56340201120100102

QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

NAIC Group Code.....0000, 0000 (Current Period) (Prior Period) | NAIC Company Code..... 56340 | Employer's ID Number..... 34-0220550

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

Incorporated/Organized..... January 9, 1892 | Commenced Business..... October 1, 1890

Statutory Home Office	6611 ROCKSIDE ROAD….. INDEPENDENCE ..... OH ..... 44131 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	6611 ROCKSIDE ROAD….. INDEPENDENCE ..... OH ..... 44131 *(Street and Number) (City or Town, State and Zip Code)*	216-642-9406 *(Area Code) (Telephone Number)*
Mail Address	6611 ROCKSIDE ROAD….. INDEPENDENCE ..... OH ..... 44131 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	6611 ROCKSIDE ROAD….. INDEPENDENCE ..... OH ..... 44131 *(Street and Number) (City or Town, State and Zip Code)*	216-642-9406 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.FCSU.COM	
Statutory Statement Contact	KENNETH ANTHONY ARENDT *(Name)*	216-642-9406 *(Area Code) (Telephone Number) (Extension)*
	FCSU@AOL.COM *(E-Mail Address)*	216-642-4310 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. ANDREW MATHEW RAJEC	PRESIDENT	2. KENNETH ANTHONY ARENDT	EXECUTIVE SECRETARY
3. GEORGE FRANCIS MATTA	TREASURER	4. ANDREW R. HARCAR SR	VICE PRESIDENT

OTHER

GARY J. MATTA	GENERAL COUNSEL	EDWARD COWMAN	ACTUARY

DIRECTORS OR TRUSTEES

ANDREW MATHEW RAJEC	ANDREW R. HARCAR SR	KENNETH ANTHONY ARENDT	GEORGE FRANCIS MATTA
REV. THOMAS NASTA	RUDOLPH BERNATH #	REGIS BREKOSKY	HENRY HASSAY
KAREN HUNKA	JAMES MARMOL #	JOSEPH MINAROVICH	MILOS MITRO
DAMIAN NASTA	SUSAN ONDREJCO	CARL UNGVARSKY	

State of........ OHIO
County of..... CUYAHOGA

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

(Signature)	(Signature)	(Signature)
ANDREW MATHEW RAJEC	KENNETH ANTHONY ARENDT	GEORGE FRANCIS MATTA
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	EXECUTIVE SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 4TH day of AUGUST, 2011

a. Is this an original filing? Yes [X] No [ ]

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	247,100,506		247,100,506	239,151,083
2. Stocks:				
2.1 Preferred stocks	4,436,907		4,436,907	5,834,427
2.2 Common stocks	2,816,675		2,816,675	2,899,496
3. Mortgage loans on real estate:				
3.1 First liens	1,811,089		1,811,089	1,883,937
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	1,101,066		1,101,066	1,127,831
4.2 Properties held for the production of income (less $..........0 encumbrances)	863,765		863,765	813,172
4.3 Properties held for sale (less $..........0 encumbrances)	562,675		562,675	633,223
5. Cash ($.....12,447,435), cash equivalents ($..........0) and short-term investments ($..........0)	12,447,435		12,447,435	8,982,617
6. Contract loans (including $..........0 premium notes)	927,838		927,838	911,063
7. Derivatives			0	
8. Other invested assets	11,182,887		11,182,887	4,981,249
9. Receivables for securities			0	1,885,447
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	283,250,843	0	283,250,843	269,103,545
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	3,050,076		3,050,076	3,171,829
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,179		12,179	14,601
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)	24,984	24,984	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	29,627	29,627	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	286,367,709	54,611	286,313,098	272,289,975
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	286,367,709	54,611	286,313,098	272,289,975

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Deposits 967, Book Inventory 28660	29,627	29,627	0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	29,627	29,627	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts (including $..........0 Modco Reserve)	227,873,000	226,806,000
2.	Aggregate reserve for accident and health contracts (including $..........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	27,132,058	15,213,178
4.	Contract claims:		
	4.1 Life	300,000	300,000
	4.2 Accident and health		
5.	Refunds due and unpaid		
6.	Provisions for refunds payable in following calendar year - estimated amounts:		
	6.1 Apportioned for payment	400,000	400,000
	6.2 Not yet apportioned		
7.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	312,905	290,189
8.	Certificate and contract liabilities not included elsewhere:		
	8.1 Surrender values on canceled contracts		
	8.2 Other amounts payable on reinsurance including $..........0 assumed and $..........0 ceded		
	8.3 Interest maintenance reserve (IMR)	1,686,458	1,578,788
9.	Commissions to fieldworkers due or accrued - life and annuity contracts $..........0, accident and health $..........0 and deposit-type contract funds $..........0	13,077	12,374
10.	Commissions and expense allowances payable on reinsurance assumed		
11.	General expenses due or accrued	208,850	204,528
12.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves)		
13.	Taxes, licenses and fees due or accrued	22,962	22,962
14.	Unearned investment income		
15.	Amounts withheld or retained by Society as agent or trustee	7,083,340	6,763,991
16.	Amounts held for fieldworkers' account, including $..........0 fieldworkers' credit balances		
17.	Remittances and items not allocated		
18.	Net adjustment in assets and liabilities due to foreign exchange rates	10,000	10,000
19.	Liability for benefits for employees and fieldworkers if not included above		
20.	Borrowed money $..........0 and interest thereon $..........0		
21.	Miscellaneous liabilities:		
	21.1 Asset valuation reserve	2,527,531	2,766,154
	21.2 Reinsurance in unauthorized companies		
	21.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	21.4 Payable to subsidiaries and affiliates		
	21.5 Drafts outstanding		
	21.6 Funds held under coinsurance		
	21.7 Derivatives		
	21.8 Payable for securities		
	21.9 Payable for securities lending		
22.	Aggregate write-ins for liabilities	401,947	401,947
23.	Total liabilities excluding Separate Accounts business (Lines 1 to 22)	267,972,129	254,770,111
24.	From Separate Accounts Statement		
25.	Total liabilities (Lines 23 to 24)	267,972,129	254,770,111
26.	Aggregate write-ins for other than liabilities and surplus funds	0	0
27.	Surplus notes		
28.	Aggregate write-ins for surplus funds	0	0
29.	Unassigned funds	18,340,969	17,519,864
30.	Total (Lines 26 through 29) (including $..........0 in Separate Accounts Statement)	18,340,969	17,519,864
31.	Totals (Lines 25 + 30) (Page 2, Line 28, Col. 3)	286,313,098	272,289,975

DETAILS OF WRITE-INS

2201.	Postretirement Reserve	190,000	190,000
2202.	Security Deposits	11,947	11,947
2203.	Special Marketing and Promotion Reserves	200,000	200,000
2298.	Summary of remaining write-ins for Line 22 from overflow page	0	0
2299.	Totals (Lines 2201 thru 2203 plus 2298) (Line 22 above)	401,947	401,947
2601.			
2602.			
2603.			
2698.	Summary of remaining write-ins for Line 26 from overflow page	0	0
2699.	Totals (Lines 2601 thru 2603 plus 2698) (Line 26 above)	0	0
2801.			
2802.			
2803.			
2898.	Summary of remaining write-ins for Line 28 from overflow page	0	0
2899.	Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	8,421,948	16,018,269	33,635,663
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	6,825,239	7,284,110	14,325,256
4.	Amortization of Interest Maintenance Reserve (IMR)	116,000	82,000	177,563
5.	Separate Accounts net gain from operations excluding unrealized gains and losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	8,638	143,619	52,559
9.	Totals (Lines 1 to 8.3)	15,371,825	23,527,998	48,191,041
10.	Death benefits	1,699,286	1,348,144	2,563,521
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	9,762,594	2,957,338	9,367,755
13.	Disability benefits and benefits under accident and health contracts including premiums waived $..........0			
14.	Surrender benefits and withdrawals for life contracts	253,571	222,554	501,109
15.	Interest and adjustments on contract or deposit-type contract funds	143,550	146,421	291,108
16.	Payments on supplementary contracts with life contingencies			
17.	Increase in aggregate reserve for life and accident and health contracts	1,067,000	15,602,000	29,951,000
18.	Totals (Lines 10 to 17)	12,926,001	20,276,457	42,674,493
19.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	92,704	141,145	308,970
20.	Commissions and expense allowances on reinsurance assumed			
21.	General insurance expenses and fraternal expenses	1,472,084	1,649,912	2,699,457
22.	Insurance taxes, licenses and fees	86,665	83,425	77,121
23.	Increase in loading on deferred and uncollected premiums			
24.	Net transfers to or (from) Separate Accounts net of reinsurance			
25.	Aggregate write-ins for deductions	(81,578)	(134,562)	167,156
26.	Totals (Lines 18 to 25)	14,495,876	22,016,377	45,927,197
27.	Net gain from operations before refunds to members (Line 9 minus Line 26)	875,949	1,511,621	2,263,845
28.	Refunds to members	120,172	123,683	402,047
29.	Net gain from operations after refunds to members and before realized capital gains (losses) (Line 27 minus Line 28)	755,777	1,387,938	1,861,798
30.	Net realized capital gains (losses) less capital gains tax of .....0 (excluding $.....223,670 transferred to the IMR)	(851,500)	230,388	(855,477)
31.	Net income (Lines 29 + 30)	(95,723)	1,618,326	1,006,321
	SURPLUS ACCOUNT			
32.	Surplus, December 31, prior year	17,519,864	13,169,012	13,169,012
33.	Net income from operations (Line 31)	(95,723)	1,618,326	1,006,321
34.	Change in net unrealized capital gains (losses) less capital gains tax of $..........0	649,408	1,283,176	3,646,259
35.	Change in net unrealized foreign exchange capital gain (loss)			
36.	Change in nonadmitted assets	4,911	(27,327)	(22,415)
37.	Change in liability for reinsurance in unauthorized companies			
38.	Change in reserve on account of change in valuation basis (increase) or decrease			
39.	Change in asset valuation reserve	238,624	(445,133)	(252,033)
40.	Surplus (contributed to) withdrawn from Separate Accounts during period			
41.	Other changes in surplus in Separate Accounts Statement			
42.	Change in surplus notes			
43.	Cumulative effect of changes in accounting principles			
44.	Change in surplus as a result of reinsurance			
45.	Aggregate write-ins for gains and losses in surplus	23,885	(16,421)	(27,280)
46.	Net change in surplus for the year (Lines 33 through 45)	821,105	2,412,621	4,350,852
47.	Surplus as of statement date (Lines 32 + 46)	18,340,969	15,581,633	17,519,864

