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QUARTERLY STATEMENT

As of March 31, 2012

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 7TH day of MAY, 2012

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

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	255,920,549		255,920,549	255,081,164
2. Stocks:				
2.1 Preferred stocks	2,927,429		2,927,429	2,927,429
2.2 Common stocks	2,886,029		2,886,029	2,757,043
3. Mortgage loans on real estate:				
3.1 First liens	1,697,699		1,697,699	1,737,103
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	1,060,919		1,060,919	1,074,301
4.2 Properties held for the production of income (less $..........0 encumbrances)	833,832		833,832	843,809
4.3 Properties held for sale (less $..........0 encumbrances)	562,675		562,675	562,675
5. Cash ($.....8,091,029), cash equivalents ($..........0) and short-term investments ($..........0)	8,091,029		8,091,029	5,245,505
6. Contract loans (including $..........0 premium notes)	989,893		989,893	992,342
7. Derivatives			0	
8. Other invested assets	10,749,120		10,749,120	10,600,462
9. Receivables for securities			0	
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)	285,719,173	0	285,719,173	281,821,834
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	3,341,826		3,341,826	3,252,818
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	19,379		19,379	31,155
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)	17,617	17,617	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	19,287	19,287	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	289,117,282	36,904	289,080,378	285,105,807
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	289,117,282	36,904	289,080,378	285,105,807

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 550, Book Inventory 18,737	19,287	19,287	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)	19,287	19,287	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)	229,494,000	227,605,000
2. Aggregate reserve for accident and health contracts (including $..........0 Modco Reserve)		
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	25,998,489	26,045,653
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	334,945	313,734
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)	1,049,753	1,332,565
9. Commissions to fieldworkers due or accrued - life and annuity contracts $..........0, accident and health $..........0 and deposit-type contract funds $..........0	15,376	25,692
10. Commissions and expense allowances payable on reinsurance assumed		
11. General expenses due or accrued	448,905	364,187
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	24,066	24,066
14. Unearned investment income		
15. Amounts withheld or retained by Society as agent or trustee	7,093,762	7,140,958
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	9,511	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	2,133,517	2,145,008
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	1,736,524	
21.9 Payable for securities lending		
22. Aggregate write-ins for liabilities	414,927	414,927
23. Total liabilities excluding Separate Accounts business (Lines 1 to 22)	269,453,775	266,121,790
24. From Separate Accounts Statement		
25. Total liabilities (Lines 23 to 24)	269,453,775	266,121,790
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	19,626,603	18,984,017
30. Total (Lines 26 through 29) (including $..........0 in Separate Accounts Statement)	19,626,603	18,984,017
31. Totals (Lines 25 + 30) (Page 2, Line 28, Col. 3)	289,080,378	285,105,807

DETAILS OF WRITE-INS

2201. Postretirement Reserve	228,960	228,960
2202. Security Deposits	10,967	10,967
2203. Special Marketing and Promotion Reserves	175,000	175,000
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)	414,927	414,927
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	3,499,903	4,406,989	15,472,990
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	3,796,746	3,499,634	13,294,944
4.	Amortization of Interest Maintenance Reserve (IMR)	75,000	58,000	293,139
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	1,680	6,534	54,655
9.	Totals (Lines 1 to 8.3)	7,373,329	7,971,157	29,115,728
10.	Death benefits	574,807	756,549	3,043,177
11.	Matured endowments (excluding guaranteed annual pure endowments)			1,085
12.	Annuity benefits	2,888,824	5,901,206	20,015,984
13.	Disability benefits and benefits under accident and health contracts including premiums waived $..........0			
14.	Surrender benefits and withdrawals for life contracts	165,178	117,661	545,361
15.	Interest and adjustments on contract or deposit-type contract funds	71,047	71,323	284,035
16.	Payments on supplementary contracts with life contingencies	46,673		
17.	Increase in aggregate reserve for life and accident and health contracts	1,889,000	(250,000)	799,000
18.	Totals (Lines 10 to 17)	5,635,529	6,596,739	24,688,642
19.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	52,295	41,673	220,845
20.	Commissions and expense allowances on reinsurance assumed			
21.	General insurance expenses and fraternal expenses	903,097	662,163	2,421,858
22.	Insurance taxes, licenses and fees	58,866	42,438	80,954
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	0	42,069	182,186
26.	Totals (Lines 18 to 25)	6,649,787	7,385,082	27,594,485
27.	Net gain from operations before refunds to members (Line 9 minus Line 26)	723,542	586,075	1,521,243
28.	Refunds to members	63,025	61,605	393,805
29.	Net gain from operations after refunds to members and before realized capital gains (losses) (Line 27 minus Line 28)	660,517	524,470	1,127,438
30.	Net realized capital gains (losses) less capital gains tax of .....0 (excluding $..........0 transferred to the IMR)		(657,406)	(1,269,681)
31.	Net income (Lines 29 + 30)	660,517	(132,936)	(142,243)
	SURPLUS ACCOUNT			
32.	Surplus, December 31, prior year	18,984,017	17,519,864	17,519,864
33.	Net income from operations (Line 31)	660,517	(132,936)	(142,243)
34.	Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(28,280)	661,382	964,771
35.	Change in net unrealized foreign exchange capital gain (loss)			
36.	Change in nonadmitted assets	(2,456)	2,352	20,162
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	11,491	32,478	621,146
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	1,314	(33,070)	317
46.	Net change in surplus for the year (Lines 33 through 45)	642,586	530,206	1,464,153
47.	Surplus as of statement date (Lines 32 + 46)	19,626,603	18,050,070	18,984,017

DETAILS OF WRITE-INS

08.301.	ADVERTISING & SUBSCRIPTION INCOME	1,680	1,660	5,404
08.302.	RENTAL INCOME-GROUNDS @ESTATES		4,500	14,000
08.303.	MISCELLANEOUS INCOME		374	35,251
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)	1,680	6,534	54,655
2501.	NET CHANGE IN SETTLEMENT OPTIONS W/O LIFE			182,186
2502.	NET CHANGE IN PENSION LIABILITY		42,069	
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)	0	42,069	182,186
4501.	ACCRUAL & ASSET ADJUSTMENTS	1,314	(33,070)	317
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)	1,314	(33,070)	317

