400		(977)	(977)		X X X	L
254687106 98884U108	WALT DISNEY CO/THE ZAGG INC		08/10/2011 08/29/2011	JEFFERIES & CO INC, NEW Y RBC CAPITAL MARKETS CORP,	360,000 3,140,000	17,784 96,810	X X X X X X	18,108 130,632	19,130	(1,023) 8,047			(1,023) 8,047		18,108 130,632		(324) (33,823)	(324) (33,823)		X X X X X X	L L
39945C109 H0023R105	CGI GROUP INC ACE LIMITED SHS	C F	08/19/2011 08/16/2011	CITIGROUP GBL MKTS INC, N J P MORGAN SECURITIES INC	790,000 1,075,000	12,116 21,550	X X X X X X	6,025 17,236	10,586 26,499	(4,561) (9,263)			(4,561) (9,263)		6,025 17,236		6,091 4,314	6,091 4,314		X X X X X X	L L
G02602103	AMDOCS LTD	F	08/23/2011	INVESTMENT TECHNOLOGY GRO	380,000	24,067	X X X	14,502	25,012	(10,510)			(10,510)		14,502		9,566	9,566	133	X X X	L
06738E204	BARCLAYS PLC ADR	F	07/25/2011	GOLDMAN SACHS EXECUTION &	500,000	13,099	X X X	9,145	15,195	(6,050)			(6,050)		9,145		3,954	3,954		X X X	L
N22717107 826197501	CORE LABORATORIES SIEMENS AG	F F	07/21/2011 09/23/2011	KING (CL) & ASSOCIATES, A BARCLAYS CAPITAL LE, JERS	2,205,000 170,000	31,605 18,644	X X X X X X	45,360 1,849	36,228 18,962	9,132 (17,113)			9,132 (17,113)		45,360 1,849		(13,755) 16,796	(13,755) 16,796		X X X X X X	L L
H89128104	TYCO INTERNATIONAL LTD SHS	F	07/22/2011	LIQUIDNET INC, BROOKLYN	270,000	23,709	X X X	20,693	37,133	(16,440)			(16,440)		20,693		3,016	3,016		X X X	L
					1,250,000	59,777	X X X	47,943	59,810	(13,845)			(13,845)		47,943		11,834	11,834		X X X	L
9099999 Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					X X X	2,181,035	X X X	2,189,329	1,139,555	(385,045)			(385,045)		2,189,329		(8,294)	(8,294)	3,854	X X X	X X X
9799997 Subtotal - Common Stocks - Part 4					X X X	2,181,035	X X X	2,189,329	1,139,555	(385,045)			(385,045)		2,189,329		(8,294)	(8,294)	3,854	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	2,181,035	X X X	2,189,329	1,139,555	(385,045)			(385,045)		2,189,329		(8,294)	(8,294)	3,854	X X X	X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	2,181,035	X X X	2,189,329	1,139,555	(385,045)			(385,045)		2,189,329		(8,294)	(8,294)	3,854	X X X	X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	131,676,014	X X X	130,684,678	33,797,733	(385,045)	(197,839)		(582,884)		129,554,604		2,121,410	2,121,410	1,289,077	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			9
							During Current Quarter			
							6	7	8	
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
open depositories										
Huntington Bank	Maumee, Oh						(2,592,546)	(2,489,595)	3,958,543	X X X
Huntington Bank	Maumee, OH						185,746	206,138	206,147	X X X
Mellon Bank	Pittsburgh, PA								(9,405,966)	X X X
0199998 Deposits in .....0 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			(2,406,800)	(2,283,457)	(5,241,276)	X X X
0299998 Deposits in .....0 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			(2,406,800)	(2,283,457)	(5,241,276)	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			(2,406,433)	(2,283,090)	(5,240,909)	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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