DETAILS OF WRITE-INS

08.301.	SUBSCRIPTION INCOME & BOOK SALES	7,234	7,264	5,904
08.302.	RENTAL INCOME GROUNDS @ ESTATES		136,355	9,000
08.303.	MISCELLANEOUS INCOME	1,404		37,655
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	8,638	143,619	52,559
2501.	PENSION DEPOSIT NET	(163,428)	(220,666)	
2502.	NET CHANGE IN SETTLEMENT OPTIONS W/O LIFE	81,850	86,104	167,156
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(81,578)	(134,562)	167,156
4501.	ACCRUAL & ASSET ADJUSTMENTS	23,885	(16,421)	(27,280)
4502.				
4503.				
4598.	Summary of remaining write-ins for Line 45 from overflow page	0	0	0
4599.	Totals (Lines 4501 thru 4503 plus 4598) (Line 45 above)	23,885	(16,421)	(27,280)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	8,447,086	16,015,926	33,627,950
2.	Net investment income	7,033,208	7,080,936	13,681,650
3.	Miscellaneous income	8,638	143,619	52,559
4.	Total (Lines 1 through 3)	15,488,932	23,240,481	47,362,159
5.	Benefit and loss related payments	11,859,001	4,528,036	12,723,493
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,599,735	1,869,070	3,825,232
8.	Dividends paid to policyholders	120,172	123,683	402,047
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)			
10.	Total (Lines 5 through 9)	13,578,908	6,520,789	16,950,772
11.	Net cash from operations (Line 4 minus Line 10)	1,910,024	16,719,692	30,411,388
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	35,151,509	35,818,674	68,975,275
	12.2 Stocks	1,719,257	1,058,694	2,696,175
	12.3 Mortgage loans	72,848	68,125	139,701
	12.4 Real estate			
	12.5 Other invested assets			21,624,642
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	1,885,447	202,000	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	38,829,061	37,147,493	93,435,792
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	43,105,157	43,855,676	113,022,330
	13.2 Stocks	296,300	158,300	872,591
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	6,117,139	1,455,274	4,000,000
	13.6 Miscellaneous applications			1,683,447
	13.7 Total investments acquired (Lines 13.1 to 13.6)	49,518,596	45,469,250	119,578,369
14.	Net increase (decrease) in contract loans and premium notes	16,775	48,351	50,364
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(10,706,310)	(8,370,108)	(26,192,940)
	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	11,918,880	1,987,962	(166,609)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	342,223	40,287	513,574
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	12,261,103	2,028,249	346,965
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	3,464,817	10,377,833	4,565,412
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	8,982,617	4,417,205	4,417,205
	19.2 End of period (Line 18 plus Line 19.1)	12,447,435	14,795,038	8,982,617

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

20.0001				

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Life Insurance	661,304	758,019	1,535,759
2. Individual annuities	7,760,644	15,254,465	32,118,507
3. Accident and Health			
4. Aggregate of all other lines of business	0	0	0
5. Subtotal (Lines 1 through 4)	8,421,948	16,012,484	33,654,265
6. Fraternal			
7. Expenses			
8. Subtotal (Lines 5 through 7)	8,421,948	16,012,484	33,654,265
9. Deposit-type contracts			
10. Total	8,421,948	16,012,484	33,654,265

DETAILS OF WRITE-INS

0401.			
0402.			
0403.			
0498. Summary of remaining write-ins for Line 4 from overflow page	0	0	0
0499. Total (Lines 0401 thru 0403 plus 0498) (Line 4 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. NOTE: This disclosure is required in every filing of the Quarterly Statement.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. NOTE: This disclosure is required in every filing of the Quarterly Statement.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. NOTE: This disclosure is required in every filing of the Quarterly Statement.

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

No significant change.

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

No significant change.

Note 20 - Fair Value

NOTE: This disclosure is required in every filing for the Quarterly Statement.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

NOTE: This disclosure is required in every filing for the Quarterly Statement.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 31 - Reserves for Life Contracts and Annuity Contracts

Deposit Type Contracts

The Society is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Society has funding agreements to the FHLB Cincinnati in exchange for cash advances in the amount of $26,000,000. The Society uses the funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Society applies SSAP No. 52 accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Society's strategy to utilize these funds for operation and any funds obtained from the FHLB Cincinnati for use in the general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Table below indicates the amount of FHLB Cincinnati stock purchased, collateral pledged, assets & liabilities related to the agreement with FHLB Cincinnati:

	(1)	(2)
	Prior Year	**Current Year**
FHLB Stock Purchased/Owned as part of this Agreement:	632,200	928,500
Collateral Pledged to FHLB:	15,362,030	29,345,505
Funding Capacity Currently Available:	15,000,000	26,000,000
Total Reserves Related to Funding Agreement:	15,000,000	26,000,000
Agreement Assets & Liabilities:		
General Account Assets:	14,632,000	26,928,500
General Account Liabilities:	14,000,000	26,000,000

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 1/1/2011

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2005

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2005

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 6/23/2006

6.4 By what department or departments?
STATE OF OHIO, DEPT. OF INSURANCE

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $...................................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 [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 358,574	$ 358,574
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 358,574	$ 358,574
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
KEYBANK NA	127 PUBLIC SQUARE CLEVELAND OH 44114

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - FRATERNAL

		1
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Reponses
1.1	Long-term mortgages in good standing:	
1.11	Farm mortgages	
1.12	Residential mortgages	$85,002
1.13	Commercial mortgages	$1,726,087
1.14	Total mortgages in good standing	$1,811,089
1.2	Long-term mortgages in good standing with restructured terms:	
1.21	Total mortgages in good standing with restructured terms	
1.3	Long-term mortgage loans upon which interest is overdue more than three months:	
1.31	Farm mortgages	
1.32	Residential mortgages	
1.33	Commercial mortgages	
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure:	
1.41	Farm mortgages	
1.42	Residential mortgages	
1.43	Commercial mortgages	
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,811,089
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter:	
1.61	Farm mortgages	
1.62	Residential mortgages	
1.63	Commercial mortgages	
1.64	Total mortgages foreclosed and transferred to real estate	$0

2.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [X]

2.2 If no, explain

DID NOT ASSUME A&H FOR THIS QUARTER

3.	Operating Percentages:	
3.1	A&H loss percent	
3.2	A&H cost containment percent	
3.3	A&H expense percent excluding cost containment expenses	

4.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
4.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
4.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
4.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