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	3,532,890	4,431,543	15,479,981
2.	Net investment income	3,707,249	3,337,344	14,012,677
3.	Miscellaneous income	1,680	6,534	54,655
4.	Total (Lines 1 through 3)	7,241,819	7,775,421	29,547,313
5.	Benefit and loss related payments	3,746,529	6,846,739	23,889,642
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	939,856	812,745	2,719,886
8.	Dividends paid to policyholders	63,025	61,605	393,805
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)			
10.	Total (Lines 5 through 9)	4,749,410	7,721,089	27,003,333
11.	Net cash from operations (Line 4 minus Line 10)	2,492,409	54,332	2,543,980
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	11,346,854	15,725,133	63,958,801
	12.2 Stocks		332,748	3,264,275
	12.3 Mortgage loans		36,455	146,834
	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	1,736,524	1,885,447	1,885,447
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,083,378	17,979,783	69,255,356
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	12,586,236	18,937,950	80,364,932
	13.2 Stocks		160,000	296,300
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets		6,117,139	6,000,000
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,586,236	25,215,089	86,661,232
14.	Net increase (decrease) in contract loans and premium notes	(2,449)	9,441	81,279
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	499,591	(7,244,746)	(17,487,155)
	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	(47,164)	7,958,611	10,822,491
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(99,312)	(401,793)	383,571
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(146,476)	7,556,818	11,206,062
	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)	2,845,524	366,404	(3,737,112)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,245,505	8,982,617	8,982,617
	19.2 End of period (Line 18 plus Line 19.1)	8,091,029	9,349,021	5,245,505

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	308,409	374,480	1,435,350
2. Individual annuities	3,191,494	4,057,063	14,055,956
3. Accident and Health			
4. Aggregate of all other lines of business	0	0	0
5. Subtotal (Lines 1 through 4)	3,499,903	4,431,543	15,491,306
6. Fraternal			
7. Expenses			
8. Subtotal (Lines 5 through 7)	3,499,903	4,431,543	15,491,306
9. Deposit-type contracts			
10. Total	3,499,903	4,431,543	15,491,306

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

No significant change.

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

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 $25,000,000. 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)
	Current Year	**Prior Year**
FHLB Stock Purchased/Owned as part of this Agreement:	928,500	632,200
Collateral Pledged to FHLB:	29,351,506	15,362,030
Funding Capacity Currently Available:	25,000,000	15,000,000
Total Reserves Related to Funding Agreement:	25,000,000	15,000,000
Agreement Assets & Liabilities:		
General Account Assets:	25,928,500	14,632,000
General Account Liabilities:	25,000,000	14,000,000

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 [ ] No [X]

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010......................

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). 6/30/2011........................

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 Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [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	$ 394,606	$ 394,606
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)	$ 394,606	$ 394,606
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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, 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 44114-1306

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

		2
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	$79,520
1.13	Commercial mortgages	$1,618,179
1.14	Total mortgages in good standing	$1,697,699
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)	$1,697,699
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

DO NOT WRITE THIS BUSINESS

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 $

5.1 Does the reporting entiy have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [X]

5.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amounts

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

	1	Direct Business Only					
		Life Contracts		4	5	6	7
State, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	N					0	
2. Alaska AK	N					0	
3. Arizona AZ	N					0	
4. Arkansas AR	N					0	
5. California CA	N					0	
6. Colorado CO	L					0	
7. Connecticut CT	L	9,400				9,400	
8. Delaware DE	N					0	
9. District of Columbia DC	N					0	
10. Florida FL	L	678	3,393			4,071	
11. Georgia GA	N					0	
12. Hawaii HI	N					0	
13. Idaho ID	N					0	
14. Illinois IL	L	12,952	201,305			214,257	
15. Indiana IN	L	843	5,000			5,843	
16. Iowa IA	N					0	
17. Kansas KS	N					0	
18. Kentucky KY	N					0	
19. Louisiana LA	N					0	
20. Maine ME	N					0	
21. Maryland MD	N					0	
22. Massachusetts MA	L	14				14	
23. Michigan MI	L	7,533	6,290			13,823	
24. Minnesota MN	L	1,483				1,483	
25. Mississippi MS	N					0	
26. Missouri MO	L	28				28	
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					0	
33. New York NY	L	15,657	94,478			110,135	
34. North Carolina NC	N					0	
35. North Dakota ND	N					0	
36. Ohio OH	L	69,360	1,583,594			1,652,954	
37. Oklahoma OK	N					0	
38. Oregon OR	N					0	
39. Pennsylvania PA	L	219,680	1,153,932			1,373,612	
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					0	
49. West Virginia WV	L	2,155	10,000			12,155	
50. Wisconsin WI	L	1,612	133,502			135,114	
51. Wyoming WY	N					0	
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	341,396	3,191,493	0	0	3,532,890	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	60,144				60,144	
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	401,540	3,191,493	0	0	3,593,033	0
96. Plus reinsurance assumed	XXX					0	
97. Totals (All Business)	XXX	401,540	3,191,493	0	0	3,593,033	0
98. Less reinsurance ceded	XXX					0	
99. Totals (All Business) less reinsurance ceded	XXX	401,540	3,191,493	0	0	3,593,033	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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
		00000	34-0220550			N/A	First Catholic Slovak Union of USA & Canada	OH	UDP	First Catholic Slovak Union of USA & Canada	Ownership	100.00	First Catholic Slovak Union of the USA & Canada	
		00000	34-1537107			N/A	Jednota, Inc.	OH	DS	First Catholic Slovak Union of USA & Canada	Ownership	100.00	First Catholic Slovak Union of the USA & Canada	

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:

56340201249000001

56340201244700001

56340201236500001

56340201244800001

56340201244500001

56340201244900001

56340201244600001

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	2,480,786	2,574,226
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	23,361	93,440
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	2,457,425	2,480,786
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	2,457,425	2,480,786

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	1,737,103	1,883,937
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	39,404	146,834
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)	1,697,699	1,737,103
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,697,699	1,737,103
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,697,699	1,737,103

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	10,600,462	4,981,249
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		6,000,000
3. Capitalized deferred interest and other		(499,647)
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	148,658	118,860
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)	10,749,120	10,600,462
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	10,749,120	10,600,462

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	260,765,535	247,885,005
2. Cost of bonds and stocks acquired	12,586,236	80,661,231
3. Accrual of discount		196,171
4. Unrealized valuation increase (decrease)	(63,052)	845,911
5. Total gain (loss) on disposals	(207,812)	(791,093)
6. Deduct consideration for bonds and stocks disposed of	11,346,854	67,223,075
7. Deduct amortization of premium	46	376,942
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		431,672
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	261,734,007	260,765,535
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	261,734,007	260,765,535