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)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama AL	N	63				63	
2. Alaska AK	N					0	
3. Arizona AZ	N					0	
4. Arkansas AR	N	248	50			298	
5. California CA	N	3,927	3,600			7,527	
6. Colorado CO	L					0	
7. Connecticut CT	L	9,618	45,000			54,618	
8. Delaware DE	N					0	
9. District of Columbia DC	N	2,243	78,000			80,243	
10. Florida FL	L	3,628	3,600			7,228	
11. Georgia GA	N					0	
12. Hawaii HI	N	548				548	
13. Idaho ID	N					0	
14. Illinois IL	L	27,454	721,729			749,183	
15. Indiana IN	L	1,962	216,000			217,962	
16. Iowa IA	N	4,034				4,034	
17. Kansas KS	N	183				183	
18. Kentucky KY	N					0	
19. Louisiana LA	N					0	
20. Maine ME	N					0	
21. Maryland MD	N					0	
22. Massachusetts MA	L	91				91	
23. Michigan MI	L	20,708	24,930			45,639	
24. Minnesota MN	L	1,907	76,160			78,067	
25. Mississippi MS	N					0	
26. Missouri MO	L	83				83	
27. Montana MT	N					0	
28. Nebraska NE	N					0	
29. Nevada NV	N					0	
30. New Hampshire NH	N					0	
31. New Jersey NJ	L					0	
32. New Mexico NM	N	33,594	57,512			91,107	
33. New York NY	L	28,241	166,720			194,961	
34. North Carolina NC	N					0	
35. North Dakota ND	N					0	
36. Ohio OH	L	103,632	4,379,262			4,482,895	
37. Oklahoma OK	N					0	
38. Oregon OR	N	720				720	
39. Pennsylvania PA	L	409,800	1,831,360			2,241,160	
40. Rhode Island RI	N					0	
41. South Carolina SC	N					0	
42. South Dakota SD	N					0	
43. Tennessee TN	N					0	
44. Texas TX	N					0	
45. Utah UT	N					0	
46. Vermont VT	N					0	
47. Virginia VA	N					0	
48. Washington WA	N	465				465	
49. West Virginia WV	L	2,912	25,000			27,912	
50. Wisconsin WI	L	5,202	131,720			136,922	
51. Wyoming WY	N	39				39	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N					0	
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotals	(a) 15	661,304	7,760,644	0	0	8,421,948	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	661,304	7,760,644	0	0	8,421,948	0
96. Plus reinsurance assumed	XXX					0	
97. Totals (All Business)	XXX	661,304	7,760,644	0	0	8,421,948	0
98. Less reinsurance ceded	XXX					0	
99. Totals (All Business) less reinsurance ceded	XXX	661,304	7,760,644	0	0	8,421,948	0

DETAILS OF WRITE-INS

5801.	XXX					0	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART

Holding Company System Annual Regulation Statement

FCSU - NAIC 56340
A Fraternal benefit Society
E.I.N. 34-0220550

Filed with the Insurance Department of the State of Ohio by JEDNOTA, INC. on behalf of the following insurer:

First Catholic Slovak Union
6611 Rockside Road
Independence, OH 44131-2398
Domicile: Ohio

September 29, 1986

Correspondence should be addressed:
Mr. George Matta
C/O: First Catholic Slovak Union
6611 Rockside Road
Independence, OH 44131-2398

Organizational Chart

JEDNOTA, INC. 100% owned by First Catholic Slovak Union, A Fraternal Benefit Society

Subsidiaries: JEDNOTA Properties, INC.
JEDNOTA General Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

56340201149000002

56340201144700002

56340201136500002

56340201144800002

56340201144500002

56340201144900002

56340201144600002

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,574,226	2,667,667
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	46,720	93,441
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	2,527,506	2,574,226
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	2,527,506	2,574,226

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,883,937	2,023,638
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	72,848	139,701
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,811,089	1,883,937
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,811,089	1,883,937
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,811,089	1,883,937

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,981,249	19,342,461
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	7,000,000	2,000,000
2.2 Additional investment made after acquisition		2,000,000
3. Capitalized deferred interest and other		3,040,459
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(798,362)	385,240
6. Total gain (loss) on disposals		(162,269)
7. Deduct amounts received on disposals		21,624,642
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)	11,182,887	4,981,249
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	11,182,887	4,981,249

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	247,885,005	202,681,356
2. Cost of bonds and stocks acquired	43,401,457	113,894,922
3. Accrual of discount	117,811	209,523
4. Unrealized valuation increase (decrease)	608,068	3,261,030
5. Total gain (loss) on disposals	(627,830)	778,223
6. Deduct consideration for bonds and stocks disposed of	36,870,766	71,671,450
7. Deduct amortization of premium	159,657	154,180
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		1,114,419
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	254,354,088	247,885,005
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	254,354,088	247,885,005

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	195,445,766	21,564,076	13,757,236		195,445,766	203,252,606		190,423,670
2. Class 2 (a)	28,647,644	2,603,131	952,206		28,647,644	30,298,569		29,598,403
3. Class 3 (a)	5,371,452		693,048		5,371,452	4,678,404		5,579,078
4. Class 4 (a)	11,293,959		3,635,162		11,293,959	7,658,797		11,293,959
5. Class 5 (a)	1,001,442				1,001,442	1,001,442		1,001,442
6. Class 6 (a)	663,775		379,603	(73,483)	663,775	210,689		1,254,530
7. Total Bonds	242,424,038	24,167,207	19,417,255	(73,483)	242,424,038	247,100,507	0	239,151,083
PREFERRED STOCK								
8. Class 1	2,540,427		1,000,000		2,540,427	1,540,427		2,540,427
9. Class 2	2,886,075		400,000		2,886,075	2,486,075		2,886,075
10. Class 3	221,525				221,525	221,525		221,525
11. Class 4	193,200			(4,321)	193,200	188,879		186,400
12. Class 5								
13. Class 6								
14. Total Preferred Stock	5,841,227	0	1,400,000	(4,321)	5,841,227	4,436,906	0	5,834,427
15. Total Bonds and Preferred Stock	248,265,265	24,167,207	20,817,255	(77,804)	248,265,265	251,537,413	0	244,985,510

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

Sch. DA-Part 1
NONE

Sch. DA-Verification
NONE

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3137A8 BT 4	FHLMC CMO 3820 SG INV FLT		04/08/2011	MORGAN KEEGAN & CO.		480,000	500,000	5,004	1FE
36202E V9 7	GNMA CMO 2 MJM 4240		06/08/2011	FTN FIN SECURITIES CORP.		539,144	501,529	1,721	1FE
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		06/20/2011	KEYBANK NA		450,115	429,192	495	1FE
38375Y NF 5	GNMA CMO PAC 2008-79 CS		06/28/2011	COASTAL SECURITIES INC.		604,254	595,324	1,094	1FE
38376C 2F 5	GNMA CMO 2009-89 E		06/16/2011	KEYBANK NA		983,768	986,233	1,233	1FE
38376L HJ 1	GNMA CMO 2011-90 JD		06/29/2011	STIFEL NICOLAUS		760,313	750,000	2,417	1FE
38376L RN 1	GNMA CMO 2011-80 KX		06/29/2011	CITIGROUP GLOBAL MARKETS INC.		668,087	671,444	4,982	1FE
38376L RP 6	GNMA CMO 2011-80 KY		06/29/2011	FIRST BALLANTYNE LLC		498,750	500,000	1,611	1FE
38376L RP 6	GNMA CMO 2011-80 KY		06/29/2011	CITIGROUP GLOBAL MARKETS INC.		498,750	500,000	1,611	1FE
38376P LE 8	GNMA CMO 2009-118 XA		05/18/2011	RAYMOND JAMES INSTITIONAL		509,790	505,603	1,334	1FE
38376T PH 9	GNMA CMO 2010-7 LV		05/16/2011	KEYBANK NA		449,047	439,166	1,159	1FE
38377G RJ 0	GNMA CMO 2010-68 SK INV FLT		04/12/2011	NATIONAL ALLIANCE SECURITIES C.		527,433	499,344	6,584	1FE
38377G SW 0	GNMA CMO 2010-68 LS		05/05/2011	KEYBANK NA		201,646	202,152	1,257	1FE
38377N UH 5	GNMA CMO 2010-167 WS		05/26/2011	RAYMOND JAMES INSTITIONAL		1,005,641	965,802	4,253	1FE
38377T SN 2	GNMA CMO 2011-30 WS INV FLT		04/05/2011	DEUTSCHE BANK		513,980	490,673	4,291	1FE
38377U AN 8	GNMA CMO PAC 2011-35 TA		04/14/2011	MORGAN KEEGAN & CO.		497,466	492,388	862	1FE
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		04/28/2011	MORGAN KEEGAN & CO.		501,250	500,000	1,556	1FE
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		05/10/2011	MORGAN KEEGAN & CO.		738,568	733,981	1,550	1FE
38377U F7 8	GNMA CMO CMO 2011-50 CE		05/20/2011	MORGAN KEEGAN & CO.		754,687	749,999	2,000	1FE
38377V CM 6	GNMA CMO 2011-51 KD		04/28/2011	KEYBANK NA		500,000	500,000	1,556	1FE
38377V CM 6	GNMA CMO 2011-51 KD		05/06/2011	STIFEL NICOLAUS		494,196	492,043	1,039	1FE
38377V GK 6	GNMA CMO 2011-52 GU		04/28/2011	STIFEL NICOLAUS		488,750	500,000	1,556	1FE
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		05/17/2011	CITIGROUP GLOBAL MARKETS INC.		972,854	977,743	4,680	1FE
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		05/20/2011	KEYBANK NA		487,165	489,614	2,964	1FE
38377V V3 7	GNMA CMO 2011-68 MX		06/17/2011	KEYBANK NA		498,125	500,000	2,994	1FE
38377W C5 1	GNMA CMO 2011-88 JD		06/29/2011	STIFEL NICOLAUS		503,438	500,000	1,611	1FE
38377W ES 9	GNMA CMO 2011-75 GS INV FLT		05/11/2011	NATIONAL ALLIANCE SECURITIES C.		703,063	700,000	1,947	1FE
38377W GQ 1	GNMA CMO 2011-72GD - 19		06/28/2011	MORGAN KEEGAN & CO.		496,714	493,935	1,592	1FE
38377W KU 7	GNMA CMO 2011-70 CU		05/13/2011	MORGAN KEEGAN & CO.		997,500	1,000,000	2,889	1FE
38377W SM 7	GNMA CMO 2011-84 MS		06/30/2011	FTN FIN SECURITIES CORP.		481,875	500,000	2,597	1FE
0599999.	Total - Bonds - U.S. Government					17,806,366	17,666,164	70,433	XXX
Bonds - Industrial and Miscellaneous									
016900 AC 6	ALLEGHENY LUDLUM CONV		06/03/2011	STIFEL NICOLAUS		285,250	250,000	8,350	2FE
126650 BP 4	CVS CAREMARK CORP BOND SER 2006		06/07/2011	KEYBANK NA		380,356	400,000		2FE
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT		04/12/2011	RAYMOND JAMES INSTITIONAL		547,450	500,000	2,708	1FE
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT		05/20/2011	MORGAN KEEGAN & CO.		555,355	500,000	6,319	1FE
205887 AR 3	CONAGRA FOOD INC		05/09/2011	MORGAN KEEGAN & CO.		760,256	700,000	5,581	1FE
25271C AK 8	DIAMOND OFFSHORE DRILLING INC SENIOR NT		05/19/2011	RAYMOND JAMES INSTITIONAL		562,705	500,000	1,877	1FE
26874Q AB 6	ENSCO INTERNATIONAL INC DEB		04/08/2011	KEYBANK NA		449,964	400,000	11,840	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
448055 AC 7	HUSKY ENERGY INC NOTE		06/03/2011	RBC DOMINION		575,980	500,000	7,147	1FE
494550 AJ 5	KINDER MORGAN INC		06/21/2011	RAYMOND JAMES INSTITIONAL		873,750	750,000	15,263	2FE
652478 BC 1	NEWS AMERICA HOLDINGS		06/10/2011	MORGAN KEEGAN & CO		595,775	500,000	7,636	2FE
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER		04/26/2011	RAYMOND JAMES INSTITIONAL		306,000	300,000	1,324	1FE
803111 AM 5	SARA LEE CORP		06/17/2011	MORGAN KEEGAN & CO		468,000	500,000	4,339	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					6,360,841	5,800,000	72,384	XXX
8399997.	Total - Bonds - Part 3					24,167,207	23,466,164	142,817	XXX
8399999.	Total - Bonds					24,167,207	23,466,164	142,817	XXX
Common Stocks - Industrial and Miscellaneous									
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI		04/28/2011	FHLB CINCINNATI	1,363.000	136,300	XXX		U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					136,300	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					136,300	XXX	0	XXX
9799999.	Total - Common Stocks					136,300	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					136,300	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					24,303,507	XXX	142,817	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312906 2P 4	FHLMC REMIC SERIES 1136-H		06/15/2011	PRINCIPAL		163	163	159	161				0		161		2	2	20	09/15/2021	1FE
3137A8 BT 4	FHLMC CMO 3820 SG INV FLT		06/15/2011	PRINCIPAL		21,881	21,881	21,005	21,006				0		21,006		874	874	15,814	02/15/2039	1FE
31392H CY 7	FNMA CMO PAC 2002-92 QE		06/27/2011	PRINCIPAL		67,740	67,740	70,788	70,564				0		70,564		(2,824)	(2,824)	4,151	10/25/2031	1FE
31394A UZ 7	FNMA CMO 2004-59 PM		06/27/2011	PRINCIPAL		35,681	35,681	35,949	35,888				0		35,888		(207)	(207)	1,390	08/25/2019	1FE
31394N AQ 1	FHLMC CMO 2724 AL		06/30/2011	KEYBANK NA			(0)	(0)					0		(2)		2	2		12/15/2023	1FE
31394V C8 1	FNMA REMIC CMO PAC 2006-2 AB		06/27/2011	PRINCIPAL		49,538	49,538	51,055	50,960				0		50,960		(1,422)	(1,422)	5,448	12/25/2033	1FE
31394X 5L 6	FHLMC CMO TAC 2783 YC		06/15/2011	PRINCIPAL		41,890	41,890	42,479	42,397				0		42,397		(508)	(508)	383	04/15/2024	1FE
31395B KL 6	FNMA CMO 2006-3 GP		06/27/2011	PRINCIPAL		152,451	152,451	155,119	154,950				0		154,950		(2,499)	(2,499)	1,926	03/25/2036	1FE
31395D L7 2	FNMA CMO SEQ PYR 2006-43 G		06/27/2011	PRINCIPAL		92,805	92,805	97,822	97,472				0		97,472		(4,667)	(4,667)	1,966	09/25/2033	1FE
31395N PD 3	FNMA CMO SEQ PYR 2006-B1 AB		06/27/2011	PRINCIPAL		85,073	85,073	89,327	88,278				0		88,278		(3,204)	(3,204)	3,841	06/25/2016	1FE
31395N W3 7	FNMA CMO 2006-59 SH		06/30/2011	NAT ALLIANCE SECURITIES C.			0	0					0		(0)		0	0		03/25/2035	1FE
31395W EM 5	FHLMC CMO TAC 3007 GW		06/15/2011	PRINCIPAL		48,651	48,651	50,111	50,018				0		50,018		(1,367)	(1,367)	1,483	07/15/2035	1FE
31395W JS 7	FHLMC CMO 3005 SW INV FLT		06/15/2011	PRINCIPAL		9,372	9,372	10,216	10,161				0		10,161		(788)	(788)	13,948	07/15/2035	1FE
31396A CP 7	FHLMC REMIC 3033 CL JN		06/15/2011	PRINCIPAL		23,941	23,941	24,292	24,265				0		24,265		(324)	(324)	3,192	10/15/2033	1FE
31396P G7 0	FNMA CMO 2007-14 GD		06/27/2011	PRINCIPAL		31,978	31,978	33,555	33,456				0		33,456		(1,477)	(1,477)	2,628	10/25/2033	1FE
31396P QF 1	FNMA CMO 2007-5 KA		06/27/2011	PRINCIPAL		46,180	46,180	47,104	47,054				0		47,054		(874)	(874)	2,097	02/25/2037	1FE
31396X GC 2	FNMA CMO 2007-77		06/27/2011	PRINCIPAL		47,687	47,687	48,641	48,560				0		48,560		(873)	(873)	4,794	08/25/2037	1FE
31396Y PV 8	FNMA CMO 2008-17 BA		06/27/2011	PRINCIPAL		21,216	21,216	21,508	21,492				0		21,492		(275)	(275)	1,604	10/25/2037	1FE