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)	197,119,508	9,033,803	9,238,343	(38,646)	196,876,322			197,119,508
2. Class 2 (a)	47,216,950	3,552,433	1,714,995	(37,086)	49,017,302			47,216,950
3. Class 3 (a)	2,694,923			817	2,695,740			2,694,923
4. Class 4 (a)	6,698,952			852	6,699,804			6,698,952
5. Class 5 (a)	701,328		601,328		100,000			701,328
6. Class 6 (a)	649,500			(118,118)	531,382			649,500
7. Total Bonds	255,081,161	12,586,236	11,554,666	(192,181)	255,920,549	0	0	255,081,161
PREFERRED STOCK								
8. Class 1	607,500				607,500			
9. Class 2	1,919,929				1,919,929			
10. Class 3	400,000				400,000			
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	2,927,429	0	0	0	2,927,429	0	0	0
15. Total Bonds and Preferred Stock	258,008,590	12,586,236	11,554,666	(192,181)	258,847,978	0	0	255,081,161

(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									
3136A4 TA 7	FNMA CMO 2012-18 UA		03/30/2012	NOMURA		963,749	999,999	2,014	1FE
3137A3 NG 0	FNMA CMO 3762 AS		03/30/2012	MORGAN KEEGAN & CO.		1,126,954	1,104,349	5,558	1FE
31397Q XV 5	FNMA CMO 2011-15 LS		03/30/2012	NOMURA		1,020,568	1,005,485	1,231	1FE
38378A H6 1	GNMA CMO 2011-156 JY		01/20/2012	KEYBANK NA		497,624	498,871	790	1FE
38378A ND 9	GNMA CMO 2011-145 DU		03/21/2012	KEYBANK NA		822,685	821,914	1,598	1FE
38378C 2L 0	GNMA CMO 2012-6 TB		01/31/2012	KEYBANK NA		488,750	500,000	833	1FE
38378C Q8 3	GMNA CMO 2012-12 DA		02/21/2012	CITIGROUP GLOBAL MARKETS INC.		468,809	469,689	783	1FE
38378C SL 2	GNMA CMO 2012-6 GA		01/30/2012	KEYBANK NA		987,500	1,000,000	1,611	1FE
38378D E5 0	GNMA CMO 2012-031 S INV FLT		03/30/2012	NOMURA		499,063	500,000	984	1FE
0599999.	Total - Bonds - U.S. Government					6,875,702	6,900,309	15,402	XXX
Bonds - Industrial and Miscellaneous									
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29		01/25/2012	KEYBANK NA		509,381	455,344	1,720	1FE
084423 AS 1	BERKLEY W R CORP SENIOR NT		03/16/2012	MORGAN KEEGAN & CO.		501,250	500,000		2FE
172062 AE 1	CINCINNATI FINL CORP		03/05/2012	MORGAN KEEGAN & CO.		266,263	250,000	5,274	2FE
29273R AR 0	ENERGY TRANSFER PARTNERS L P SENIOR BD		01/17/2012	UBS-PAINE WEBBER		249,105	250,000		1FE
629568 AX 4	NABORS INDUSTRIES INC SENIOR BD		02/17/2012	EXCHANGE		498,350	500,000		2FE
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE		03/30/2012	MORGAN KEEGAN & CO.		603,700	500,000	313	2FE
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144		01/31/2012	MORGAN KEEGAN & CO.		538,400	500,000	9,103	1FE
798136 TT 4	SAN JOSE CALIF ARPT REV 12/14/11 6.60%		01/12/2012	MORGAN KEEGAN & CO.		254,065	250,000	1,283	1FE
808626 AE 5	SCIENCE APPLICATIONS INTL CORP NOTE		02/29/2012	MORGAN KEEGAN & CO.		607,150	500,000	5,740	1FE
893830 AF 6	TRANSOCEAN SEDCO FOREX INC NOTE		02/01/2012	CITIGROUP GLOBAL MARKETS INC.		577,500	500,000	11,042	2FE
907834 AG 0	UNION PACIFIC RESOURCES DEB		03/29/2012	RAYMOND JAMES INSTITIONAL		576,340	500,000	13,307	2FE
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT		02/21/2012	MORGAN KEEGAN & CO.		529,030	500,000	3,082	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					5,710,534	5,205,344	50,863	XXX
8399997.	Total - Bonds - Part 3					12,586,236	12,105,653	66,266	XXX
8399999.	Total - Bonds					12,586,236	12,105,653	66,266	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					12,586,236	XXX	66,266	XXX