31396Y QY 1	FNMA CMO CMO 2008-17 LA		06/27/2011	PRINCIPAL		24,560	24,560	24,867	24,849				0		24,849		(289)	(289)	555	02/25/2038	1FE
31397F GZ 9	FHLMC CMO 3271 QW		04/15/2011	PRINCIPAL		38,136	38,136	38,517	38,474				0		38,474		(338)	(338)	191	02/15/2037	1FE
31397G H7 8	FHLMC CMO 3313 AB		06/15/2011	PRINCIPAL		24,654	24,654	25,255	19,415				0		19,415		5,239	5,239		07/15/2035	1FE
31397G H7 8	FHLMC CMO 3313 AB		06/15/2011	PRINCIPAL		52,377	52,377	53,654	26,148				0		26,148		26,230	26,230	1,706	07/15/2035	1FE
31397G VZ 0	FHLMC 3321 MA		05/16/2011	PRINCIPAL		49,837	49,837	50,849	50,782				0		50,782		(945)	(945)	4,374	05/15/2037	1FE
31397M Y8 4	FNMA CMO PAC 2009-3 KC		06/27/2011	PRINCIPAL		26,551	26,551	26,916	26,885				0		26,885		(334)	(334)	2,878	01/25/2037	1FE
31397N UG 8	FNMA CMO 2009-19 TD		06/27/2011	PRINCIPAL		76,506	76,506	77,463	77,406				0		77,406		(900)	(900)	9,887	08/25/2036	1FE
31397T LP 5	FHLMC CMO PAC 3452 JA		06/15/2011	PRINCIPAL		44,661	44,661	45,847	45,749				0		45,749		(1,089)	(1,089)	1,737	05/15/2038	1FE
31398K E5 5	FHLMC CMO 3581 CS INV FLT		06/15/2011	PRINCIPAL		28,874	28,874	28,513	28,533				0		28,533		341	341	4,395	10/15/2039	1FE
31398M MT 0	FNMA CMO PAC 2010-13 NX		06/27/2011	PRINCIPAL		69,596	69,596	72,728	72,577				0		72,577		(2,981)	(2,981)	3,889	02/01/2040	1FE
31398M N6 9	FNMA CMO PAC 2010-37 JA		06/27/2011	PRINCIPAL		221,124	221,124	222,921	222,834				0		222,834		(1,710)	(1,710)	2,515	03/25/2040	1FE
31398P JM 2	FNMA CMO PAC 2010-35 LA		06/27/2011	PRINCIPAL		25,250	25,250	25,700	25,680				0		25,680		(430)	(430)	10,949	02/25/2040	1FE
31398R AP 0	FNMA CMO 2010-43 UQ		06/27/2011	PRINCIPAL		5,369	5,369	5,376	5,376				0		5,376		(6)	(6)	11,103	05/25/2040	1FE
38373A C5 3	GNMA CMO 2009-69 TM		06/20/2011	PRINCIPAL		59,286	59,286	58,989	59,008				0		59,008		277	277	5,472	02/20/2038	1FE
38374N ML 8	GNMA CMO 2006-41 YA		06/30/2011	NAT ALLIANCE SECURITIES C.			0	0					0		0		(0)	(0)		08/16/2036	1FE
38374T G4 0	GNMA 2009-34 LW		06/16/2011	PRINCIPAL		19,389	19,389	19,873	19,864				0		19,864		(476)	(476)	5,337	02/16/2034	1FE
38374U PP 0	GNMA 2009-29 NY		06/16/2011	PRINCIPAL		5,403	5,403	5,464	5,463				0		5,463		(60)	(60)	5,888	05/16/2039	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
38374V J2 6	GNMA CMO 2009-59 US INV FL		06/20/2011	PRINCIPAL		14,567	14,567	15,241	15,218				0		15,218		(651)	(651)	13,233	07/20/2039	1FE
38374V P2 9	GNMA CMO 2009-50 YA		04/20/2011	PRINCIPAL		14,492	14,492	14,818	14,815				0		14,815		(323)	(323)	9,669	06/20/2039	1FE
38374X QL 2	GNMA CMO PAC-2 2009-25 CA		06/16/2011	PRINCIPAL		60,442	60,442	61,469	61,441				0		61,441		(999)	(999)	8,107	03/16/2039	1FE
38374Y C9 2	GNMA CMO 2010-87 QS		06/16/2011	PRINCIPAL		25,658	25,658	27,294	27,240				0		27,240		(1,582)	(1,582)	22,979	04/16/2040	1FE
38374Y DK 6	GNMA CMO 2010-92 CJ		06/20/2011	PRINCIPAL		19,361	19,361	20,559	20,520				0		20,520		(1,158)	(1,158)	6,273	05/20/2039	1FE
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		06/20/2011	PRINCIPAL		4,607	4,607	4,838	4,832				0		4,832		(225)	(225)	7,488	07/20/2040	1FE
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		06/20/2011	PRINCIPAL		1,028	1,028	1,078	1,078				0		1,078		(50)	(50)		07/20/2040	1FE
38376E S3 0	GNMA CMO PAC 2009-109 GC		06/20/2011	PRINCIPAL		41,178	41,178	42,517	42,465				0		42,465		(1,287)	(1,287)	11,523	11/20/2039	1FE
38376F 4V 1	GNMA 2009-81 JP		04/20/2011	PRINCIPAL		89,298	89,298	89,354	89,353				0		89,353		(54)	(54)	298	09/20/2039	1FE
38376K 6B 2	GNMA CMO 2009-95 UM		05/20/2011	PRINCIPAL		8,968	8,968	9,304	9,284				0		9,284		(316)	(316)	1,212	03/20/2039	1FE
38376K A4 3	GNMA CMO PAC-2 2009-91 CA		06/20/2011	PRINCIPAL		35,506	35,506	36,771	36,730				0		36,730		(1,224)	(1,224)	10,604	10/20/2039	1FE
38376K CA 7	GNMA CMO 2009-93 MA		05/20/2011	PRINCIPAL		52,305	52,305	52,436	52,433				0		52,433		(128)	(128)	4,046	05/20/2039	1FE
38376P LE 8	GNMA CMO 2009-118 XA		06/20/2011	PRINCIPAL		7,044	7,044	7,102	7,102				0		7,102		(58)	(58)	2,107	12/20/2039	1FE
38376T AJ 1	GNMA CMO 2010-012 US INV FLT		05/16/2011	PRINCIPAL		15,642	15,642	15,554	15,560				0		15,560		82	82	1,586	01/16/2040	1FE
38376T PH 9	GNMA CMO 2010-7 LV		06/16/2011	PRINCIPAL		7,942	7,942	8,121	8,121				0		8,121		(178)	(178)	1,830	01/16/2040	1FE
38376X R8 8	GNMA CMO PAC-2 2010-51 PM		06/20/2011	PRINCIPAL		44,686	44,686	46,445	46,389				0		46,389		(1,703)	(1,703)	10,939	04/20/2040	1FE
38376X U2 7	GNMA CMO TAC 2010-51 DA		06/20/2011	PRINCIPAL		60,876	60,876	63,045	62,976				0		62,976		(2,100)	(2,100)	21,369	01/20/2040	1FE
38376X U2 7	GNMA CMO TAC 2010-51 DA		06/20/2011	PRINCIPAL		60,843	60,843	63,125	63,059				0		63,059		(2,216)	(2,216)		01/20/2040	1FE
38376Y TX 9	GNMA REMIC TR CMO PAC-3 2010-43 YB		06/20/2011	PRINCIPAL		39,883	39,883	41,205	41,162				0		41,162		(1,279)	(1,279)	11,093	04/20/2040	1FE
38377D CP 9	GNMA CMO TAC 2010-99 NP		06/20/2011	PRINCIPAL		18,053	18,053	18,716	18,696				0		18,696		(644)	(644)	10,717	08/20/2040	1FE
38377D XF 8	GNMA CMO 2010-104 JV		06/20/2011	PRINCIPAL		28,585	28,585	29,514	29,466				0		29,466		(881)	(881)	9,013	06/20/2027	1FE
38377E M7 6	GNMA CMO PAC 2010-60 PN		06/20/2011	PRINCIPAL		37,166	37,166	38,304	38,271				0		38,271		(1,105)	(1,105)	10,353	05/20/2040	1FE
38377F MB 4	GNMA REMIC CMO 2010-056 TS		06/20/2011	PRINCIPAL		31,927	31,927	32,087	32,080				0		32,080		(153)	(153)	4,789	07/20/2039	1FE
38377F WA 5	GNMA CMO 2010-59 NA		06/16/2011	PRINCIPAL		6,177	6,177	6,362	6,355				0		6,355		(178)	(178)	5,038	05/16/2039	1FE
38377G BG 3	GNMA CMO 2010-69 CM		06/16/2011	PRINCIPAL		109,443	109,443	110,059	110,049				0		110,049		(606)	(606)	8,639	02/16/2037	1FE
38377G RJ 0	GNMA CMO 2010-68 SK INV FLT		06/20/2011	PRINCIPAL		18,245	18,245	19,271	19,270				0		19,270		(1,025)	(1,025)	23,443	07/20/2039	1FE
38377G SW 0	GNMA CMO 2010-68 LS		06/20/2011	PRINCIPAL		5,075	5,075	5,062	5,062				0		5,062		13	13	1,715	03/20/2040	1FE
38377J PG 2	GNMA CMO 2010-98 YA		06/20/2011	PRINCIPAL		30,875	30,875	31,821	31,793				0		31,793		(918)	(918)	10,660	05/20/2040	1FE
38377K BN 9	GNMA CMO 2010-114 GV		06/16/2011	PRINCIPAL		98,834	98,834	101,645	101,493				0		101,493		(2,659)	(2,659)	19,841	04/16/2025	1FE
38377K BX 7	GNMA CMO TAC 2010-114 KT		06/16/2011	PRINCIPAL		162,371	162,371	167,242	166,968				0		166,968		(4,596)	(4,596)	14,379	09/16/2025	1FE
38377K BX 7	GNMA CMO TAC 2010-114 KT		06/16/2011	PRINCIPAL		158,692	158,692	163,552	163,278				0		163,278		(4,586)	(4,586)		09/16/2025	1FE
38377K CB 4	GNMA CMO 2010-114 KU		06/16/2011	PRINCIPAL		72,677	72,677	74,766	74,648				0		74,648		(1,972)	(1,972)	11,823	09/16/2025	1FE
38377K CB 4	GNMA CMO 2010-114 KU		06/16/2011	PRINCIPAL		60,036	60,036	61,912	61,805				0		61,805		(1,770)	(1,770)		09/16/2025	1FE
38377K S5 0	GNMA CMO TAC 2010-112 LM		06/20/2011	PRINCIPAL		50,830	50,830	52,391	52,350				0		52,350		(1,520)	(1,520)	18,948	09/20/2040	1FE
38377K T8 3	GNMA CMO PAC 2010-112 M		06/16/2011	PRINCIPAL		43,811	43,811	43,702	43,704				0		43,704		108	108	10,579	09/16/2040	1FE
38377K ZL 7	GNMA CMO 2010-112 LA		06/20/2011	PRINCIPAL		50,830	50,830	52,737	52,687				0		52,687		(1,856)	(1,856)	21,317	09/20/2040	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
38377L H8 4	GNMA CMO TAC 2010-130 GV		06/16/2011	PRINCIPAL		62,059	62,059	63,843	63,747				0		63,747		(1,688)	(1,688)	12,220	05/16/2025	1FE
38377M UL 8	GNMA CMO 2010-146 VA		06/16/2011	PRINCIPAL		27,317	27,317	28,307	28,290				0		28,290		(973)	(973)	15,554	11/16/2040	1FE
38377N UH 5	GNMA CMO 2010-167 WS		06/20/2011	PRINCIPAL		42,586	42,586	44,343	44,338				0		44,338		(1,751)	(1,751)	11,600	09/20/2040	1FE
38377Q HC 4	GNMA CMO SEQ PYR 2011-018 KS INV FLT		06/16/2011	PRINCIPAL		230,568	230,568	228,262	228,269				0		228,269		2,299	2,299	22,058	06/16/2040	1FE
38377R LP 8	GNMA CMO TAC 2010-160 VW		06/20/2011	PRINCIPAL		26,618	26,618	27,300	27,292				0		27,292		(674)	(674)	21,846	12/20/2040	1FE
38377R LP 8	GNMA CMO TAC 2010-160 VW		06/20/2011	PRINCIPAL		26,618	26,618	27,184	27,182				0		27,182		(564)	(564)		12/20/2040	1FE
38377R PA 7	GNMA CMO TAC 2010-162 KA		06/16/2011	PRINCIPAL		36,208	36,208	37,294	37,281				0		37,281		(1,073)	(1,073)	10,736	12/16/2040	1FE
38377T DF 5	GNMA CMO 2011-13 CD		06/16/2011	PRINCIPAL		51,832	51,832	51,572	51,575				0		51,575		256	256	9,387	01/16/2041	1FE
38377T SN 2	GNMA CMO 2011-30 WS INV FLT		06/20/2011	PRINCIPAL		81,461	81,461	85,331	85,319				0		85,319		(3,858)	(3,858)	20,401	05/20/2040	1FE
38377T V7 3	GNMA CMO TAC 2011-23 GV		06/20/2011	PRINCIPAL		38,269	38,269	39,513	39,495				0		39,495		(1,226)	(1,226)	10,795	11/20/2022	1FE
38377U AN 8	GNMA CMO PAC 2011-35 TA		05/16/2011	PRINCIPAL		7,922	7,922	8,003	8,003				0		8,003		(81)	(81)	3,663	01/16/2041	1FE
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		06/20/2011	PRINCIPAL		15,391	15,391	15,430	15,430				0		15,430		(38)	(38)	5,744	05/20/2039	1FE
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		06/20/2011	PRINCIPAL		17,688	17,688	17,798	17,798				0		17,798		(110)	(110)		05/20/2039	1FE
38377U F7 8	GNMA CMO CMO 2011-50 CE		06/20/2011	PRINCIPAL		1	1	1	1				0		1			0	2,500	02/20/2037	1FE
38377V CM 6	GNMA CMO 2011-51 KD		06/20/2011	PRINCIPAL		9,815	9,815	9,815	9,815				0		9,815			0	4,947	04/20/2041	1FE
38377V CM 6	GNMA CMO 2011-51 KD		06/20/2011	PRINCIPAL		9,784	9,784	9,827	9,827				0		9,827		(43)	(43)		04/20/2041	1FE
38377V GK 6	GNMA CMO 2011-52 GU		06/16/2011	PRINCIPAL		23,796	23,796	23,261	23,263				0		23,263		533	533	3,280	05/16/2039	1FE
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		06/20/2011	PRINCIPAL		18,638	18,638	18,545	18,545				0		18,545		93	93	11,102	04/20/2041	1FE
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		06/20/2011	PRINCIPAL		9,333	9,333	9,286	9,286				0		9,286		47	47		04/20/2041	1FE
38377W KU 7	GNMA CMO 2011-70 CU		06/16/2011	PRINCIPAL		24,407	24,407	24,346	24,346				0		24,346		61	61	3,333	05/16/2041	1FE
0599999.	Total - Bonds - U.S. Government					3,896,088	3,896,088	3,980,741	3,942,580	0	0	0	0	0	3,942,578	0	(46,490)	(46,490)	630,334	XXX	XXX
Bonds - All Other Government																					
36217A 2A 7	GOVERNMENT NAT'L MTG ASSOC POOL #188069		06/15/2011	PRINCIPAL		380	380	379	378				0		378		2	2	176	01/15/2017	1FE
36217P DU 8	GOVERNMENT NAT'L MTG ASSOC POOL #199115		06/15/2011	PRINCIPAL		210	210	210	209				0		209		1	1	119	01/15/2017	1FE
38374D K2 4	GNMA CMO 2008-21 TH		06/20/2011	PRINCIPAL		28,821	28,821	29,109	29,094				0		29,094		(273)	(273)	5,465	09/20/2035	1FE
38374T RK 2	GNMA CMO TAC 2009-22 JL		06/20/2011	PRINCIPAL		53,695	53,695	54,634	54,594				0		54,594		(899)	(899)	9,351	04/20/2039	1FE
38375Q JR 1	GNMA CMO SEQ PYR 2008-42 QA		06/20/2011	PRINCIPAL		26,740	26,740	27,659	27,603				0		27,603		(864)	(864)	3,094	11/20/2034	1FE
38376F KD 3	GNMA CMO PAC-2 2009-66 WH		06/20/2011	PRINCIPAL		16,665	16,665	17,097	17,079				0		17,079		(414)	(414)	5,103	07/20/2039	1FE
38376T SQ 6	GNMA CMO 2010-6 NJ		06/16/2011	PRINCIPAL		9,809	9,809	10,201	10,182				0		10,182		(373)	(373)	4,966	10/16/2039	1FE
38376X SX 2	GNMA CMO 2010-038 TS INV FLT		06/20/2011	PRINCIPAL		46,833	46,833	45,896	45,941				0		45,941		891	891	8,185	08/20/2039	1FE
38376Y 3P 4	GNMA CMO 2010-53 PL		06/20/2011	PRINCIPAL		18,354	18,354	18,893	18,872				0		18,872		(517)	(517)	5,657	04/20/2040	1FE
38376Y TS 0	GNMA GTD CMO PAC-2 2010-43 KA		06/20/2011	PRINCIPAL		19,345	19,345	19,744	19,727				0		19,727		(383)	(383)	5,611	04/20/2040	1FE
38376Y VX 6	GNMA GTD CMO TAC 2010-043 LM		06/20/2011	PRINCIPAL		26,494	26,494	27,289	27,256				0		27,256		(761)	(761)	5,744	07/20/2039	1FE
1099999.	Total - Bonds - All Other Government					247,345	247,345	251,112	250,935	0	0	0	0	0	250,935	0	(3,590)	(3,590)	53,471	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3137A4 VZ 7	FHLMC CMO 3775 US INV FLT		05/16/2011	PRINCIPAL		18,022	18,022	17,774	17,779				0		17,779		243	243	8,915	06/15/2033	1FE
38375A 4G 6	GNMA CMO 2010-10 CP		06/20/2011	PRINCIPAL		69,980	69,980	71,030	71,015				0		71,015		(1,034)	(1,034)	22,486	04/20/2040	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					88,003	88,003	88,804	88,794	0	0	0	0	0	88,794	0	(791)	(791)	31,400	XXX	XXX
Bonds - Industrial and Miscellaneous																					
125581 FV 5	CIT GROUP INC SENIOR NT SER A 5/15		05/27/2011	EXCHANGE		736,707	727,033	727,033	727,033				0		727,033		9,674	9,674	12,723	05/01/2015	4FE
125581 FW 3	CIT GROUP INC SENIOR NT SER A 5/16		05/27/2011	EXCHANGE		1,221,784	1,211,720	1,211,720	1,211,720				0		1,211,720		10,064	10,064	21,205	05/01/2016	4FE
125581 FX 1	CIT GROUP INC SENIOR NT SER A 5/17		05/27/2011	EXCHANGE		1,730,290	1,696,409	1,696,409	1,696,409				0		1,696,409		33,881	33,881		05/01/2017	4FE
126650 BP 4	CVS CAREMARK CORP BOND SER 2006		06/10/2011	PRINCIPAL		5,046	5,046	3,369	5,323				0		5,323		(277)	(277)	10,761	12/10/2028	2FE
126650 BP 4	CVS CAREMARK CORP BOND SER 2006		06/10/2011	PRINCIPAL		692	692	658	658				0		658		34	34		12/10/2028	2FE
172967 CC 3	CITIGROUP INC GLOBAL BONDS		06/10/2011	CITIGROUP GLOBAL MARKETS INC		198,626	200,000	200,000	200,000				0		200,000		(1,374)	(1,374)	6,000	10/31/2033	1FE
337357 AA 5	FIRST UN CAP ONE		04/27/2011	CALLED		209,258	200,000	178,780	183,949				0		183,949		25,309	25,309		01/15/2027	1FE
37248J AV 4	GENWORTH GLOBAL FUNDING DIRECT NOTES		04/15/2011	CALLED		515,000	500,000	500,000	500,000				0		500,000		15,000	15,000		04/15/2023	1FE
40429X DP 8	HSBC FINANCE CORP		06/15/2011	WELLS FARGO ADVISORS		300,000	300,000	298,950	299,381		13		13		299,394		606	606	8,438	06/15/2020	1FE
40429X HH 2	HSBC FINANCE CORP		06/15/2011	KEYBANK NA		300,000	300,000	300,000	300,000				0		300,000			0	16,680	12/15/2017	1FE
40429X HH 2	HSBC FINANCE CORP		06/15/2011	UBS-PAINE WEBBER		150,000	150,000	150,000	150,000				0		150,000			0		12/15/2017	1FE
40429X HH 2	HSBC FINANCE CORP		06/15/2011	KEYBANK NA		106,000	106,000	106,000	106,000				0		106,000			0		12/15/2017	1FE
590188 4M 7	MERRILL LYNCH & CO SUB NOTES		06/14/2011	MORGAN KEEGAN & CO		535,105	500,000	498,750	499,315		30		30		499,345		35,760	35,760	15,125	05/16/2016	1FE
61745E TE 1	MORGAN STANLEY DEAN WITTER STEP CPN		05/19/2011	CALLED		500,000	500,000	500,000	500,000				0		500,000			0	30,000	05/19/2023	1FE
61745E TE 1	MORGAN STANLEY DEAN WITTER STEP CPN		05/19/2011	CALLED		500,000	500,000	500,000	500,000				0		500,000			0		05/19/2023	1FE
620076 AP 4	MOTOROLA INC		06/21/2011	KEYBANK NA		13,439	12,000	11,460	11,627		4		4		11,631		1,808	1,808	468	11/05/2028	2FE
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A		06/30/2011	PRINCIPAL PAYMENT		5,952	5,952	4,744	4,844				0		4,844		1,108	1,108		12/31/2033	1FE
665810 AB 3	NORTHERN TELECOM CAP CORP		06/16/2011	COASTAL SECURITIES INC		145,000	200,000	193,080	195,964				0		195,964		(50,964)	(50,964)		06/15/2026	6FE
665815 AH 9	NORTHERN TELECOM LTD		06/03/2011	KEYBANK NA		54,000	200,000	169,000	183,639				0		183,639		(129,639)	(129,639)		09/01/2023	6FE
717265 AK 8	PHELPS DODGE CORP NOTES		06/01/2011	MATURED		100,000	100,000	105,060	100,094		(94)		(94)		100,000			0	4,375	06/01/2011	2FE