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

SCHEDULE D - PART 4

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

1	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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312906 2P 4	FHLMC REMIC SERIES 1136-H		03/15/2012	PRINCIPAL		35	35	34	34				0		34		0	0	17	09/15/2021	1FE
3137A5 H8 0	FHLMC CMO 3791 SD INV FLT		03/15/2012	PRINCIPAL		76,506	76,506	76,123	76,126				0		76,126		380	380	8,746	11/15/2040	1FE
3137A8 BT 4	FHLMC CMO 3820 SG INV FLT		03/15/2012	PRINCIPAL		71,621	71,621	68,756	68,845				0		68,845		2,776	2,776	10,307	02/15/2039	1FE
3137AF DB 5	FHLMC 3926 PY CMO		03/15/2012	PRINCIPAL		70,242	70,242	70,857	70,845				0		70,845		(603)	(603)	4,487	09/15/2031	1FE
31392H CY 7	FNMA CMO PAC 2002-92 QE		03/26/2012	PRINCIPAL		82,361	82,361	86,067	85,702				0		85,702		(3,342)	(3,342)	1,074	10/25/2031	1FE
31394V C8 1	FNMA REMIC CMO PAC 2006-2 AB		03/26/2012	PRINCIPAL		109,187	109,187	112,531	112,204				0		112,204		(3,017)	(3,017)	3,608	12/25/2033	1FE
31395N PD 3	FNMA CMO SEQ PYR 2006-B1 AB		03/31/2012	MORGAN KEEGAN & CO		54,959	54,959	57,707	56,722		(29)		(29)		56,693		(1,734)	(1,734)	485	06/25/2016	1FE
31395W JS 7	FHLMC CMO 3005 SW INV FLT		03/15/2012	PRINCIPAL		7,000	7,000	7,629	7,568				0		7,568		(569)	(569)	12,542	07/15/2035	1FE
31396A CP 7	FHLMC REMIC 3033 CL JN		03/15/2012	PRINCIPAL		31,858	31,858	32,326	32,273				0		32,273		(415)	(415)	1,478	10/15/2033	1FE
31396P G7 0	FNMA CMO 2007-14 GD		03/26/2012	PRINCIPAL		29,443	29,443	30,895	30,755				0		30,755		(1,312)	(1,312)	1,647	10/25/2033	1FE
31396P QF 1	FNMA CMO 2007-5 KA		03/26/2012	PRINCIPAL		19,083	19,083	19,465	19,433				0		19,433		(350)	(350)	1,162	02/25/2037	1FE
31396X GC 2	FNMA CMO 2007-77		03/20/2012	PRINCIPAL		41,333	41,333	42,159	42,066				0		42,066		(734)	(734)	2,777	08/25/2037	1FE
31396Y PV 8	FNMA CMO 2008-17 BA		03/26/2012	PRINCIPAL		11,934	11,934	12,098	12,084				0		12,084		(150)	(150)	948	10/25/2037	1FE
31397G VZ 0	FHLMC 3321 MA		03/31/2012	KEYBANK NA		93,779	93,779	95,684	95,507		(3)		(3)		95,503		(1,725)	(1,725)	673	05/15/2037	1FE
31397M Y8 4	FNMA CMO PAC 2009-3 KC		03/26/2012	PRINCIPAL		21,773	21,773	22,072	22,039				0		22,039		(266)	(266)	1,969	01/25/2037	1FE
31397N UG 8	FNMA CMO 2009-19 TD		03/26/2012	PRINCIPAL		24,873	24,873	25,184	25,160				0		25,160		(287)	(287)	8,450	08/25/2036	1FE
31397S WH 3	FNMA CMO 2011-40 SB INV FLT		03/26/2012	PRINCIPAL		103,681	103,681	103,941	103,938				0		103,938		(256)	(256)	12,774	11/25/2040	1FE
31397T LP 5	FHLMC CMO PAC 3452 JA		03/15/2012	PRINCIPAL		31,106	31,106	31,932	31,841				0		31,841		(736)	(736)	740	05/15/2038	1FE
31398K E5 5	FHLMC CMO 3581 CS INV FLT		03/15/2012	PRINCIPAL		27,083	27,083	26,744	26,772				0		26,772		311	311	2,581	10/15/2039	1FE
31398P JM 2	FNMA CMO PAC 2010-35 LA		03/31/2012	SOUTHWEST SECURITIES		30,068	30,068	30,604	30,570				0		30,570		(502)	(502)	125	02/25/2040	1FE
36202E V9 7	GNMA CMO 2 MJM 4240		03/20/2012	PRINCIPAL		31,891	31,891	34,283	34,217				0		34,217		(2,326)	(2,326)	5,880	09/20/2038	1FE
38373A C5 3	GNMA CMO 2009-69 TM		03/20/2012	PRINCIPAL		88,569	88,569	88,126	88,167				0		88,167		402	402	2,745	02/20/2038	1FE
38374T G4 0	GNMA 2009-34 LW		03/16/2012	PRINCIPAL		19,837	19,837	20,333	20,308				0		20,308		(471)	(471)	4,646	02/16/2034	1FE
38374U PP 0	GNMA 2009-29 NY		03/16/2012	PRINCIPAL		15,596	15,596	15,772	15,764				0		15,764		(168)	(168)	5,303	05/16/2039	1FE
38374V J2 6	GNMA CMO 2009-59 US INV FL		03/20/2012	PRINCIPAL		87,787	87,787	91,847	91,622				0		91,622		(3,835)	(3,835)	7,757	07/20/2039	1FE
38374V P2 9	GNMA CMO 2009-50 YA		03/20/2012	PRINCIPAL		53,141	53,141	54,336	54,288				0		54,288		(1,148)	(1,148)	7,822	06/20/2039	1FE
38374X QL 2	GNMA CMO PAC-2 2009-25 CA		03/16/2012	PRINCIPAL		414,322	414,322	421,362	420,975				0		420,975		(6,654)	(6,654)	5,183	03/16/2039	1FE
38374Y C9 2	GNMA CMO 2010-87 QS		03/16/2012	PRINCIPAL		99,016	99,016	105,329	104,989				0		104,989		(5,973)	(5,973)	11,367	04/16/2040	1FE
38374Y DK 6	GNMA CMO 2010-92 CJ		03/20/2012	PRINCIPAL		110,139	110,139	116,954	116,571				0		116,571		(6,431)	(6,431)	2,963	05/20/2039	1FE
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		03/20/2012	PRINCIPAL		26,578	26,578	27,907	27,837				0		27,837		(1,259)	(1,259)	38,286	07/20/2040	1FE
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		03/20/2012	PRINCIPAL		52,349	52,349	54,901	54,832				0		54,832		(2,483)	(2,483)		07/20/2040	1FE
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		03/20/2012	PRINCIPAL		94,712	94,712	99,685	99,595				0		99,595		(4,883)	(4,883)		07/20/2040	1FE
38375A 4G 6	GNMA CMO 2010-10 CP		03/16/2012	PRINCIPAL		96,534	96,534	97,982	97,924				0		97,924		(1,390)	(1,390)	19,393	04/20/2040	1FE
38375Y NF 5	GNMA CMO PAC 2008-79 CS		03/20/2012	PRINCIPAL		20,410	20,410	20,716	20,707				0		20,707		(297)	(297)	8,924	06/20/2035	1FE
38376C 2F 5	GNMA CMO 2009-89 E		03/16/2012	PRINCIPAL		51,268	51,268	51,140	51,143				0		51,143		125	125	6,378	10/16/2039	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	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	Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38376C QP 7	GNMA CMO 2009-75 SD		03/20/2012	PRINCIPAL		54,411	54,411	56,043	56,033				0		56,033		(1,622)	(1,622)	11,783	06/20/2039	1FE
38376E S3 0	GNMA CMO PAC 2009-109 GC		03/20/2012	PRINCIPAL		62,260	62,260	64,284	64,178				0		64,178		(1,917)	(1,917)	9,267	11/20/2039	1FE
38376K A4 3	GNMA CMO PAC-2 2009-91 CA		03/20/2012	PRINCIPAL		52,605	52,605	54,479	54,373				0		54,373		(1,768)	(1,768)	8,793	10/20/2039	1FE
38376L B5 7	GNMA CMO 2011-104 KG		01/31/2012	STIFEL NICOLAUS		165,444	165,444	171,027	170,928				0		170,928		(5,484)	(5,484)	827	12/20/2040	1FE
38376L HJ 1	GNMA CMO 2011-90 JD		03/20/2012	PRINCIPAL		60,796	60,796	61,632	61,612				0		61,612		(817)	(817)	5,960	06/20/2041	1FE
38376L R3 5	GNMA CMO 2011-129 MA		03/16/2012	PRINCIPAL		141,030	141,030	140,325	140,335				0		140,335		695	695	5,436	04/16/2041	1FE
38376L RN 1	GNMA CMO 2011-80 KX		03/20/2012	PRINCIPAL		65,220	65,220	64,894	64,902				0		64,902		319	319	10,515	06/20/2041	1FE
38376L RP 6	GNMA CMO 2011-80 KY		03/20/2012	PRINCIPAL		48,567	48,567	48,446	48,449				0		48,449		119	119	6,926	06/20/2041	1FE
38376L RP 6	GNMA CMO 2011-80 KY		03/20/2012	PRINCIPAL		48,567	48,567	48,446	48,449				0		48,449		119	119		06/20/2041	1FE
38376P LE 8	GNMA CMO 2009-118 XA		03/20/2012	PRINCIPAL		134,330	134,330	135,442	135,410				0		135,410		(1,080)	(1,080)	5,371	12/20/2039	1FE
38376T AJ 1	GNMA CMO 2010-012 US INV FLT		01/17/2012	PRINCIPAL		1,995	1,995	1,984	1,985				0		1,985		11	11	799	01/16/2040	1FE
38376T PH 9	GNMA CMO 2010-7 LV		03/16/2012	PRINCIPAL		26,868	26,868	27,473	27,457				0		27,457		(588)	(588)	4,698	01/16/2040	1FE
38376X R8 8	GNMA CMO PAC-2 2010-51 PM		03/20/2012	PRINCIPAL		59,637	59,637	61,985	61,857				0		61,857		(2,220)	(2,220)	8,999	04/20/2040	1FE
38376X U2 7	GNMA CMO TAC 2010-51 DA		03/20/2012	PRINCIPAL		159,540	159,540	165,223	164,914				0		164,914		(5,374)	(5,374)	14,808	01/20/2040	1FE
38376X U2 7	GNMA CMO TAC 2010-51 DA		03/20/2012	PRINCIPAL		159,640	159,640	165,626	165,317				0		165,317		(5,678)	(5,678)		01/20/2040	1FE
38376Y TX 9	GNMA REMIC TR CMO PAC-3 2010-43 YB		03/20/2012	PRINCIPAL		319,766	319,766	330,359	329,744				0		329,744		(9,978)	(9,978)	6,827	04/20/2040	1FE
38377D CP 9	GNMA CMO TAC 2010-99 NP		03/20/2012	PRINCIPAL		18,671	18,671	19,357	19,321				0		19,321		(650)	(650)	10,099	08/20/2040	1FE
38377D E9 3	GNMA CMO 2010-105 HS		03/20/2012	PRINCIPAL		63,604	63,604	63,445	63,448				0		63,448		156	156	9,490	07/20/2040	1FE
38377D XF 8	GNMA CMO 2010-104 JV		03/20/2012	PRINCIPAL		100,164	100,164	103,419	103,115				0		103,115		(2,951)	(2,951)	7,451	06/20/2027	1FE
38377E M7 6	GNMA CMO PAC 2010-60 PN		03/20/2012	PRINCIPAL		56,926	56,926	58,669	58,579				0		58,579		(1,653)	(1,653)	8,789	05/20/2040	1FE
38377F MB 4	GNMA REMIC CMO 2010-056 TS		03/20/2012	PRINCIPAL		46,717	46,717	46,951	46,936				0		46,936		(219)	(219)	1,105	07/20/2039	1FE
38377F WA 5	GNMA CMO 2010-59 NA		03/16/2012	PRINCIPAL		17,830	17,830	18,365	18,331				0		18,331		(501)	(501)	4,370	05/16/2039	1FE
38377G BD 0	GNMA CMO 2010-69 CX		03/16/2012	PRINCIPAL		26,489	26,489	26,556	26,552				0		26,552		(62)	(62)	2,267	06/16/2037	1FE
38377G RJ 0	GNMA CMO 2010-68 SK INV FLT		03/20/2012	PRINCIPAL		159,357	159,357	168,321	168,042				0		168,042		(8,685)	(8,685)	13,360	07/20/2039	1FE
38377G SW 0	GNMA CMO 2010-68 LS		03/20/2012	PRINCIPAL		60,903	60,903	60,751	60,755				0		60,755		148	148	2,083	03/20/2040	1FE
38377J PG 2	GNMA CMO 2010-98 YA		03/20/2012	PRINCIPAL		50,926	50,926	52,486	52,405				0		52,405		(1,479)	(1,479)	9,306	05/20/2040	1FE
38377K BN 9	GNMA CMO 2010-114 GV		03/16/2012	PRINCIPAL		473,455	473,455	486,919	485,460				0		485,460		(12,005)	(12,005)	11,359	04/16/2025	1FE
38377K BR 0	GNMA CMO PAC-2 2010-114 QC		03/16/2012	PRINCIPAL		40,754	40,754	41,786	41,767				0		41,767		(1,013)	(1,013)	8,096	09/16/2040	1FE
38377K BX 7	GNMA CMO TAC 2010-114 KT		03/16/2012	PRINCIPAL		56,957	56,957	58,666	58,516				0		58,516		(1,558)	(1,558)	4,458	09/16/2025	1FE
38377K BX 7	GNMA CMO TAC 2010-114 KT		03/16/2012	PRINCIPAL		64,964	64,964	66,954	66,739				0		66,739		(1,775)	(1,775)		09/16/2025	1FE
38377K CB 4	GNMA CMO 2010-114 KU		03/16/2012	PRINCIPAL		51,802	51,802	53,291	53,128				0		53,128		(1,327)	(1,327)	7,076	09/16/2025	1FE
38377K CB 4	GNMA CMO 2010-114 KU		03/16/2012	PRINCIPAL		139,135	139,135	143,483	143,019				0		143,019		(3,884)	(3,884)		09/16/2025	1FE
38377K S5 0	GNMA CMO TAC 2010-112 LM		03/16/2012	PRINCIPAL		62,618	62,618	64,541	64,441				0		64,441		(1,822)	(1,822)	17,261	09/20/2040	1FE
38377K T8 3	GNMA CMO PAC 2010-112 M		03/16/2012	PRINCIPAL		48,486	48,486	48,365	48,370				0		48,370		116	116	9,760	09/16/2040	1FE
38377K ZL 7	GNMA CMO 2010-112 LA		03/16/2012	PRINCIPAL		62,618	62,618	64,967	64,845				0		64,845		(2,226)	(2,226)	19,418	09/20/2040	1FE
38377L H8 4	GNMA CMO TAC 2010-130 GV		03/16/2012	PRINCIPAL		184,349	184,349	189,649	189,080				0		189,080		(4,731)	(4,731)	7,673	05/16/2025	1FE