720186 AF 2	PIEDMONT NATURAL GAS INC SENIOR NT SER 2		06/01/2011	KEYBANK NA		300,000	300,000	306,000	305,900		(40)		(40)		305,860		(5,860)	(5,860)	4,688	06/01/2036	1FE
844730 AG 6	SOUTHRUST CORP SUB NOTES		06/14/2011	WELLS FARGO ADVISORS		328,597	300,000	269,169	285,612		1,028		1,028		286,640		41,957	41,957	8,700	06/15/2014	1FE
84474E AB 6	SOUTHWEST AIRLINES CO BOND SER 93A2		06/29/2011	PRINCIPAL PAYMENT		91,527	91,527	95,989	95,288		(935)		(935)		94,353		(2,826)	(2,826)	21,656	06/29/2015	2FE
914119 SG 8	UNIVERSITY CINCINNATI OHIO GEN REV		04/13/2011	STIFEL NICOLAUS		258,179	250,000	250,000	250,000				0		250,000		8,179	8,179		06/01/2032	1FE
914119 SG 8	UNIVERSITY CINCINNATI OHIO GEN REV		04/25/2011	KEYBANK NA		417,463	400,000	405,716	405,603				0		405,603		11,860	11,860		06/01/2032	1FE
914723 AQ 4	UNIVERSITY N C PEMBROKE REV		06/01/2011	RBC DOMINION		523,716	500,000	515,500	515,188		(89)		(89)		515,099		8,617	8,617		03/01/2040	1FE
929767 AA 9	WACHOVIA CAPITAL TRUST I		04/25/2011	KEYBANK NA		104,414	100,000	95,810	96,725				0		96,725		7,689	7,689		01/15/2027	1FE
05948K CN 7	BANK OF AMERICA LOAN TRUST 2003-5 NC2		05/04/2011	KEYBANK NA		183,092	200,000	206,000			(17)		(17)		204,379		(21,288)	(21,288)	1,833	07/25/2033	1FE
05948K DQ 9	BANK OF AMERICA ALT LOAN TR 2003-6 1NC5		05/04/2011	KEYBANK NA		270,888	300,000	300,000					0		300,000		(29,113)	(29,113)	2,750	08/25/2033	1FE
05948K ES 4	BANK OF AMERICA ALT LOAN 2003-7 CL 1A8		04/28/2011	KEYBANK NA		189,394	200,000	200,500					0		200,370		(10,976)	(10,976)	958	09/25/2033	1FE
05948X 6G 1	BANK OF AMERICA MTG SER 2004-5 CL 1A2		04/27/2011	KEYBANK NA		282,742	279,031	279,031	26,005				0		279,031		3,711	3,711	1,395	06/25/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
05948X WX 5	BANK OF AMERICA MTG SEC INC 2003-8 CL 3A		05/26/2011	CITIGROUP GLOBAL MARKETS INC		196,592	191,374	191,374	20,283				0		191,374		5,218	5,218	1,860	11/25/2033	3FE
12669E FA 9	COUNTRYWIDE HOME LOANS 2003-14 A10		06/27/2011	PRINCIPAL		95,832	95,832	99,905	98,797				0		98,797		(2,965)	(2,965)	788	06/25/2033	2FE
12669E XN 1	COUNTRYWIDE HOME LOAN		05/04/2011	KEYBANK NA		298,625	300,000	283,500			47		47		287,862		10,763	10,763	2,500	09/25/2033	1FE
172973 C5 6	CITIGROUP MTG SECS INC CL A6		04/28/2011	KEYBANK NA		203,856	200,000	200,000					0		200,000		3,856	3,856	917	09/25/2034	3FE
172973 RG 6	CITICORP MTG SEC IN C 2003-8 A5		04/29/2011	RBC DOMINION		302,483	300,000	302,250					0		301,668		816	816	1,375	08/25/2033	1FE
172973 RH 4	CITICORP MTG SEC INC 2003-8 CL A6		04/26/2011	KEYBANK NA		304,283	300,000	300,750					0		300,556		3,728	3,728	1,375	08/25/2033	1FE
172973 SN 0	CITICORP MTG SEC INC 2003-9 CL A11		04/28/2011	KEYBANK NA		307,717	300,000	302,250					0		301,674		6,043	6,043	1,438	10/25/2033	3FE
22541Q VK 5	CREDIT SUISSE FIRST BOSTON CL 1A7 2003-2		05/04/2011	DAVID LERNER ASSOCIATES INC		399,200	400,000	403,000			(9)		(9)		402,241		(3,041)	(3,041)	4,000	10/25/2033	1FE
22541S TX 6	CREDIT SUISSE FIRST BOSTON CL 1A13 CMO		05/04/2011	KEYBANK NA		380,200	400,000	400,000					0		400,000		(19,800)	(19,800)	4,000	07/25/2034	1FE
929227 2M 7	WASHINGTON MUTUAL MTG 2003-S5 1A9		04/26/2011	KEYBANK NA		408,867	400,000	419,000					0		413,922		(5,056)	(5,056)	1,998	06/25/2033	1FE
929227 2R 6	WASHINGTON MUTUAL MTG 2003-S5 1A13		04/26/2011	KEYBANK NA		309,533	300,000	303,750					0		302,747		6,786	6,786	1,374	06/25/2033	1FE
929227 V8 6	WASHINGTION MUTUAL 2003-S3 1A25		05/26/2011	CITIGROUP GLOBAL MARKETS INC		146,647	146,040	147,866	28,844		(5)		(5)		147,295		(648)	(648)	1,358	05/25/2033	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					13,630,744	13,668,656	13,632,372	9,504,201	0	(67)	0	(67)	0	13,662,105	0	(31,361)	(31,361)	190,738	XXX	XXX
Bonds - Hybrid Securities																					
337363 AE 5	FIRST UNION INSTL CAPITAL I		04/27/2011	CALLED		422,691	400,000	393,101	393,698				0		393,698		28,993	28,993		12/31/2026	1FE
337363 AE 5	FIRST UNION INSTL CAPITAL I		04/27/2011	CALLED		211,345	200,000	194,676	195,137				0		195,137		16,209	16,209		12/31/2026	1FE
337363 AE 5	FIRST UNION INSTL CAPITAL I		04/27/2011	CALLED		211,345	200,000	188,129	189,241				0		189,241		22,104	22,104		12/31/2026	1FE
337363 AE 5	FIRST UNION INSTL CAPITAL I		04/27/2011	CALLED		105,673	100,000	100,680	100,616				0		100,616		5,057	5,057		12/31/2026	1FE
337363 AE 5	FIRST UNION INSTL CAPITAL I		04/27/2011	CALLED		105,673	100,000	100,000	100,000				0		100,000		5,673	5,673		12/31/2026	1FE
338899 AA 5	FLEET CAPITAL TRUST II		06/14/2011	WELLS FARGO ADVISORS		101,494	100,000	98,437	98,562		9		9		98,572		2,922	2,922	11,880	12/11/2026	2FE
338899 AA 5	FLEET CAPITAL TRUST II		06/14/2011	WELLS FARGO ADVISORS		202,988	200,000	200,000	200,000				0		200,000		2,988	2,988		12/11/2026	2FE
628958 AB 6	NB CAPITAL TRUST II		06/14/2011	WELLS FARGO ADVISORS		202,987	200,000	195,125	195,547		31		31		195,578		7,409	7,409	7,830	12/15/2026	2FE
4899999.	Total - Bonds - Hybrid Securities					1,564,196	1,500,000	1,470,146	1,472,801	0	41	0	41	0	1,472,841	0	91,354	91,354	19,710	XXX	XXX
8399997.	Total - Bonds - Part 4					19,426,376	19,400,092	19,423,175	15,259,310	0	(26)	0	(26)	0	19,417,253	0	9,123	9,123	925,652	XXX	XXX
8399999.	Total - Bonds					19,426,376	19,400,092	19,423,175	15,259,310	0	(26)	0	(26)	0	19,417,253	0	9,123	9,123	925,652	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
22238E 20 6	COUNTRYWIDE CAP IV 6.75%		06/07/2011	STIFEL NICOLAUS	8,000.000	198,116		200,000	200,000				0		200,000		(1,884)	(1,884)	3,375	XXX	P2LFE
59021F 20 6	MERRILL LYNCH CAP TR III		06/07/2011	STIFEL NICOLAUS	4,000.000	98,814		100,000	100,000				0		100,000		(1,186)	(1,186)		XXX	P3LFE
59021F 20 6	MERRILL LYNCH CAP TR III		06/07/2011	STIFEL NICOLAUS	4,000.000	98,814		100,000	100,000				0		100,000		(1,186)	(1,186)		XXX	P3LFE
59021G 20 4	M/L CAPITAL TRUST IV		06/10/2011	STIFEL NICOLAUS	8,000.000	197,032		200,000	200,000				0		200,000		(2,968)	(2,968)		XXX	P3LFE
59021G 20 4	M/L CAPITAL TRUST IV		06/10/2011	STIFEL NICOLAUS	8,000.000	197,032		200,000	200,000				0		200,000		(2,968)	(2,968)		XXX	P3LFE
59021G 20 4	M/L CAPITAL TRUST IV		06/10/2011	STIFEL NICOLAUS	4,000.000	98,845		100,000	100,000				0		100,000		(1,155)	(1,155)		XXX	P3LFE
59021K 20 5	MERRILL LYNCH TRUST V		06/08/2011	STIFEL NICOLAUS	12,000.000	297,648		300,000	300,000				0		300,000		(2,352)	(2,352)		XXX	P3LFE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
911684 30 6	US CELLULAR CORP SR NOTES...........................	.....	06/20/2011	KEYBANK NA............................	.........8,000.000	200,208	....	200,000	200,000	....	....	....	0	....	200,000	....	208	208	3,750	......XXX...	P2LFE..
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,386,509	..........XXX.......	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	.....(13,491)	.....(13,491)	7,125	......XXX...	..XXX....
8999997.	Total - Preferred Stocks - Part 4					1,386,509	..........XXX.......	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	.....(13,491)	.....(13,491)	7,125	......XXX...	..XXX....
8999999.	Total - Preferred Stocks					1,386,509	..........XXX.......	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	.....(13,491)	.....(13,491)	7,125	......XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks					1,386,509	..........XXX.......	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	.....(13,491)	.....(13,491)	7,125	......XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks					20,812,885	..........XXX.......	20,823,175	16,659,310	0	.............(26)	0	...............(26)	0	20,817,253	0	.......(4,368)	.......(4,368)	932,777	......XXX...	..XXX....