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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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38377M AT 3	GNMA CMO PAC-2 2010-129 KD		03/20/2012	PRINCIPAL		31,935	31,935	32,335	32,327				0		32,327		(392)	(392)	7,211	08/20/2040	1FE
38377M UL 8	GNMA CMO 2010-146 VA		03/16/2012	PRINCIPAL		28,200	28,200	29,222	29,178				0		29,178		(978)	(978)	14,671	11/16/2040	1FE
38377N AA 2	GNMA CMO PAC-2 2010-143 CM		03/16/2012	PRINCIPAL		19,993	19,993	20,005	20,005				0		20,005		(12)	(12)	19,776	11/16/2040	1FE
38377N G7 3	GNMA CMO 2010-157 SH		03/20/2012	PRINCIPAL		36,554	36,554	37,559	37,553				0		37,553		(999)	(999)	9,769	12/20/2040	1FE
38377N UH 5	GNMA CMO 2010-167 WS		03/20/2012	PRINCIPAL		54,309	54,309	56,549	56,487				0		56,487		(2,178)	(2,178)	19,766	09/20/2040	1FE
38377N ZS 6	GNMA CMO 2010-167 GS INV FLT		03/20/2012	PRINCIPAL		19,566	19,566	20,055	20,052				0		20,052		(486)	(486)	6,193	12/20/2040	1FE
38377Q FP 7	GNMA CMO 2011-18 GS INV FLT		03/20/2012	PRINCIPAL		1	1	1	1				0		1			0	22,398	02/20/2041	1FE
38377Q HC 4	GNMA CMO SEQ PYR 2011-018 KS INV FLT		03/31/2012	KEYBANK NA		97,829	97,829	96,850	96,877		1		1		96,877		951	951	1,329	06/16/2040	1FE
38377R LP 8	GNMA CMO TAC 2010-160 VW		03/20/2012	PRINCIPAL		43,071	43,071	44,174	44,132				0		44,132		(1,061)	(1,061)	19,540	12/20/2040	1FE
38377R LP 8	GNMA CMO TAC 2010-160 VW		03/20/2012	PRINCIPAL		43,071	43,071	43,986	43,959				0		43,959		(888)	(888)		12/20/2040	1FE
38377R PA 7	GNMA CMO TAC 2010-162 KA		03/16/2012	PRINCIPAL		47,398	47,398	48,820	48,765				0		48,765		(1,367)	(1,367)	9,316	12/16/2040	1FE
38377T DF 5	GNMA CMO 2011-13 CD		03/16/2012	PRINCIPAL		33,583	33,583	33,415	33,421				0		33,421		162	162	7,871	01/16/2041	1FE
38377T LH 2	GNMA CMO SEQ PYR 2011-3 BC		03/16/2012	PRINCIPAL		327,620	327,620	330,180	330,074				0		330,074		(2,454)	(2,454)	4,845	12/16/2039	1FE
38377T SN 2	GNMA CMO 2011-30 WS INV FLT		03/31/2012	DEUTSCHE BANK		176,505	176,505	184,889	184,665		(13)		(13)		184,651		(8,146)	(8,146)	3,938	05/20/2040	1FE
38377T V7 3	GNMA CMO TAC 2011-23 GV		03/20/2012	PRINCIPAL		105,270	105,270	108,691	108,376				0		108,376		(3,106)	(3,106)	8,931	11/20/2022	1FE
38377U AN 8	GNMA CMO PAC 2011-35 TA		03/16/2012	PRINCIPAL		30,300	30,300	30,612	30,603				0		30,603		(303)	(303)	4,625	01/16/2041	1FE
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		03/20/2012	PRINCIPAL		45,367	45,367	45,481	45,477				0		45,477		(110)	(110)	9,869	05/20/2039	1FE
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		03/20/2012	PRINCIPAL		67,057	67,057	67,476	67,464				0		67,464		(407)	(407)		05/20/2039	1FE
38377U F7 8	GNMA CMO CMO 2011-50 CE		03/20/2012	PRINCIPAL		2	2	2	2				0		2			0	19,431	02/20/2037	1FE
38377U F7 8	GNMA CMO CMO 2011-50 CE		03/20/2012	PRINCIPAL		2	2	3	3				0		3		(0)	(0)		02/20/2037	1FE
38377V CM 6	GNMA CMO 2011-51 KD		03/20/2012	PRINCIPAL		30,603	30,603	30,603	30,603				0		30,603			0	8,592	04/20/2041	1FE
38377V CM 6	GNMA CMO 2011-51 KD		03/20/2012	PRINCIPAL		30,095	30,095	30,227	30,224				0		30,224		(128)	(128)		04/20/2041	1FE
38377V GK 6	GNMA CMO 2011-52 GU		03/16/2012	PRINCIPAL		80,443	80,443	78,633	78,688				0		78,688		1,755	1,755	3,207	05/16/2039	1FE
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		03/26/2012	PRINCIPAL		85,458	85,458	85,031	85,042				0		85,042		416	416	24,234	04/20/2041	1FE
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		03/26/2012	PRINCIPAL		42,794	42,794	42,580	42,585				0		42,585		209	209		04/20/2041	1FE
38377V V3 7	GNMA CMO 2011-68 MX		03/16/2012	PRINCIPAL		108,871	108,871	108,463	108,473				0		108,473		398	398	8,663	02/16/2041	1FE
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT		03/16/2012	PRINCIPAL		16,049	16,049	15,843	15,847				0		15,847		202	202	23,328	07/16/2041	1FE
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT		03/16/2012	PRINCIPAL		16,049	16,049	16,049	16,049				0		16,049			0		07/16/2041	1FE
38377W 4S 0	GNMA CMO 2011-101 MP		03/20/2012	PRINCIPAL		120,562	120,562	120,562	120,562				0		120,562			0	7,295	03/20/2039	1FE
38377W C5 1	GNMA CMO 2011-88 JD		03/20/2012	PRINCIPAL		35,759	35,759	36,005	36,002				0		36,002		(243)	(243)	4,303	06/20/2041	1FE
38377W ES 9	GNMA CMO 2011-75 GS INV FLT		03/20/2012	PRINCIPAL		38,976	38,976	39,146	39,142				0		39,142		(166)	(166)	13,161	05/20/2041	1FE
38377W GQ 1	GNMA CMO 2011-72GD - 19		03/20/2012	PRINCIPAL		24,761	24,761	24,900	24,896				0		24,896		(136)	(136)	4,433	05/20/2041	1FE
38377W KU 7	GNMA CMO 2011-70 CU		03/16/2012	PRINCIPAL		118,959	118,959	118,661	118,669				0		118,669		290	290	6,686	05/16/2041	1FE
38377W PG 3	GNMA CMO 2011-88 GC		03/20/2012	PRINCIPAL		212,885	212,885	214,548	214,519				0		214,519		(1,634)	(1,634)	2,682	05/20/2041	1FE
38377W SM 7	GNMA CMO 2011-84 MS		03/20/2012	PRINCIPAL		34,665	34,665	33,408	33,439				0		33,439		1,226	1,226	6,856	08/20/2039	1FE
38377X AH 5	GNMA CMO PAC 2011-100 HP		03/20/2012	PRINCIPAL		16,087	16,087	16,190	16,188				0		16,188		(101)	(101)	4,787	07/20/2041	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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38377X JS 2	GNMA CMO PAC-2 2011-114 QA		03/16/2012	PRINCIPAL		66,301	66,301	66,891	66,881				0		66,881		(580)	(580)	8,850	08/16/2041	1FE
38377X LB 6	GNMA CMO PAC 2011-112 CA		03/20/2012	PRINCIPAL		7,171	7,171	7,357	7,353				0		7,353		(183)	(183)	9,983	07/20/2041	1FE
38377X SE 3	GNMA CMO TAC 2011-113 WD		03/20/2012	PRINCIPAL		88,468	88,468	88,772	88,766				0		88,766		(298)	(298)	8,652	12/20/2039	1FE
38377Y NK 2	GNMA CMO PAC 2011-138 PM		03/26/2012	PRINCIPAL		7,411	7,411	7,615	7,613				0		7,613		(201)	(201)	9,898	10/20/2041	1FE
38377Y NK 2	GNMA CMO PAC 2011-138 PM		03/26/2012	PRINCIPAL		7,402	7,402	7,587	7,585				0		7,585		(183)	(183)		10/20/2041	1FE
38377Y PY 0	GNMA CMO 2011-136 KE		03/20/2012	PRINCIPAL		21,432	21,432	21,245	21,248				0		21,248		185	185	5,938	06/20/2039	1FE
38377Y W6 3	GNMA CMO 2011-137 UA		03/20/2012	PRINCIPAL		57,812	57,812	57,668	57,670				0		57,670		143	143	8,561	04/20/2041	1FE
38378A AQ 4	GNMA CMO PAC-2 2011-151 KC		03/20/2012	PRINCIPAL		63,597	63,597	63,676	63,676				0		63,676		(79)	(79)	7,188	09/20/2040	1FE
38378A DX 6	GNMA CMO PAC-2 2011-153 NQ		03/16/2012	PRINCIPAL		17,393	17,393	17,376	17,376				0		17,376		16	16	3,671	11/16/2041	1FE
38378A EA 5	GNMA CMO 2011-153 NW		03/16/2012	PRINCIPAL		9,885	9,885	9,805	9,805				0		9,805		80	80	3,695	08/16/2041	1FE
38378A EC 1	GNMA CMO 2011-153 CB		03/20/2012	PRINCIPAL		7,891	7,891	7,867	7,867				0		7,867		25	25	7,460	04/20/2040	1FE
38378A H6 1	GNMA CMO 2011-156 JY		03/20/2012	PRINCIPAL		4,032	4,032	4,022	4,022				0		4,022		10	10	2,489	02/20/2040	1FE
38378A UX 7	GNMA CMO 201-157 WH		03/20/2012	PRINCIPAL		26,448	26,448	26,415	26,415				0		26,415		33	33	3,687	11/20/2041	1FE
38378A YW 5	GNMA CMO 2011-157 HJ		03/16/2012	PRINCIPAL		3,334	3,334	3,398	3,397				0		3,397		(63)	(63)	6,667	04/16/2041	1FE
38378C 2L 0	GNMA CMO 2012-6 TB		03/16/2012	PRINCIPAL		17,137	17,137	16,752	16,754				0		16,754		384	384	1,663	01/16/2042	1FE
38378C Q8 3	GMNA CMO 2012-12 DA		03/20/2012	PRINCIPAL		37,368	37,368	37,297	37,298				0		37,298		70	70	1,174	08/20/2040	1FE
38378C SL 2	GNMA CMO 2012-6 GA		03/16/2012	PRINCIPAL		32,996	32,996	32,584	32,586				0		32,586		411	411	3,306	12/16/2041	1FE
0599999.	Total - Bonds - U.S. Government					8,244,202	8,244,202	8,405,568	8,394,876	0	(45)	0	(45)	0	8,394,830	0	(150,628)	(150,628)	858,260	XXX	XXX
Bonds - All Other Government																					
36217A 2A 7	GOVERNMENT NAT'L MTG ASSOC POOL #188069		03/15/2012	PRINCIPAL		5,607	5,607	5,591	5,574				0		5,574		33	33	152	01/15/2017	1FE
36217P DU 8	GOVERNMENT NAT'L MTG ASSOC POOL #199115		03/15/2012	PRINCIPAL		224	224	224	223				0		223		1	1	106	01/15/2017	1FE
38373V NM 8	GNMA 2002-63 CL NU		03/20/2012	PRINCIPAL		14,403	14,403	14,871	14,732				0		14,732		(329)	(329)	4,566	09/20/2032	1FE
38374D K2 4	GNMA CMO 2008-21 TH		03/20/2012	PRINCIPAL		23,943	23,943	24,182	24,164				0		24,164		(221)	(221)	8,286	09/20/2035	1FE
38374D K2 4	GNMA CMO 2008-21 TH		03/20/2012	PRINCIPAL		23,943	23,943	24,242	24,236				0		24,236		(293)	(293)		09/20/2035	1FE
38374T RK 2	GNMA CMO TAC 2009-22 JL		03/16/2012	PRINCIPAL		46,907	46,907	47,728	47,674				0		47,674		(767)	(767)	7,762	04/20/2039	1FE
38375Q JR 1	GNMA CMO SEQ PYR 2008-42 QA		03/20/2012	PRINCIPAL		31,691	31,691	32,780	32,680				0		32,680		(990)	(990)	2,091	11/20/2034	1FE
38376F KD 3	GNMA CMO PAC-2 2009-66 WH		03/20/2012	PRINCIPAL		28,538	28,538	29,278	29,229				0		29,229		(692)	(692)	4,075	07/20/2039	1FE
38376T SQ 6	GNMA CMO 2010-6 NJ		03/16/2012	PRINCIPAL		10,172	10,172	10,578	10,548				0		10,548		(377)	(377)	4,261	10/16/2039	1FE
38376X SX 2	GNMA CMO 2010-038 TS INV FLT		03/20/2012	PRINCIPAL		92,116	92,116	90,274	90,400				0		90,400		1,716	1,716	4,208	08/20/2039	1FE
38376Y 3P 4	GNMA CMO 2010-53 PL		03/20/2012	PRINCIPAL		123,629	123,629	127,260	127,030				0		127,030		(3,402)	(3,402)	4,425	04/20/2040	1FE
38376Y TS 0	GNMA GTD CMO PAC-2 2010-43 KA		03/20/2012	PRINCIPAL		26,606	26,606	27,155	27,120				0		27,120		(514)	(514)	4,757	04/20/2040	1FE
38376Y VX 6	GNMA GTD CMO TAC 2010-043 LM		03/20/2012	PRINCIPAL		28,588	28,588	29,446	29,390				0		29,390		(802)	(802)	4,671	07/20/2039	1FE
1099999.	Total - Bonds - All Other Government					456,366	456,366	463,609	463,002	0	0	0	0	0	463,002	0	(6,636)	(6,636)	49,361	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	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137A4 VZ 7	FHLMC CMO 3775 US INV FLT		03/15/2012	PRINCIPAL		68,285	68,285	67,346	67,397				0		67,397		888	888	5,825	06/15/2033	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					68,285	68,285	67,346	67,397	0	0	0	0	0	67,397	0	888	888	5,825	XXX	XXX
Bonds - Industrial and Miscellaneous																					
12189P AH 5	BURLINGTON NORTHERN SANTA FE BOND		01/17/2012	PRINCIPAL		26,991	26,991	33,047	28,553				0		28,553		(1,562)	(1,562)	16,665	01/15/2020	1FE
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST		01/17/2012	PRINCIPAL PAYMENT		48,299	48,299	53,430	51,332				0		51,332		(3,033)	(3,033)		01/15/2021	1FE
126650 BP 4	CVS CAREMARK CORP BOND SER 2006		03/12/2012	PRINCIPAL		5,762	5,762	6,176	6,060				0		6,060		(298)	(298)	15,744	12/10/2028	2FE
126650 BP 4	CVS CAREMARK CORP BOND SER 2006		03/12/2012	PRINCIPAL		3,242	3,242	3,082	3,090				0		3,090		152	152		12/10/2028	2FE
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-1		01/12/2012	PRINCIPAL PAYMENT		9,631	9,631	9,390	9,399				0		9,399		232	232		01/12/2021	2FE
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL.		01/17/2012	PRINCIPAL		27,950	27,950	32,771	28,033				0		28,033		(83)	(83)	30,968	01/15/2022	1FE
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL.		01/17/2012	PRINCIPAL		28,644	28,644	27,928	28,077				0		28,077		567	567		01/15/2022	1FE
59022C AB 9	MERRILL LYNCH & CO.		02/17/2012	KEYBANK NA		368,312	400,000	407,400	405,447				0		405,447		(37,135)	(37,135)	28,888	09/15/2026	2FE
59022C AB 9	MERRILL LYNCH & CO.		02/17/2012	KEYBANK NA		276,234	300,000	302,250	301,677				0		301,677		(25,443)	(25,443)		09/15/2026	2FE
59022C AB 9	MERRILL LYNCH & CO.		02/17/2012	KEYBANK NA		230,195	250,000	242,463	244,347				0		244,347		(14,152)	(14,152)		09/15/2026	2FE
59022C AB 9	MERRILL LYNCH & CO.		02/17/2012	KEYBANK NA		138,117	150,000	145,500	146,625				0		146,625		(8,508)	(8,508)		09/15/2026	2FE
629568 AW 6	NABORS INDUSTRIES INC SENIOR BD SER 144A		02/17/2012	EXCHANGE		498,350	500,000	498,270	498,350				0		498,350			0		09/15/2021	2FE
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A		01/04/2012	PRINCIPAL PAYMENT		6,142	6,142	4,895	5,030				0		5,030		1,111	1,111		12/31/2033	1FE
637432 CU 7	NATL RURAL UTILITIES NTS		03/01/2012	MATURED		133,000	133,000	135,354	133,000				0		133,000			0	4,821	03/01/2012	1FE
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL		02/01/2012	PRINCIPAL PAYMENT		15,435	15,435	16,978	16,903				0		16,903		(1,468)	(1,468)		02/01/2024	1FE
879240 AN 9	TELE COMMUNICATIONS INC.		02/01/2012	KEYBANK NA		100,000	100,000	95,400	100,000				0		100,000			0	4,900	02/01/2012	2FE
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST.		01/03/2012	PRINCIPAL PAYMENT		13,894	13,894	14,589	14,547				0		14,547		(653)	(653)		01/02/2029	1
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST.		01/06/2012	PRINCIPAL PAYMENT		316	316	332	331				0		331		(15)	(15)		01/02/2029	1
950590 AK 5	WENDY'S INTERNATIONAL SENIOR NOTES		03/09/2012	MORGAN KEEGAN & CO		640,180	600,000	607,500	601,328				0		601,328		38,852	38,852		06/15/2014	5FE
02149C AU 5	COUNTRYWIDE ALT. LOAN 2006-41CB CL 2A4		03/26/2012	PRINCIPAL		7,307	7,307	7,307	7,307				0		7,307			0	5,699	01/25/2037	1FM
3899999.	Total - Bonds - Industrial & Miscellaneous					2,578,001	2,626,613	2,644,063	2,629,437	0	0	0	0	0	2,629,437	0	(51,436)	(51,436)	107,685	XXX	XXX
8399997.	Total - Bonds - Part 4					11,346,854	11,395,466	11,580,586	11,554,711	0	(45)	0	(45)	0	11,554,666	0	(207,812)	(207,812)	1,021,131	XXX	XXX
8399999.	Total - Bonds					11,346,854	11,395,466	11,580,586	11,554,711	0	(45)	0	(45)	0	11,554,666	0	(207,812)	(207,812)	1,021,131	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					11,346,854	XXX	11,580,586	11,554,711	0	(45)	0	(45)	0	11,554,666	0	(207,812)	(207,812)	1,021,131	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 B-Sn 1
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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

Broker Name	Net Cash Deposits

NONE

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. The activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

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					782,469	408,683	1,016,029	XXX
KEY BANK - FCSU Corp Center	CLEVELAND OH					97,455	50,396	70,668	XXX
KEY BANK Sweep Accnt-Checking	CLEVELAND OH								XXX
KEY BANK Investment Sweep	CLEVELAND OH		0.100	561		1,983,633	3,190,629	2,498,312	XXX
KEY BANK - Youth Fund	CLEVELAND OH					286,797	286,797	286,797	XXX
FHLB	CINCINNATI OH		0.210	25		2,742,704	3,733,848	4,209,591	XXX
BANK OF MONTREAL	TORONTO ONTARIO CANADA					640	9,144	9,132	XXX
PETTY CASH	CLEVELAND OH					400	400	500	XXX
0199999. Total Open Depositories		XXX	XXX	586	0	5,894,098	7,679,897	8,091,029	XXX
0399999. Total Cash on Deposit		XXX	XXX	586	0	5,894,098	7,679,897	8,091,029	XXX
0599999. Total Cash		XXX	XXX	586	0	5,894,098	7,679,897	8,091,029	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