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt A-Sn 1-Footnote
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt B-Sn 1-Footnote
NONE

Sch. DB-Pt B-Sn 1B-Broker List
NONE

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate of	Amount of Interest Received During	Amount of Interest Accrued at Current	6	7	8	
Depository		Code	Interest	Current Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
KEY BANK - General Accnt	CLEVELAND OH					3,290,586	750,514	6,658,354	XXX
KEY BANK - FCSU Corp Center	CLEVELAND OH					51,980	65,532	91,774	XXX
KEY BANK Sweep Accnt-Checking	CLEVELAND OH								XXX
KEY BANK Investment Sweep	CLEVELAND OH		0.100	192		2,566,555	1,129,719	3,907,583	XXX
KEY BANK - Youth Fund	CLEVELAND OH					278,243	278,243	282,589	XXX
FHLB	CINCINNATI OH		0.210	29		673,962	662,630	1,504,957	XXX
BANK OF MONTREAL	TORONTO ONTARIO CANADA					2,489	2,477	1,778	XXX
PETTY CASH	CLEVELAND OH					400	400	400	XXX
0199999. Total Open Depositories		XXX	XXX	221	0	6,864,215	2,889,515	12,447,435	XXX
0399999. Total Cash on Deposit		XXX	XXX	221	0	6,864,215	2,889,515	12,447,435	XXX
0599999. Total Cash		XXX	XXX	221	0	6,864,215	2,889,515	12,447,435	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE