



ANNUAL STATEMENT

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

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

Subscribed and sworn to before me
This 19TH day of FEBRUARY, 2013

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 _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,011,454	0.7	2,011,454		2,011,454	0.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	3,721,229	1.2	3,721,229		3,721,229	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	300,000	0.1	300,000		300,000	0.1
1.43 Revenue and assessment obligations.....	41,917,596	13.9	41,917,596		41,917,596	13.9
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	74,849,633	24.8	74,849,633		74,849,633	24.8
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	158,761,437	52.6	158,761,437		158,761,437	52.6
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	700,000	0.2	700,000		700,000	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	122,511	0.0	122,511		122,511	0.0
3.32 Unaffiliated.....	3,055,858	1.0	3,055,858		3,055,858	1.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....	83,502	0.0	83,502		83,502	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	1,504,384	0.5	1,504,384		1,504,384	0.5
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	1,020,772	0.3	1,020,772		1,020,772	0.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	811,890	0.3	811,890		811,890	0.3
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	562,675	0.2	562,675		562,675	0.2
6. Contract loans.....	1,014,147	0.3	1,014,147		1,014,147	0.3
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	7,916,511	2.6	7,916,511		7,916,511	2.6
11. Other invested assets.....	3,746,151	1.2	3,746,151		3,746,151	1.2
12. Total invested assets.....	302,099,750	100.0	302,099,750	0	302,099,750	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		2,480,786
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	7,498	7,498
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	92,947	
8.2	Totals, Part 3, Column 9.....		92,947
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		2,395,337
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		2,395,337

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,737,103
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	10,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		10,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		159,217
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:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,587,886
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		1,587,886
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		1,587,886

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		10,600,462
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	1,000,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	999,118	1,999,118
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	43,714	
3.2	Totals, Part 3, Column 12.....		43,714
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		198,857
7.	Deduct amounts received on disposals, Part 3, Column 16.....		9,096,001
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,746,150
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,746,150

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		260,765,535
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		108,777,067
3.	Accrual of discount.....		179,188
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	230,619	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	322,140	
4.4	Part 4, Column 11.....		552,759
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(849,994)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		83,088,701
7.	Deduct amortization of premium.....		896,136
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		285,439,719
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		285,439,719

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
1. United States.....	76,861,087	77,535,896	77,112,914	76,213,850
2. Canada.....				
3. Other Countries.....				
4. Totals.....	76,861,087	77,535,896	77,112,914	76,213,850
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	3,721,229	4,350,184	3,721,519	3,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	300,000	302,864	293,826	300,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				
7. Totals.....	41,917,596	47,549,863	42,031,777	41,186,023
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)				
8. United States.....	157,887,564	176,302,569	158,886,620	155,060,443
9. Canada.....	873,874	878,379	880,165	817,978
10. Other Countries.....				
11. Totals.....	158,761,438	177,180,948	159,766,785	155,878,421
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	281,561,350	306,919,755	282,926,821	277,278,294
PREFERRED STOCKS				
14. United States.....	700,000	695,520	700,000	
15. Canada.....				
16. Other Countries.....				
17. Totals.....	700,000	695,520	700,000	
Parent, Subsidiaries and Affiliates				
18. Totals.....				
19. Total Preferred Stocks.....	700,000	695,520	700,000	
COMMON STOCKS				
20. United States.....	2,618,937	2,618,937	2,515,524	
21. Canada.....				
22. Other Countries.....				
23. Totals.....	2,618,937	2,618,937	2,515,524	
Parent, Subsidiaries and Affiliates				
24. Totals.....	559,432	559,432	122,511	
25. Total Common Stocks.....	3,178,369	3,178,369	2,638,035	
26. Total Stocks.....	3,878,369	3,873,889	3,338,035	
27. Total Bonds and Stocks....	285,439,719	310,793,644	286,264,856	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

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Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....	500,000	2,011,454	223,556	2,475,955	68,232,468	73,443,432	26.1	72,606,534	28.5	73,443,432	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	500,000	2,011,454	223,556	2,475,955	68,232,468	73,443,432	26.1	72,606,534	28.5	73,443,432	0
2. All Other Governments											
2.1 Class 1.....		9,041		236,763	3,171,851	3,417,655	1.2	4,037,236	1.6	3,417,655	
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	9,041	0	236,763	3,171,851	3,417,655	1.2	4,037,236	1.6	3,417,655	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	400,000		398,392	1,902,955	1,019,882	3,721,229	1.3	3,722,202	1.5	3,721,229	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	400,000	0	398,392	1,902,955	1,019,882	3,721,229	1.3	3,722,202	1.5	3,721,229	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	300,000					300,000	0.1	299,901	0.1	300,000	
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	300,000	0	0	0	0	300,000	0.1	299,901	0.1	300,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....		475,000	3,067,844	27,862,940	9,687,314	41,093,099	14.6	38,165,084	15.0	41,093,099	
5.2 Class 2.....			824,498			824,498	0.3	2,162,445	0.8	824,498	
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	0	475,000	3,892,341	27,862,940	9,687,314	41,917,596	14.9	40,327,529	15.8	41,917,596	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	5,449,801	7,827,923	14,686,694	35,392,840	9,154,776	72,512,034	25.8	78,288,551	30.7	72,512,034	
6.2 Class 2.....	769,518	7,793,942	34,564,901	21,810,522	14,390,400	79,329,283	28.2	44,954,505	17.6	79,329,283	
6.3 Class 3.....				516,575	413,513	930,088	0.3	2,694,923	1.1	930,088	
6.4 Class 4.....		530,000	2,088,196	1,383,437		4,001,634	1.4	6,698,952	2.6	4,001,634	
6.5 Class 5.....	500,000	600,000		100,000		1,200,000	0.4	701,328	0.3	1,200,000	
6.6 Class 6.....	18,332	41,990		200,330		260,652	0.1	459,000	0.2	260,652	
6.7 Totals.....	6,737,651	16,793,855	51,339,791	59,403,704	23,958,689	158,233,691	56.2	133,797,259	52.5	158,233,691	0
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....					96,947	96,947	0.0	100,000	0.0	96,947	
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....	430,800					430,800	0.2	190,500	0.1	430,800	
7.7 Totals.....	430,800	0	0	0	96,947	527,747	0.2	290,500	0.1	527,747	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....6,649,801	10,323,419	18,376,486	67,871,452	91,266,291	194,487,449	69.1	XXX	XXX	194,487,449	0
9.2 Class 2.....	(d).....769,518	7,793,942	35,389,398	21,810,522	14,487,348	80,250,728	28.5	XXX	XXX	80,250,728	0
9.3 Class 3.....	(d).....0	0	0	516,575	413,513	930,088	0.3	XXX	XXX	930,088	0
9.4 Class 4.....	(d).....0	530,000	2,088,196	1,383,437	0	4,001,634	1.4	XXX	XXX	4,001,634	0
9.5 Class 5.....	(d).....500,000	600,000	0	100,000	0	(c).....1,200,000	0.4	XXX	XXX	1,200,000	0
9.6 Class 6.....	(d).....449,132	41,990	0	200,330	0	(c).....691,452	0.2	XXX	XXX	691,452	0
9.7 Totals.....	8,368,451	19,289,350	55,854,081	91,882,316	106,167,152	(b).....281,561,350	100.0	XXX	XXX	281,561,350	0
9.8 Line 9.7 as a % of Col. 6.....	3.0	6.9	19.8	32.6	37.7	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Class 1.....	233,000	20,597,144	16,698,192	69,191,215	90,399,957	XXX	XXX	197,119,508	77.3	197,119,508	0
10.2 Class 2.....	600,000	4,799,705	14,240,024	17,230,154	10,347,067	XXX	XXX	47,216,950	18.5	47,216,950	0
10.3 Class 3.....			976,081	1,104,650	614,192	XXX	XXX	2,694,923	1.1	2,694,923	0
10.4 Class 4.....	700,000	1,630,000	2,085,956	2,082,996	200,000	XXX	XXX	6,698,952	2.6	6,698,952	0
10.5 Class 5.....		601,328	0	100,000	0	XXX	XXX	(c).....701,328	0.3	701,328	0
10.6 Class 6.....		144,000	0	315,000	190,500	XXX	XXX	(c).....649,500	0.3	649,500	0
10.7 Totals.....	1,533,000	27,772,177	34,000,253	90,024,015	101,751,716	XXX	XXX	(b).....255,081,161	100.0	255,081,161	0
10.8 Line 10.7 as a % of Col. 8.....	0.6	10.9	13.3	35.3	39.9	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	6,649,801	10,323,419	18,376,486	67,871,452	91,266,291	194,487,449	69.1	197,119,508	77.3	194,487,449	XXX
11.2 Class 2.....	769,518	7,793,942	35,389,398	21,810,522	14,487,348	80,250,728	28.5	47,216,950	18.5	80,250,728	XXX
11.3 Class 3.....				516,575	413,513	930,088	0.3	2,694,923	1.1	930,088	XXX
11.4 Class 4.....		530,000	2,088,196	1,383,437	0	4,001,634	1.4	6,698,952	2.6	4,001,634	XXX
11.5 Class 5.....	500,000	600,000	0	100,000	0	1,200,000	0.4	701,328	0.3	1,200,000	XXX
11.6 Class 6.....	449,132	41,990	0	200,330	0	691,452	0.2	649,500	0.3	691,452	XXX
11.7 Totals.....	8,368,451	19,289,350	55,854,081	91,882,316	106,167,152	281,561,350	100.0	255,081,161	100.0	281,561,350	XXX
11.8 Line 11.7 as a % of Col. 6.....	3.0	6.9	19.8	32.6	37.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	3.0	6.9	19.8	32.6	37.7	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....						0	0.0	0	0.0	XXX	0
12.2 Class 2.....						0	0.0	0	0.0	XXX	0
12.3 Class 3.....						0	0.0	0	0.0	XXX	0
12.4 Class 4.....						0	0.0	0	0.0	XXX	0
12.5 Class 5.....						0	0.0	0	0.0	XXX	0
12.6 Class 6.....						0	0.0	0	0.0	XXX	0
12.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

S107

- (a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....701,328 prior year of bonds with 5* designations and \$.....0 current year, \$.....649,500 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) 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.

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

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations.....	500,000	2,011,454		500,000		3,011,454	1.1	2,031,089	0.8	3,011,454	
1.2 Residential Mortgage-Backed Securities.....			223,556	1,975,955	68,232,468	70,431,978	25.0	70,575,445	27.7	70,431,978	
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	500,000	2,011,454	223,556	2,475,955	68,232,468	73,443,432	26.1	72,606,534	28.5	73,443,432	0
2. All Other Governments											
2.1 Issuer Obligations.....						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....		9,041		236,763	3,171,851	3,417,655	1.2	4,037,236	1.6	3,417,655	
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	0	9,041	0	236,763	3,171,851	3,417,655	1.2	4,037,236	1.6	3,417,655	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....	400,000		398,392	1,902,955	1,019,882	3,721,229	1.3	3,722,202	1.5	3,721,229	
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	400,000	0	398,392	1,902,955	1,019,882	3,721,229	1.3	3,722,202	1.5	3,721,229	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....	300,000					300,000	0.1	299,901	0.1	300,000	
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	300,000	0	0	0	0	300,000	0.1	299,901	0.1	300,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....		475,000	3,892,341	27,862,940	9,687,314	41,917,596	14.9	40,327,529	15.8	41,917,596	
5.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5 Totals.....	0	475,000	3,892,341	27,862,940	9,687,314	41,917,596	14.9	40,327,529	15.8	41,917,596	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	6,737,651	16,601,591	50,081,776	58,396,564	23,895,541	155,713,123	55.3	131,306,533	51.5	155,713,123	
6.2 Residential Mortgage-Backed Securities.....		192,264	1,258,015	1,070,288		2,520,567	0.9		0.0	2,520,567	
6.3 Commercial Mortgage-Backed Securities.....						0	0.0	2,490,726	1.0		
6.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
6.5 Totals.....	6,737,651	16,793,855	51,339,791	59,466,852	23,895,541	158,233,691	56.2	133,797,259	52.5	158,233,691	0
7. Hybrid Securities											
7.1 Issuer Obligations.....	430,800				96,947	527,747	0.2	290,500	0.1	527,747	
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	430,800	0	0	0	96,947	527,747	0.2	290,500	0.1	527,747	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	8,368,451	19,088,045	54,372,510	88,662,459	34,699,685	205,191,150	72.9	XXX	XXX	205,191,150	0
9.2 Residential Mortgage-Backed Securities.....	0	201,306	1,481,571	3,283,005	71,404,319	76,370,201	27.1	XXX	XXX	76,370,201	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	8,368,451	19,289,350	55,854,081	91,945,464	106,104,004	281,561,350	100.0	XXX	XXX	281,561,350	0
9.6 Line 9.5 as a % of Col. 6.....	3.0	6.9	19.8	32.7	37.7	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	1,533,000	27,699,344	33,148,235	85,162,778	30,434,397	XXX	XXX	177,977,754	69.8	177,977,754	0
10.2 Residential Mortgage-Backed Securities.....	0	72,833	852,019	4,861,237	68,826,592	XXX	XXX	74,612,681	29.3	74,612,681	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	2,490,726	XXX	XXX	2,490,726	1.0	2,490,726	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Totals.....	1,533,000	27,772,177	34,000,254	90,024,015	101,751,715	XXX	XXX	255,081,161	100.0	255,081,161	0
10.6 Line 10.5 as a % of Col. 8.....	0.6	10.9	13.3	35.3	39.9	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	8,368,451	19,088,045	54,372,510	88,662,459	34,699,685	205,191,150	72.9	177,977,754	69.8	205,191,150	XXX
11.2 Residential Mortgage-Backed Securities.....	0	201,306	1,481,571	3,283,005	71,404,319	76,370,201	27.1	74,612,681	29.3	76,370,201	XXX
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	2,490,726	1.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Totals.....	8,368,451	19,289,350	55,854,081	91,945,464	106,104,004	281,561,350	100.0	255,081,161	100.0	281,561,350	XXX
11.6 Line 11.5 as a % of Col. 6.....	3.0	6.9	19.8	32.7	37.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	3.0	6.9	19.8	32.7	37.7	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

601S

**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**

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	3 Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
OFFICE SPACE & LAND.....		INDEPENDENCE.....	OHIO.....	01/01/1987	01/05/2011	2,390,000		1,020,772	1,600,000	54,095			(54,095)		300,858	176,693
LEASEHOLD IMPROVEMENTS.....		INDEPENDENCE.....	OHIO.....	VARIOUS..	01/05/2011	328,228							0			
0299999. Properties Occupied by the Reporting Entity - Administrative.....						2,718,228	0	1,020,772	1,600,000	54,095	0	0	(54,095)	0	300,858	176,693
0399999. Total - Properties Occupied by the Reporting Entity.....						2,718,228	0	1,020,772	1,600,000	54,095	0	0	(54,095)	0	300,858	176,693
Properties Held for the Production of Income																
LAND ESTATES.....		MIDDLETOWN.....	PA.....	01/01/1910	11/15/2008	35,102		35,102	458,000				0			
PRINTERY BUILDING & LAND.....		MIDDLETOWN.....	PA.....	01/01/1975	11/15/2008	1,328,851		188,067	4,250,000	34,152			(34,152)			3,221
LAND DEVELOPEMENT.....		MIDDLETOWN.....	PA.....	01/01/1986	11/15/2008	471,000		470,090	2,152,600				0			
LAND IMPROVEMENT ESTATES.....		MIDDLETOWN.....	PA.....	01/01/1975	11/15/2008	298,374		118,631	1,328,200	4,700			(4,700)			
ESTATE BUILDINGS.....		MIDDLETOWN.....	PA.....	01/01/1965	11/15/2008	64,562			641,200				0			
0499999. Total - Properties Held for the Production of Income.....						2,197,889	0	811,890	8,830,000	38,852	0	0	(38,852)	0	0	3,221
Properties Held for Sale																
LAND - MIDDLETOWN.....		MIDDLETOWN.....	PA.....	01/01/1986	11/15/2008	562,675		562,675	3,885,000				0			
0599999. Total - Properties Held for Sale.....						562,675	0	562,675	3,885,000	0	0	0	0	0	0	0
0699999. Totals.....						5,478,792	0	2,395,337	14,315,000	92,947	0	0	(92,947)	0	300,858	179,914

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
PRINTERY BUILDING - GAS LINE REPLACEMENT.....	MIDDLETOWN.....	PA.....	06/08/2012	UGI UTILITIES INC.....				7,498
0199999. Total - Acquired by Purchase.....					0	0	0	7,498
0399999. Totals.....					0	0	0	7,498

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
988.....	East Millsboro.....	PA.....	.....	.08/01/1996	.....8.500	.....39,626	.....	.....	.....	.....	.....	.....81,000	08/01/1996
1023.....	Canfield.....	OH.....	.....	.06/01/1992	.....8.500	.....34,394	.....	.....	.....	.....	.....	.....103,300	06/01/1992
1044.....	Akron.....	OH.....	.....	.09/21/2012	.....5.000	.....9,482	.....	.....	.....	.....	.....	.....250,000	07/01/2008
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed.....							83,502	0	0	0	0	0	434,300	...XXX.....
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
1039.....	Middletown.....	PA.....	...S.....	.01/01/1995	.....7.100	.....1,504,384	.....	.....	.....	.....	.....	.....4,349,000	12/10/2003
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed.....							1,504,384	0	0	0	0	0	4,349,000	...XXX.....
0899999. Total - Mortgages in Good Standing.....							1,587,886	0	0	0	0	0	4,783,300	...XXX.....
3399999. Totals.....							1,587,886	0	0	0	0	0	4,783,300	...XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
1044.....	AKRON.....	OH.....		09/21/2012	5.000	10,000		250,000
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	10,000	0	250,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	10,000	0	250,000
3399999. Totals.....				XXX.....	XXX.....	10,000	0	250,000

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
1043.....	Akron.....	OH.....		06/23/2009	08/31/2012	2,184							2,184	2,184			0
0199999. Total - Mortgages Closed by Repayment.....						2,184	0	0	0	0	0	0	2,184	2,184	0	0	0
Mortgages With Partial Repayments																	
988.....	East Millsboro.....	PA.....		08/01/1996	12/31/2012									4,337			0
1023.....	Canfield.....	OH.....		06/01/1992	12/31/2012									1,776			0
1039.....	Middletown.....	PA.....		01/01/1995	12/31/2012									150,402			0
1044.....	Akron.....	OH.....		09/21/2012	12/31/2012									518			0
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	0	157,033	0	0	0
0599999. Total Mortgages.....						2,184	0	0	0	0	0	0	2,184	159,217	0	0	0

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																			
000000 00 0	MATLIN PATTERSON CREDIT FUND.....		CLEVELAND.....	OH..	MATLIN PATTERSON ASSET MANAGEMENT	1FE.....	12/01/2010	.....13	.....3,000,000	.....2,747,033	.....2,747,033	.....	.....	.....	.....43,714	.....	.....	.....	.....0.1
000000 00 0	UBS DIVIDEND FUND.....		CLEVELAND.....	OH..	UBS FINANCIAL SERVICES GROUPQ.....	1FE.....	12/01/2012	.....13	.....1,000,000	.....999,118	.....999,118	.....	.....	.....	.....	.....	.....	.....	.....0.1
0799999	Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....								.....4,000,000	.....3,746,151	.....3,746,151	.....0	.....0	.....0	.....43,714	.....0	.....0	.....0	.....XXX.....
3999999	Subtotal - Unaffiliated.....								.....4,000,000	.....3,746,151	.....3,746,151	.....0	.....0	.....0	.....43,714	.....0	.....0	.....0	.....XXX.....
4199999	Totals.....								.....4,000,000	.....3,746,151	.....3,746,151	.....0	.....0	.....0	.....43,714	.....0	.....0	.....0	.....XXX.....

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated										
000000 00 0	UBS DIVIDEND FUND.....	CLEVELAND.....	OH.....	UBS INVESTMENT GROUP	12/31/2012	.....13	.....1,000,000	.....	.....	.....0.1
000000 00 0	MATLIN PATTERSON CREDIT FUND.....	CLEVELAND.....	OH.....	MATLIN PATTERSON ASET MANAGEMENT.....	12/01/2010	.....13	.....	.....999,118	.....	.....0.1
0799999	Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....						.....1,000,000	.....999,118	.....0	.....XXX.....
3999999	Subtotal - Unaffiliated.....						.....1,000,000	.....999,118	.....0	.....XXX.....
4199999	Totals.....						.....1,000,000	.....999,118	.....0	.....XXX.....

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets **DISPOSED**, Transferred or Repaid During the Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																			
000000 00 0	MATLIN PATTERSON CREDIT FUND.....	CLEVELAND.....	OH..	PARTIAL FUNDS WITHDRAWAL.....	12/01/2010	07/31/2012	.....9,703,318	.....	.....	.....	.....	.....0	.....	.....8,000,000	.....8,000,000	.....	.....	.....0	.....
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....							.....9,703,318	.....0	.....0	.....0	.....0	.....0	.....0	.....8,000,000	.....8,000,000	.....0	.....0	.....0	.....0
Surplus Debentures - Unaffiliated																			
030367 AA 4	AMERICAN UTD LIFE INS CO.....	INDIANAPOLIC.....	IN....	KEYBANK NA	05/25/2001	.....	.....194,600	.....	.....	.....	.....	.....0	.....	.....194,600	.....234,193	.....	.....39,593	.....39,593	.....7,750
41020V AA 9	JOHN HANCOCK MUTUAL LIFE INSUR CO.....	BOSTON.....	MA..	FTN FIN SEC. CORP	11/07/2002	.....	.....107,000	.....	.....	.....	.....	.....0	.....	.....107,000	.....125,364	.....	.....18,364	.....18,364	.....3,687
53079Q AB 3	LIBERTY MUTUAL INS.....	BOSTON.....	MA..	SOUTHWEST SECS	01/22/2001	.....	.....200,000	.....	.....	.....	.....	.....0	.....	.....200,000	.....249,306	.....	.....49,306	.....49,306	.....8,500
53079Q AC 1	LIBERTY MUTUAL NOTES.....	BOSTON.....	MA..	CITIGROUP GLOBAL MARKETS	08/14/2001	.....	.....395,544	.....	.....	.....	.....	.....0	.....	.....395,544	.....487,138	.....	.....91,594	.....91,594	.....15,750
2199999. Total - Surplus Debentures - Unaffiliated.....							.....897,144	.....0	.....0	.....0	.....0	.....0	.....0	.....897,144	.....1,096,001	.....0	.....198,857	.....198,857	.....35,687
3999999. Subtotal - Unaffiliated.....							.....10,600,462	.....0	.....0	.....0	.....0	.....0	.....0	.....8,897,144	.....9,096,001	.....0	.....198,857	.....198,857	.....35,687
4199999. Totals.....							.....10,600,462	.....0	.....0	.....0	.....0	.....0	.....0	.....8,897,144	.....9,096,001	.....0	.....198,857	.....198,857	.....35,687

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																						
912828	KF 6	UNITED STATES TREAS NTS			1	2,058,906	101.938	2,038,760	2,000,000	2,011,454		(19,635)			1.875	1.821	FA	12,741	37,500	08/05/2010	02/28/2014	
0199999	U.S. Government - Issuer Obligations					2,058,906	XXX	2,038,760	2,000,000	2,011,454	0	(19,635)	0	0	XXX	XXX	XXX		12,741	37,500	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
312906	2P 4	FHLMC REMIC SERIES 1136-H			1FE	860	106.648	940	882	730		1			6.000	6.152	MON	2		08/12/1993	09/15/2021	
313380	NW 3	FHLB BOND B/E		1	1FE	500,000	99.345	496,725	500,000	500,000					3.300	3.300	MS	4,308		10/03/2012	09/27/1932	
313380	SL 2	FHLB 3.4%			1FE	500,000	98.926	494,630	500,000	500,000					3.400	3.400	AO	4,108		10/03/2012	10/04/2032	
3136A7	VQ 2	FNMA CMO 2012-80 NS INV FLT			1FE	387,591	100.466	386,498	384,706	384,706		(4,506)			7.182	7.129	MON	2,302		08/22/2012	08/25/2042	
3136A8	P9 5	FNMA CMO PAC 2012-108 SP INV FLT			1FE	494,314	100.421	498,264	496,175	494,500		186			4.968	4.987	MON	411		09/28/2012	10/25/2042	
3136A9	HB 7	FNMA CMO 2012-111 HS INV FLT			1FE	440,599	95.725	439,337	458,957	442,654		2,150			2.500	2.604	MON	265		10/23/2012	10/25/2042	
3136A9	PC 6	FNMA CMO 2012-128 HS INV FLT			1FE	1,002,075	97.566	968,604	992,768	1,000,882		(1,194)			5.672	5.619	MON	938		11/20/2012	11/25/2042	
3136A9	ZQ 4	FNMA CMO 2012-126 YS			1FE	583,935	94.275	556,066	589,834	584,056		120			3.792	3.830	MON	372		12/12/2012	11/25/2042	
3136AB	AQ 9	FNMA CMO 2012-150 CS INV FLT			1FE	499,375	99.875	499,375	500,000	499,382		7			5.683	5.690	MON	474		12/20/2012	01/25/2043	
3137A5	H8 0	FHLMC CMO 3791 SD INV FLT			1FE	26,698	100.346	26,925	26,832	26,703		42			9.042	9.087	MON	108		09/22/2011	11/15/2040	
3137AF	DB 5	FHLMC 3926 PY CMO			1FE	155,923	100.725	155,691	154,570	155,834		(142)			4.000	3.965	MON	515		10/21/2011	09/15/2031	
3137AQ	YE 2	FHLMC CMO 4058 SA INV FLT DTD 06/15/12			1FE	243,351	122.153	235,921	193,136	242,341		(1,340)			3.000	2.381	MON	3,485		06/27/2012	06/15/2042	
3137AR	CX 2	FHLMC CMO 4061 SL INV FLT			1FE	750,327	99.888	732,994	733,816	741,844		(9,476)			6.630	6.484	MON	4,054		08/30/2012	06/15/2042	
3137AS	SY 1	FHLMC CMO 4093 HS INV FLT			1FE	578,247	99.614	563,168	565,350	565,350		(19,613)			7.169	7.009	MON	1,801		09/13/2012	08/15/2042	
3137AT	UD 2	FHLMC CMO INV FLT 4104 YS			1FE	373,366	95.404	361,172	378,572	374,140		803			5.008	5.078	MON	842		09/28/2012	09/15/2042	
3137AU	AW 9	FHLMC CMO 4103 N5 INV FLT			1FE	470,105	99.181	468,893	472,765	470,450		354			4.932	4.960	MON	1,036		09/28/2012	09/15/2042	
3137AU	SR 1	FHR CMO 4114 YS INV			1FE	600,375	95.151	570,906	600,000	600,305		(70)			5.007	5.004	MON	1,335	5,019	10/31/2012	10/15/2042	
3137AU	TY 5	FHR CMO 4117 SC INV FLT			1FE	750,994	103.059	746,442	724,286	745,748		(5,341)			8.834	8.520	MON	2,844		10/31/2012	10/15/2042	
3137AV	DC 8	FHLMC CMO 4120 HS INV FLT			1FE	987,053	99.763	985,946	988,288	987,066		13			5.089	5.095	MON	4,341		12/20/2012	10/15/2042	
31395V	CZ 0	FHLMC CMO 2992 SE			1FE	196,722	113.192	171,287	151,325	151,325		(79,266)			5.976	4.597	MON	3,422		07/19/2012	06/15/2035	
31395W	JS 7	FHLMC CMO 3005 SW INV FLT			1FE	204,242	109.524	205,224	187,378	201,986		(950)			0.122	0.112	MON	19		09/17/2009	07/15/2035	
31396Q	W5 4	FNMA CMO 2009-66 SL INV FLT			1FE	117,092	105.847	110,660	104,547	116,771		(669)			7.149	6.383	MON	1,310		05/31/2012	09/25/2039	
31397M	Y8 4	FNMA CMO PAC 2009-3 KC			1FE	86,921	103.321	88,590	85,742	86,749		(61)			5.000	4.932	MON	357		02/17/2009	01/25/2037	
31397N	UG 8	FNMA CMO 2009-19 TD			1FE	553,462	106.391	581,564	546,629	552,699		(312)			5.000	4.938	MON	2,246		03/25/2010	08/25/2036	
31397Q	XV 5	FNMA CMO 2011-15 LS			1FE	201,217	100.778	199,786	198,244	201,129		(287)			8.817	8.687	MON	291		03/30/2012	03/25/2041	
31397S	WH 3	FNMA CMO 2011-40 SB INV FLT			1FE	105,456	99.890	105,077	105,193	105,444		(28)			9.589	9.565	MON	846		10/17/2011	11/25/2040	
31397U	S9 1	FNMA CMO 2011-66 DS INV FLT			1FE	270,645	104.241	255,748	245,343	265,273		(6,950)			11.885	10.774	MON	2,430		08/24/2012	10/25/2040	
31398K	E5 5	FHLMC CMO 3581 CS INV FLT			1FE	14,802	101.118	15,157	14,989	14,823		26			9.082	9.197	MON	61		10/29/2009	10/15/2039	
31398N	TP 9	FNMA CMO 2010-109 SN INV FLT			1FE	150,116	119.532	147,381	123,299	149,454		(1,025)			11.116	9.130	MON	2,446		05/31/2012	10/25/2040	
31398R	AP 0	FNMA CMO 2010-43 UQ			1FE	775,063	110.964	858,967	774,096	774,976		(33)			5.500	5.493	MON	3,499	42,575	04/06/2010	05/25/2040	
36202E	V9 7	GNMA CMO 2 MJM 4240			1FE	234,305	111.458	242,932	217,958	233,378		(863)			6.500	6.047	MON	1,180		06/08/2011	09/20/2038	
38373M	B8 2	GNMA CMO PAC 2007-16 PS INV FLT			1FE	448,212	148.225	446,255	301,066	418,516		(31,851)			3.910	2.626	MON	2,061		07/27/2012	04/20/2037	
38374T	G5 7	GNMA CMO PAC-1 2009-34 LX			1FE	717,293	101.605	707,579	696,401	696,401		(28,479)			4.500	4.369	MON	2,576		07/13/2012	02/16/2034	
38374U	BP 5	GNMA CMO 2009-32 AB			1FE	812,399	107.711	826,975	767,772	801,374		(12,272)			4.000	3.780	MON	2,524		07/06/2012	05/16/2039	
38374U	CJ 8	GNMA CMO PAC 2009-32 AP			1FE	793,469	107.624	805,626	748,556	782,374		(12,349)			4.000	3.774	MON	2,461		07/09/2012	05/16/2039	
38374U	PP 0	GNMA 2009-29 NY			1FE	29,070	100.129	28,783	28,746	29,045		(142)			4.500	4.450	MON	106		12/15/2010	05/16/2039	
38374V	P2 9	GNMA CMO 2009-50 YA			1FE	526,069	101.164	520,481	514,492	525,209		(502)			4.500	4.401	MON	1,929		01/27/2011	06/20/2039	
38374Y	SP 9	GNMA CMO PAC-2 2010-85 LC			1FE	424,200	108.940	457,548	420,000	423,988		(150)			4.500	4.455	MON	1,575	18,900	08/05/2011	07/20/2040	

E10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT				.1FE	73,152	104.302	72,665	69,668	72,931		(213)		13.630	12.981	MON	290		10/01/2010	07/20/2040		
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT				.1FE	143,912	104.302	143,126	137,223	143,577		(423)		13.630	12.996	MON			06/20/2011	07/20/2040		
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT				.1FE	261,303	104.302	258,950	248,269	260,644		(825)		13.630	12.950	MON			08/11/2011	07/20/2040		
38375C AB 6	GNMA CMO 2012-57 NU DTD 04/01/12 3.00%				.1FE	256,235	100.153	255,987	255,596	256,221		(41)		3.000	2.993	MON	639		06/27/2012	10/20/2040		
38375G 5Y 3	GNMA CMO 2012-121 KC				.1FE	945,344	100.220	950,394	948,307	945,566		229		2.000	2.006	MON	1,580		10/30/2012	10/16/2042		
38375G SP 7	GNMA CMO 2012-101 KL				.1FE	1,930,315	96.554	1,930,145	1,999,032	1,938,894		8,581		2.000	2.071	MON	3,286		08/22/2012	09/20/2041		
38375K SY 9	GNMA CMO PAC 2007-35 NL INV FLT				.1FE	1,132,569	130.162	1,091,981	838,940	1,124,783		(8,791)		3.838	2.843	MON	2,646		06/22/2012	10/16/2035		
38375Y NF 5	GNMA CMO PAC 2008-79 CS				.1FE	467,757	108.357	499,357	460,844	467,281		(332)		6.614	6.516	MON	928		06/28/2011	06/20/2035		
38376C 2F 5	GNMA CMO 2009-89 E				.1FE	598,459	104.955	629,687	599,959	598,544		68		3.000	3.008	MON	1,479		06/16/2011	10/16/2039		
38376C QP 7	GNMA CMO 2009-75 SD				.1FE	127,481	101.352	125,441	123,767	127,332		(367)		9.864	9.577	MON	1,027		12/28/2011	06/20/2039		
38376L HJ 1	GNMA CMO 2011-90 JD				.1FE	400,633	102.038	403,253	395,199	400,336		(233)		4.000	3.946	MON	1,317		06/29/2011	06/20/2041		
38376L RN 1	GNMA CMO 2011-80 KX				.1FE	146,308	101.484	149,225	147,043	146,348		52		9.211	9.257	MON	1,124		06/29/2011	06/20/2041		
38376L RP 6	GNMA CMO 2011-80 KY				.1FE	109,224	100.848	110,426	109,498	109,239		19		4.000	4.010	MON	360		06/29/2011	06/20/2041		
38376L RP 6	GNMA CMO 2011-80 KY				.1FE	109,224	100.848	110,426	109,498	109,239		19		4.000	4.010	MON	360		06/29/2011	06/20/2041		
38376T PH 9	GNMA CMO 2010-7 LV				.1FE	279,999	101.661	278,386	273,837	279,632		(261)		2.841	2.778	MON	1,141		05/16/2011	01/16/2040		
38376V R9 0	GNMA CMO PAC-2 2010-19 GW				.1FE	739,960	106.360	768,763	722,794	738,589		(666)		4.750	4.640	MON	2,822		09/03/2010	02/20/2040		
38376V ZU 4	GNMA CMO SEQ PYR 2010-17 JN				.1FE	664,060	101.899	646,661	634,610	646,983		(20,599)		4.500	4.300	MON	2,347		07/20/2012	02/16/2037		
38376X R8 8	GNMA CMO PAC-2 2010-51 PM				.1FE	319,269	100.341	308,221	307,174	318,228		(796)		5.000	4.811	MON	1,262		07/22/2010	04/20/2040		
38377D CP 9	GNMA CMO TAC 2010-99 NP				.1FE	437,985	100.507	424,615	422,473	436,693		(1,012)		4.500	4.341	MON	1,563		08/30/2010	08/20/2040		
38377D E9 3	GNMA CMO 2010-105 HS				.1FE	167,161	103.262	173,047	167,580	167,182		27		9.328	9.351	MON	475		08/11/2011	07/20/2040		
38377F WA 5	GNMA CMO 2010-59 NA				.1FE	21,944	100.181	21,344	21,305	21,883		(323)		4.500	4.369	MON	79		05/16/2010	05/16/2039		
38377F XK 2	GNMA CMO SEQ PYR 2010-59 HA				.1FE	819,714	104.548	808,009	772,860	800,920		(21,777)		4.500	4.243	MON	2,859		07/20/2012	04/16/2036		
38377G BD 0	GNMA CMO 2010-69 CX				.1FE	45,222	100.140	45,173	45,109	45,212		(13)		4.500	4.489	MON	167		07/26/2010	06/16/2037		
38377K S5 0	GNMA CMO TAC 2010-112 LM				.1FE	310,542	100.106	301,610	301,291	309,952		(1,451)		4.000	3.881	MON	991		09/30/2010	09/20/2040		
38377K T8 3	GNMA CMO PAC 2010-112 M				.1FE	1,490,938	101.981	1,524,284	1,494,675	1,491,204		140		2.250	2.256	MON	2,764		09/29/2010	09/16/2040		
38377K ZL 7	GNMA CMO 2010-112 LA				.1FE	312,589	100.059	301,469	301,291	311,862		(1,772)		4.500	4.337	MON	1,114		09/29/2010	09/20/2040		
38377L H8 4	GNMA CMO TAC 2010-130 GV				.1FE	4,743	100.152	4,617	4,610	5,131		(688)		4.500	4.374	MON	17		10/21/2010	05/16/2025		
38377L PX 0	GNMA CMO 2010-128 CY				.1FE	612,994	105.146	645,345	613,761	613,053		35		4.000	4.005	MON	2,018		11/02/2010	08/20/2039		
38377M AT 3	GNMA CMO PAC-2 2010-129 KD				.1FE	586,022	101.163	585,518	578,787	585,656		(292)		4.000	3.951	FA	1,929		08/22/2011	08/20/2040		
38377M UL 8	GNMA CMO 2010-146 VA				.1FE	1,321,767	104.142	1,328,361	1,275,529	1,318,310		(1,661)		4.250	4.101	MON	4,456		11/10/2010	11/16/2040		
38377N AA 2	GNMA CMO PAC-2 2010-143 CM				.1FE	1,459,801	104.615	1,526,217	1,458,889	1,459,736		(39)		4.000	3.998	MON	4,796		01/26/2011	11/16/2040		
38377N G7 3	GNMA CMO 2010-157 SH				.1FE	318,135	112.698	348,936	309,621	317,806		(356)		9.508	9.254	MON	2,420		12/20/2011	12/20/2040		
38377N UH 5	GNMA CMO 2010-167 WS				.1FE	60,444	100.861	58,550	58,050	60,302		(545)		14.413	13.842	MON	254		05/26/2011	09/20/2040		
38377N ZS 6	GNMA CMO 2010-167 GS INV FLT				.1FE	172,163	105.768	177,652	167,964	172,000		(198)		9.430	9.200	MON	492		12/28/2011	12/20/2040		
38377Q FP 7	GNMA CMO 2011-18 GS INV FLT				.1FE	999,994	103.436	1,034,353	999,994	999,994				9.039	9.039	MON	7,429		10/13/2011	02/20/2041		
38377R LP 8	GNMA CMO TAC 2010-160 VW				.1FE	587,010	101.016	578,158	572,343	585,961		(705)		4.500	4.388	MON	2,117		01/26/2011	12/20/2040		
38377R LP 8	GNMA CMO TAC 2010-160 VW				.1FE	584,506	101.016	578,158	572,343	583,746		(585)		4.500	4.406	MON	2,117		02/21/2011	12/20/2040		
38377R PA 7	GNMA CMO TAC 2010-162 KA				.1FE	57,124	100.147	55,542	55,460	57,005		(638)		4.500	4.369	MON	205		01/20/2011	12/16/2040		
38377T DF 5	GNMA CMO 2011-13 CD				.1FE	539,789	101.580	551,073	542,502	539,977		117		4.522	4.545	MON	2,016		01/28/2011	01/16/2041		
38377T V7 3	GNMA CMO TAC 2011-23 GV				.1FE	224,119	100.556	218,272	217,065	222,826		(1,777)		4.500	4.358	MON	803		03/17/2011	11/20/2022		
38377U C7 1	GNMA CMO PAC-2 2011-50 AB				.1FE	213,582	101.410	216,053	213,049	213,547		(28)		4.000	3.990	MON	700		04/28/2011	05/20/2039		
38377U C7 1	GNMA CMO PAC-2 2011-50 AB				.1FE	316,873	101.410	319,345	314,905	316,751		(105)		4.000	3.975	MON	1,035		05/10/2011	05/20/2039		

E10.1

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
38377U F7 8	GNMA CMO CMO 2011-50 CE				.1FE	754,677	100.636	754,759	749,989	754,365		(187)		4.000	3.975	MON	2,466		05/20/2011	02/20/2037		
38377U F7 8	GNMA CMO CMO 2011-50 CE				.1FE	1,202,079	100.636	1,200,719	1,193,130	1,201,542		(358)		4.000	3.970	MON	3,923		07/11/2011	02/20/2037		
38377V CM 6	GNMA CMO 2011-51 KD				.1FE	259,077	100.999	261,666	259,077	259,077				4.000	4.000	MON	852		04/28/2011	04/20/2041		
38377V CM 6	GNMA CMO 2011-51 KD				.1FE	255,892	100.999	257,323	254,777	255,828		(54)		4.000	3.983	MON	838		05/06/2011	04/20/2041		
38377V GK 6	GNMA CMO 2011-52 GU				.1FE	1,738	100.096	1,780	1,778	1,741		147		4.000	4.092	MON	6		04/28/2011	05/16/2039		
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT				.1FE	351,542	102.258	361,287	353,309	351,644		93		9.068	9.114	MON	2,633		05/17/2011	04/20/2041		
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT				.1FE	176,038	102.258	180,918	176,923	176,089		47		9.068	9.114	MON	1,319		05/20/2011	04/20/2041		
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT				.1FE	379,631	104.511	401,905	384,558	379,886		193		10.076	10.207	MON	3,185		07/28/2011	07/16/2041		
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT				.1FE	384,558	104.511	401,905	384,558	384,558				10.076	10.076	MON	3,185		08/12/2011	07/16/2041		
38377W 4S 0	GNMA CMO 2011-101 MP				.1FE	226,151	100.987	228,383	226,151	226,151				4.000	4.000	MON	744		07/28/2011	03/20/2039		
38377W C5 1	GNMA CMO 2011-88 JD				.1FE	279,428	102.148	283,481	277,520	279,346		(85)		4.000	3.973	MON	912		06/29/2011	06/20/2041		
38377W GQ 1	GNMA CMO 2011-72GD - 19				.1FE	348,711	101.610	352,343	346,760	348,607		(77)		4.000	3.978	MON	1,140		06/28/2011	05/20/2041		
38377W KU 7	GNMA CMO 2011-70 CU				.1FE	94,962	100.069	95,265	95,200	94,975		34		4.000	4.010	MON	313		05/13/2011	05/16/2041		
38377W SM 7	GNMA CMO 2011-84 MS				.1FE	265,803	102.083	281,546	275,801	266,389		494		6.447	6.689	MON	1,461		06/30/2011	08/20/2039		
38377X AH 5	GNMA CMO PAC 2011-100 HP				.1FE	395,561	100.382	394,544	393,043	395,431		(97)		4.000	3.975	MON	1,292		07/28/2011	07/20/2041		
38377X LB 6	GNMA CMO PAC 2011-112 CA				.1FE	287,563	100.034	280,388	280,293	287,208		(807)		4.000	3.899	MON	922		09/06/2011	07/20/2041		
38377Y AQ 3	GNMA CMO 2011-137 UA				.1FE	742,558	103.608	771,278	744,419	742,638		72		3.500	3.509	MON	2,121		10/27/2011	04/20/2041		
38378A AQ 4	GNMA CMO PAC-2 2011-151 KC				.1FE	713,219	101.110	720,235	712,328	713,184		(37)		3.000	2.996	MON	1,756		12/20/2011	09/20/2040		
38378A DX 6	GNMA CMO PAC-2 2011-153 NQ				.1FE	406,408	102.163	415,588	406,789	406,422		15		3.000	3.003	MON	1,017		12/20/2011	11/16/2041		
38378A EA 5	GNMA CMO 2011-153 NW				.1FE	364,376	100.808	370,330	367,361	364,488		125		3.000	3.025	MON	918		12/20/2011	08/16/2041		
38378A EC 1	GNMA CMO 2011-153 CB				.1FE	768,262	100.640	775,602	770,670	768,355		104		3.000	3.009	MON	1,900		12/20/2011	04/20/2040		
38378A H6 1	GNMA CMO 2011-156 JY				.1FE	469,964	102.677	483,754	471,142	470,008		45		3.000	3.008	MON	1,162		01/20/2012	02/20/2040		
38378A UX 7	GNMA CMO 201-157 WH				.1FE	365,544	101.488	371,448	366,002	365,561		19		3.000	3.004	MON	902		12/28/2011	11/20/2041		
38378A YW 5	GNMA CMO 2011-157 HJ				.1FE	684,501	101.678	682,968	671,697	684,023		(579)		4.000	3.925	MON	2,208		12/30/2011	04/16/2041		
38378C 2L 0	GNMA CMO 2012-6 TB				.1FE	393,460	99.710	401,349	402,517	393,772		352		2.000	2.046	MON	581		01/31/2012	01/16/2042		
38378C SL 2	GNMA CMO 2012-6 GA				.1FE	561,006	99.509	565,317	568,107	561,259		375		2.000	2.025	MON	934		01/30/2012	12/16/2041		
38378D E5 0	GNMA CMO 2012-031 S INV FLT				.1FE	249,920	101.462	254,051	250,390	249,934		24		7.088	7.101	MON	542		03/30/2012	03/20/2042		
38378E PL 5	GNMA REMIC PASS THRU CMO 2012-91 HX				.1FE	946,867	104.446	968,386	927,165	942,412		(4,557)		3.000	2.938	MON	2,286		07/23/2012	09/20/2040		
38378E PZ 0	GNMA CMO 2012-69 HA				.1FE	474,779	96.241	458,077	475,969	474,806		28		3.500	3.509	MON	1,369		05/31/2012	05/16/2042		
38378G BD 9	GNMA CMO 2012-134 HS INV FLT				.1FE	1,037,945	114.323	1,143,031	999,826	1,031,014		(6,931)		8.862	8.537	MON	7,283		11/06/2012	11/20/2042		
38378G CN 6	GNMA CMO 2012-134 HA				.1FE	1,007,325	105.881	1,058,626	999,826	1,006,680		(645)		3.500	3.474	MON	2,876		11/29/2012	11/20/2042		
38378G FM 5	GNMA CMO 2012-140 HE				.1FE	1,814,477	99.117	1,812,045	1,828,188	1,814,990		540		2.000	2.015	MON	3,005		11/29/2012	08/20/2032		
38378G M5 4	GNMA CMO 2012-149 MU				.1FE	1,993,750	99.688	1,993,760	2,000,000	1,993,816		66		2.000	2.006	MON	3,288		12/28/2012	12/20/2042		
38378G N3 8	GNMA CMO PAC 2012-149 LQ				.1FE	2,012,500	100.625	2,012,500	2,000,000	2,010,417		(2,083)		2.500	2.484	MON	4,110		12/28/2012	12/20/2042		
38378G N5 3	GNMA CMO 2012-149 LU				.1FE	1,003,750	100.375	1,003,750	1,000,000	1,003,125		(625)		2.500	2.491	MON	2,055		12/28/2012	12/20/2042		
38378G TC 2	GNMA CMO PAC 2012-143 ED				.1FE	981,250	98.125	981,250	1,000,000	981,447		197		2.000	2.038	MON	1,667		12/27/2012	12/20/2042		
38378H 4D 5	GNMA CMO PAC 2012-124 AQ				.1FE	1,187,462	99.617	1,185,136	1,189,692	1,187,646		190		2.000	2.004	MON	1,956		10/30/2012	10/16/2042		
38378H BQ 8	GNMA CMO 2012-096 QH				.1FE	957,866	98.757	962,809	974,928	959,523		1,675		2.000	2.036	MON	1,647		08/30/2012	07/20/2042		
38378H BQ 8	GNMA CMO 2012-096 QH				.1FE	963,864	98.757	956,667	968,708	964,322		463		2.000	2.010	MON	1,592		09/28/2012	07/20/2042		
38378H J9 8	GNMA CMO 2012-128 DA				.1FE	730,870	98.787	734,864	743,888	731,851		987		2.000	2.036	MON	1,239		10/30/2012	08/20/2042		
38378H JE 7	GNMA CMO 2012-106 JA				.1FE	1,435,179	94.999	1,389,458	1,462,603	1,437,197		2,033		2.000	2.038	MON	2,404		09/28/2012	11/20/2041		
38378H K4 7	GNMA CMO PAC-3 2012-128 DE				.1FE	992,964	97.102	966,604	995,452	993,041		78		2.000	2.005	MON	1,636		11/20/2012	10/20/2042		

E10.2

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

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378H L8 7	GNMA CMO 2012-128 HK					.1FE	665,201	98.221	660,801	672,770	665,737		568		2,000	2.023	MON		1,121		10/30/2012	09/16/2042
38378H M8 6	GNMA CMO PAC-2 2012-128 CN					.1FE	984,992	96.646	958,244	991,499	985,240		248		2,000	2.013	MON		1,630		11/20/2012	10/20/2042
38378H MM 5	GNMA CMO PAC-2 & 3 2012-106 UG					.1FE	1,908,532	94.692	1,882,529	1,988,055	1,914,700		6,229		1,500	1.562	MON		2,451		09/28/2012	09/20/2042
38378H MM 5	GNMA CMO PAC-2 & 3 2012-106 UG					.1FE	957,711	94.692	939,616	992,286	960,301		2,597		1,500	1.554	MON		1,223		10/22/2012	09/20/2042
38378H QM 1	GNMA CMO PAC 2012-108 KA					.1FE	984,308	100.144	985,263	983,846	984,257		(50)		1,500	1.499	MON		1,230		11/26/2012	08/16/2042
38378H SX 5	GNMA CMO 2012-113 MH					.1FE	838,197	99.859	837,539	838,721	838,301		114		2,500	2.502	MON		1,747		09/28/2012	06/20/2042
0299999	U.S. Government - Residential Mortgage-Backed Securities						71,638,725	XXX	71,963,999	70,773,137	71,431,978	0	(271,418)	0	XXX	XXX	XXX		217,361	66,494	XXX	XXX
0599999	Total - U.S. Government						73,697,631	XXX	74,002,759	72,773,137	73,443,432	0	(291,053)	0	XXX	XXX	XXX		230,102	103,994	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																						
31397T LK 6	FHLMC 3452 CA REMIC MULTICLASS CMO					.1FE	143,291	98.059	196,293	200,179	150,655		2,032		6,000	8.382	MON		987		06/30/2009	05/15/2038
36217A 2A 7	GOVERNMENT NAT'L MTG ASSOC POOL #188069					.1FE	1,559	100.310	1,569	1,564	1,555		0		8,000	8.023	MON		10		02/23/1987	01/15/2017
36217P DU 8	GOVERNMENT NAT'L MTG ASSOC POOL #199115					.1FE	4,450	100.330	4,473	4,458	4,434		0		8,000	8.015	MON		29		02/23/1987	01/15/2017
36217T TB 5	GOVERNMENT NAT'L MTG ASSOC POOL #203146					.1FE	3,082	111.636	3,542	3,173	3,052		3		9,000	9.266	MON		23		05/26/1987	05/15/2017
38373V NM 8	GNMA 2002-63 CL NU					.1FE	239,251	116.021	268,844	231,720	236,763		(304)		6,250	6.053	MON		1,190		09/03/2003	09/20/2032
38374D K2 4	GNMA CMO 2008-21 TH					.1FE	148,193	107.517	157,755	146,725	148,024		(80)		7,000	6.931	MON		844		04/16/2010	09/20/2035
38374D K2 4	GNMA CMO 2008-21 TH					.1FE	148,559	107.517	157,755	146,725	148,446		(105)		7,000	6.914	MON		844		08/12/2011	09/20/2035
38374T RK 2	GNMA CMO TAC 2009-22 JL					.1FE	586,154	107.687	620,356	576,073	585,161		(423)		4,000	3.931	MON		1,894		04/21/2010	04/20/2039
38375Q JR 1	GNMA CMO SEQ PYR 2008-42 QA					.1FE	64,440	101.121	62,997	62,299	64,162		(182)		4,500	4.350	MON		230		12/08/2009	11/20/2034
38376T SQ 6	GNMA CMO 2010-6 NJ					.1FE	108,411	100.608	104,875	104,241	107,975		(299)		6,500	6.250	MON		557		02/03/2010	10/16/2039
38376Y VX 6	GNMA GTD CMO TAC 2010-043 LM					.1FE	24,010	100.035	23,319	23,311	23,941		(274)		5,000	4.854	MON		96		04/26/2010	07/20/2039
38378E FQ 1	GNMA REMIC PASS THRU CMO PAC 2012-51 CA					.1FE	1,943,883	99.542	1,931,359	1,940,245	1,943,487		(396)		1,500	1.497	MN		4,784		11/26/2012	10/20/2041
0799999	All Other Governments - Residential Mortgage-Backed Securities						3,415,283	XXX	3,533,137	3,440,713	3,417,655	0	(28)	0	XXX	XXX	XXX		11,488	0	XXX	XXX
1099999	Total - All Other Governments						3,415,283	XXX	3,533,137	3,440,713	3,417,655	0	(28)	0	XXX	XXX	XXX		11,488	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
19668Q DD 4	COLORADO ST BLDG EXCELLENT REV 2010 B				1	.1FE	400,000	112.641	450,564	400,000	400,000				6,242	6.242	MS		7,351	24,968	03/03/2010	03/15/2030
438701 RG 1	HONOLULU HAWAII CITY & CNTY REV					.1FE	503,335	116.699	583,495	500,000	502,955		(176)		5,996	5.956	JJ		14,490	29,980	11/09/2010	07/01/2030
452024 HH 8	ILLINOIS MUN ELEC AGY PWR SUPPLY REV					.1FE	501,580	124.588	622,940	500,000	501,437		(66)		7,288	7.265	FA		14,683	36,440	11/24/2010	02/01/2035
452152 GS 4	ILLINOIS ST GO BNDS TXBLE					.1FE	520,510	121.321	606,605	500,000	518,445		(855)		7,350	7.060	JJ		17,575	36,750	08/12/2010	07/01/2035
651333 DR 4	NEWFOUNDLAND - PROV OF - USD					.1FE	99,800	143.324	143,324	100,000	99,939		7		8,650	8.667	AO		1,659	8,650	11/04/1992	10/22/2022
669827 DP 9	NOVA SCOTIA - PROVINCE OF US\$					.1FE	196,694	146.002	292,004	200,000	198,969		114		8,250	8.389	JJ		6,900	24,750	10/16/1992	07/30/2022
669827 DP 9	NOVA SCOTIA - PROVINCE OF US\$					.1FE	98,350	146.002	146,002	100,000	99,485		57		8,250	8.388	JJ		3,481		11/04/1992	07/30/2022
669827 DQ 7	NOVA SCOTIA PROVINCE CDA DEBENTURES					.1FE	201,250	103.040	206,080	200,000	200,000		(56)		7,250	7.205	JJ		6,202	29,000	07/27/1993	07/27/2013
669827 DQ 7	NOVA SCOTIA PROVINCE CDA DEBENTURES					.1FE	200,000	103.040	206,080	200,000	200,000				7,250	7.250	JJ		6,202		07/30/1993	07/27/2013
691021 KU 2	OWENSBORO KY ELEC LT & PWR REV					.1FE	500,000	109.246	546,230	500,000	500,000				5,380	5.380	JJ		13,150	26,900	11/05/2010	01/01/2024
691021 KV 0	OWENSBORO ELECTRIC					.1FE	500,000	109.372	546,860	500,000	500,000				5,580	5.580	JJ		13,250	27,900	11/05/2010	01/01/2025
1199999	U.S. States, Territories & Possessions - Issuer Obligations						3,721,519	XXX	4,350,184	3,700,000	3,721,229	0	(974)	0	XXX	XXX	XXX		104,943	245,338	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,721,519	XXX	4,350,184	3,700,000	3,721,229	0	(974)	0	XXX	XXX	XXX		104,943	245,338	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
448814 ED 1	HYDRO QUEBEC					.1FE	198,972	100.577	201,154	200,000	200,000		17		8,000	8.041	FA		6,666	16,000	02/03/1993	02/01/2013
683078 FY 0	ONTARIO HYDRO					.1FE	94,854	101.710	101,710	100,000	100,000		82		7,450	7.854	MS		1,883	7,450	06/21/1994	03/31/2013
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						293,826	XXX	302,864	300,000	300,000	0	99	0	XXX	XXX	XXX		8,549	23,450	XXX	XXX

E10.3

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

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions					293,826	XXX	302,864	300,000	300,000	0	99	0	0	XXX	XXX	XXX	8,549	23,450	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

E10.4	02765U	DC	5			AMERICAN MUN PWR-OHIO INC REV		510,305	117,378	586,890	500,000	508,861	(468)		6.424	6.294	FA	12,034	32,120	12/01/2009	02/15/2032
	033177	XT	8			ANCHORAGE ALASKA ELEC UTIL REV 2009 B		506,070	115,176	575,880	500,000	504,900	(379)		6.077	6.004	JD	2,532	30,385	12/02/2009	12/01/2026
	033177	XU	5			ANCHORAGE ALASKA ELEC UTIL REV		454,901	113,604	511,218	450,000	454,105	(258)		6.358	6.290	JD	2,384	28,611	12/03/2009	12/01/2029
	033717	KR	9			ANDERSON CNTY SC SCH DIST #1		512,970	126,012	630,060	500,000	510,876	(811)		5.800	5.653	MS	9,667	29,000	06/24/2010	03/01/2027
	04108K	VM	7			ARKANSAS ST DEV FIN AUTH REV		245,000	109,468	268,197	245,000	245,000			6.300	6.300	AO	3,848	15,435	03/03/2010	04/01/2030
	059231	TN	0			BALTIMORE MD REV TAXBLE		249,625	108,225	270,563	250,000	249,658	16		7.000	7.011	JJ	8,750	17,500	12/03/2010	07/01/2035
	088281	CB	4			BEXAR CNTY TEX GO		408,920	119,014	476,056	400,000	407,895	(308)		6.628	6.483	JD	1,162	26,512	09/03/2009	06/15/2039
	098203	RQ	7			BONITA CALIF UNI SCH DIST GO		508,915	116,313	581,565	500,000	507,351	(469)		6.800	6.681	FA	14,166	34,000	09/16/2009	08/01/2029
	106284	DB	5			BREA CALIF PUB FING AUTH WTR REV		802,178	112,145	841,088	750,000	797,482	(2,087)		6.726	6.289	JJ	25,022	50,445	10/22/2010	07/01/2036
	155888	CL	2			CENTRAL WEBER UTAH SWR INPT DI REV		534,713	112,128	588,672	525,000	533,667	(405)		6.500	6.382	MS	11,375	34,125	06/23/2010	03/01/2035
	158249	HW	5			CHAMPAIGN CNTY ILL CMNTY UNIT GO		500,000	114,737	573,685	500,000	500,000			6.150	6.150	JD	2,527	30,750	02/17/2010	06/01/2032
	163103	UJ	1			CHELAN CNTY WASH PUB UTIL DIST REV 2011C		516,695	107,207	536,035	500,000	514,924	(1,518)				JJ	9,758	12,576	11/01/2011	07/01/2023
	165329	DG	5			CHESAPEAKE VA WTR & SWR SYS REV		500,000	117,620	588,100	500,000	500,000			5.641	5.641	JJ	14,102	28,205	04/01/2010	07/01/2026
	165329	DH	3			CHESAPEAKE VA WTR & SWR SYS REV		500,000	116,776	583,880	500,000	500,000			5.953	5.953	JJ	14,382	29,765	04/01/2010	07/01/2030
	165618	BX	6			CHESTER CNTY PA SCH AUTH SCH REV		250,000	109,762	274,405	250,000	250,000			5.481	5.481	AO	3,425	13,703	07/01/2010	04/01/2021
	165618	BY	4			CHESTER CNTY PA SCH AUTH SCH REV		500,000	111,845	559,225	500,000	500,000			6.231	6.231	AO	7,788	31,155	07/01/2010	07/01/2025
	172252	H8	4			CINCINNATI OHIO CITY SCH DIST GO		504,535	119,388	596,940	500,000	503,698	(324)		5.439	5.390	JD	2,235	27,195	06/03/2010	06/01/2025
	19668Q	DM	4			COLORADO ST BLDG EXCELLENT REV		529,520	141,927	709,635	500,000	525,830	(1,845)		6.817	6.437	MS	10,036	34,085	01/18/2011	03/15/2028
	19679R	NJ	5			COLORADO WTR RES & PWR DEV REV		502,500	107,323	536,615	500,000	502,266	(104)		5.900	5.871	MS	9,833	29,500	10/25/2010	09/01/2035
	210295	DF	5			CONSOLIDATED WYO MUNICPL ELECT PWR REV		503,750	115,055	575,275	500,000	503,240	(197)		6.704	6.654	JD	2,755	33,520	07/12/2010	06/01/2030
	223777	CM	3			COWLITZ CNTY WASH PUB UTIL DIST REV		505,250	113,410	567,050	500,000	504,188	(375)		6.188	6.124	MS	10,313	30,940	03/17/2010	09/01/2025
	259226	BQ	0			DOUGLAS CNTY NE		225,000	113,129	254,540	225,000	225,000			7.340	7.340	JJ	16,515	12,090	12/09/2010	07/01/2028
	259226	BS	6			DOUGLAS CNTY NE		275,000	105,725	290,744	275,000	275,000			5.010	5.010	JJ	6,888	13,778	12/09/2010	07/01/2017
	283734	MX	6			EL PASO TX BABS B		250,000	117,161	292,903	250,000	250,000			6.163	6.163	FA	5,825	15,408	09/25/2009	08/15/2034
	299461	NL	3			EVANSVILLE IND SEWER WKS REV BNDS		500,000	114,552	572,760	500,000	500,000			6.500	6.500	JJ	16,050	32,500	12/01/2010	07/01/2031
	31200C	AM	8			FAU FIN CORP FLA CAP IMPT REV 2010A		306,750	113,163	339,489	300,000	305,744	(355)		7.439	7.275	JJ	11,158	22,317	03/04/2010	07/01/2030
	317747	DQ	3			FINDLAY OHIO CITY SCH DIST GO		500,000	112,382	561,910	500,000	500,000			6.250	6.250	JD	2,604	31,250	02/11/2010	12/01/2037
	341507	ZN	4			FLORIDA ST BRD ED LOTTERY REV		250,000	117,322	293,305	250,000	250,000			6.041	6.041	JJ	7,551	15,103	03/11/2010	07/01/2025
	34157P	AV	6			FLORIDA ST INTL UNIV PKG FAC REV		583,731	115,484	658,259	570,000	581,697	(763)		6.500	6.347	JJ	18,125	37,050	05/05/2010	07/01/2029
	34281P	LD	3			FLORIDA ST GOVERNMENTAL UTIL REV		507,000	113,439	567,195	500,000	506,171	(368)		6.348	6.260	AO	7,913	31,740	10/05/2010	10/01/2030
	358240	FB	0			FRESNO CALIF WTR SYS REV		489,375	111,225	556,125	500,000	491,006	559		6.500	6.641	JD	2,708	32,500	02/03/2010	06/01/2030
	373109	BM	8			GEORGETOWN UNIV D C REV		532,750	119,105	595,525	500,000	519,104	(3,639)		7.220	6.776	AO	9,025	36,100	04/09/2009	04/01/2019
	385478	EV	0			GRAND FORKS ND PUB S/D		200,000	114,514	229,028	200,000	200,000			6.000	6.000	FA	4,997	12,000	12/29/2010	08/01/2028
	438670	VK	4			HONOLULU HAWAII CITY & CNTY GO SER E		306,393	113,524	340,572	300,000	305,570	(291)		6.300	6.169	MS	6,300	18,900	03/23/2010	09/01/2033
	442331	QM	9			HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/		1,233,390	125,042	1,250,420	1,000,000	1,230,319	(3,071)		6.290	5.100	MS	20,266		10/04/2012	03/01/2032
	452024	GT	3			ILLINOIS MUN ELEC AGY PWR SUPPLY REV		552,690	120,162	600,810	500,000	547,750	(2,195)		6.832	6.181	FA	14,126	34,160	10/14/2010	02/01/2035
	45528S	5R	3			INDIANAPOLIS IND LOC PUB IMPT REV		500,000	125,641	628,205	500,000	500,000			5.966	5.966	JJ	13,555	29,830	03/04/2010	01/15/2030
	469487	BW	1			JACKSONVILLE FL BAB		250,000	115,026	287,565	250,000	250,000			6.259	6.259	AO	3,901	15,648	09/25/2009	10/01/2030
	478718	E4	7			JOHNSON CNTY KS UNI SCH DIST 233 A		501,900	117,062	585,310	500,000	501,573	(127)		5.300	5.280	MS	8,785	26,500	06/09/2010	09/01/2026
	483854	FJ	9			KANE COOK & DU PAGE CNTYS ILL GO SER C		250,000	115,514	288,785	250,000	250,000			6.000	6.000	JD	658	15,000	12/09/2009	12/15/2034

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485260 BH 5	KANSAS GAS & ELECTRIC CO SENIOR DEB SER.....		..	..	..1	334,106	110.285	330,618	299,785	307,180		(3,947)			5.647	5.067	MS.....	4,313	43,820	05/17/2010	03/29/2021
485260 BH 5	KANSAS GAS & ELECTRIC CO SENIOR DEB SER.....		..	..	..1	446,624	110.285	459,049	416,238	441,560		(3,376)			5.647	5.263	MS.....	5,989		07/11/2011	03/29/2021
485429 AU 8	KANSAS ST DEV FIN AUTH REV.....		..	..	..1	450,000	109.501	492,755	450,000	450,000					6.100	6.100	MN.....	4,575	27,450	07/09/2010	05/01/2030
489710 QC 0	KENNEWICK WASH GO TXBL SER B.....		..	..	..1	703,752	109.654	767,578	700,000	703,192		(198)			6.173	6.140	JD.....	3,552	43,211	03/18/2010	12/01/2030
489890 KB 8	KENOWA HILLS MICH PUB SCHS GO.....		..	..	..1	400,000	110.151	440,604	400,000	400,000					6.375	6.375	MN.....	4,250	25,500	06/23/2010	05/01/2026
491501 CX 8	KENTUCKY ST MUN PWR AGY PWR REV.....		..	..	..1	500,000	113.915	569,575	500,000	500,000					6.040	6.040	MS.....	10,012	30,200	05/05/2010	09/01/2026
498530 5U 4	KLEIN TEX INDPT SCH DIST GO.....		..	..	..1	365,000	118.593	432,864	365,000	365,000					5.760	5.760	FA.....	8,755	21,024	05/18/2010	08/01/2030
516823 N2 3	LAREDO TEX GOV TAX & REV 2009 B.....		..	..	..1	500,000	116.384	581,920	500,000	500,000					6.366	6.366	FA.....	12,025	31,830	09/23/2009	02/15/2029
517840 S5 4	LAS VEGAS VALY NEV WTR DIST REV GO 2009C.....		..	..	..1	529,585	131.293	656,465	500,000	526,440		(1,020)			7.013	6.621	JD.....	2,882	35,065	12/23/2009	06/01/2039
542690 W4 0	LONG ISLAND PWR AUTH N Y ELEC REV.....		..	..	..1	300,000	111.780	335,340	300,000	300,000					5.100	5.100	MN.....	2,515	15,300	06/03/2010	05/01/2021
546589 QW 5	LOUISVILLE & JEFFERSON CNTY KY REV.....		..	..	..1	482,190	127.061	635,305	500,000	483,981		614			5.980	6.201	MN.....	3,768	29,900	02/22/2010	05/15/2040
561851 GP 5	MANTEE UTILS TXB.....		..	..	..1	200,000	112.246	224,492	200,000	200,000					5.048	5.048	AO.....	2,517	10,096	12/21/2010	10/01/2017
567609 CU 4	MARIEMONT OHIO CITY SCH DIST GO.....		..	..	..1	366,170	109.747	384,115	350,000	364,598		(674)			6.200	5.926	JD.....	1,784	21,700	09/01/2010	12/01/2035
584556 DZ 4	UNIV OF MISS MED CTR BLDG CORP.....		..	..	..1	460,473	113.083	503,219	445,000	458,569		(737)			6.692	6.467	JD.....	2,481	29,779	06/28/2010	06/01/2032
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO.....		..	..	..1	683,658	108.911	773,268	710,000	691,179		1,070			5.460	5.670	AO.....	9,665	39,585	05/24/2010	10/01/2036
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009.....		..	..	..1	503,125	114.294	571,470	500,000	502,618		(165)			6.790	6.748	JJ.....	17,022	67,900	12/11/2009	01/01/2029
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009.....		..	..	..1	509,765	114.294	571,470	500,000	508,180		(514)			6.790	6.660	JJ.....	16,275		12/18/2009	01/01/2029
607114 U5 2	MOBILE ALA SER 2009B GO.....		..	..	..1	502,915	111.160	555,800	500,000	502,465		(146)			6.085	6.050	FA.....	16,275	30,425	12/03/2009	02/15/2030
63165T BR 5	NASSAU CNTY N Y SER I GO.....		..	..	..1	501,770	112.308	561,540	500,000	501,483		(93)			6.100	6.078	AO.....	7,604	30,500	12/04/2009	10/01/2029
64711N NN 1	NEW MEXICO FIN AUTH REV.....		..	..	..1	250,000	117.507	293,768	250,000	250,000					6.080	6.080	JD.....	1,249	15,200	08/12/2010	06/01/2030
64966H 4L 1	NEW YORK N Y GO.....		..	..	..1	501,265	117.008	585,040	500,000	501,123		(63)			5.817	5.802	AO.....	7,251	29,085	10/12/2010	10/01/2031
64966J AS 5	NEW YORK CITY SER F1.....		..	..	..1	200,000	123.220	246,440	200,000	200,000					6.646	6.646	JD.....	1,092	13,292	12/15/2010	12/01/2031
65364U AB 2	NIAGARA MOHAWK POWER CORP SENIOR NT SER.....		..	..	..1	750,000	99.439	745,793	750,000	750,000					2.721	2.721	MN.....	1,845		11/28/2012	11/28/2022
658203 L2 8	NORTH CAROLINA MUN PWR AGY REV.....		..	..	..1	509,325	119.923	599,615	500,000	507,912		(424)			6.184	6.071	JJ.....	15,460	30,920	09/16/2009	01/01/2032
658203 W2 6	NORTH CAROLINA POWER AGENCY.....		..	..	..1	504,750	100.950	504,750	500,000	504,729		(21)			3.922	3.885	JJ.....	1,089		12/11/2012	01/01/2032
665250 BX 3	NORTHERN ILL MUN PWR AGY.....		..	..	..1	200,000	129.126	258,252	200,000	200,000					7.620	7.620	JJ.....	7,589	38,100	12/01/2010	01/01/2030
665250 BX 3	NORTHERN ILL MUN PWR AGY.....		..	..	..1	303,000	129.126	387,378	300,000	302,671		(158)			7.620	7.545	JJ.....	11,461		12/03/2010	01/01/2030
680616 VC 0	OLENTANGY LOC SCH DIST OHIO GO.....		..	..	..1	665,000	116.709	776,115	665,000	665,000					6.110	6.110	JD.....	3,340	40,632	03/24/2010	12/01/2033
686430 EX 3	ORLANDO FLA CMNTY REDEV AGY TAX REV.....		..	..	..1	314,871	113.318	339,954	300,000	313,461		(513)			7.784	7.416	MS.....	7,741	23,352	04/22/2010	09/01/2040
690477 DG 6	OVIEDO FLA UTIL REV BDS TAXBLE.....		..	..	..1	383,532	107.534	430,136	400,000	384,964		716			5.863	6.115	AO.....	5,863	23,452	01/12/2011	10/01/2035
702282 LQ 5	PASADENA CALIF UNI SCH DIST GO.....		..	..	..1	500,000	121.425	607,125	500,000	500,000					6.993	6.993	FA.....	14,561	34,965	09/02/2009	08/01/2029
702541 GQ 0	PASCO CNTY FLA WTR & SWR REV.....		..	..	..1	500,000	113.992	569,960	500,000	500,000					6.160	6.160	AO.....	7,679	30,800	09/03/2009	10/01/2019
70338J AB 0	PATRIOTS ENERGY GROUP S C GAS.....		..	..	..1	541,035	114.570	572,850	500,000	536,536		(2,160)			7.409	6.847	JD.....	3,045	37,045	12/02/2010	06/01/2030
707487 FR 0	PENN HILLS PA SCH DIST TAXABLE.....		..	..	..1	401,452	116.222	464,888	400,000	401,197		(76)			6.100	6.078	AO.....	6,083	24,400	09/22/2009	10/01/2029
71323M DE 9	PEORIA ILL PUB BLDG COMMN SCH CL C.....		..	..	..1	305,307	117.910	353,730	300,000	304,284		(332)			6.240	6.132	JD.....	1,539	18,720	12/21/2009	12/01/2026
729212 MS 6	PLUM BORO PA SCH DIST GO.....		..	..	..1	402,500	108.959	435,836	400,000	402,205		(104)			6.445	6.405	MS.....	7,557	25,780	03/01/2010	03/15/2035
733845 GH 8	PORT CLINTON OHIO CITY SCH DIST GO.....		..	..	..1	501,770	112.791	563,955	500,000	501,512		(89)			6.050	6.029	JD.....	2,486	30,250	02/11/2010	12/01/2031
744499 AP 9	PUBLIC SVC CO NEW MEXICO SENIOR NT.....		..	..	..2	594,300	121.380	606,900	500,000	575,964		(15,717)			7.950	6.689	MN.....	5,010	39,750	11/09/2011	05/15/2018
744533 BL 3	PUBLIC SERVICE CO OKLA SENIOR NT SER I.....		..	..	..2	248,115	114.738	286,845	250,000	248,534		209			4.400	4.433	FA.....	4,581	11,000	01/13/2011	02/01/2021
76222R HT 2	RHODE ISLAND ST & PROVIDENCE GO.....		..	..	..1	303,000	115.052	345,156	300,000	302,579		(158)			6.098	6.038	AO.....	4,561	18,294	05/13/2010	04/01/2030
786005 PN 2	SACRAMENTO CALIF MUN UTIL DIST REV.....		..	..	..1	506,570	123.288	616,440	500,000	505,891		(263)			6.156	6.076	MN.....	3,879	30,780	07/29/2010	05/15/2036
790697 BM 7	ST JOSEPH MICH PUB SCHS BLDG BNDS.....		..	..	..1	500,000	108.073	540,365	500,000	500,000					6.330	6.330	MN.....	5,203	31,650	06/17/2010	05/01/2027

E10.5

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79765R SU 4	SAN FRANCISCO CALIF CITY & CNTY REV.....				.1FE	500,000	119.841	599,205	500,000	500,000					5.500	5.500	MN.....	4,521	27,500	06/17/2010	11/01/2025
799017 GA 0	SAN MATEO CALIF UN HIGH SCH DIST GO.....				.1FE	500,000	115.316	576,580	500,000	500,000					6.733	6.733	MS.....	11,160	33,665	02/17/2010	09/01/2034
800618 AF 7	SANFORD N C ENTERPRISE SYS REV.....			1	.1FE	519,555	115.929	579,645	500,000	517,382		(1,086)		6.668	6.417	JD.....	2,740	33,340	01/20/2011	06/01/2030	
802385 LF 9	SANTA MONICA CALIF CMNTY COLLEGE GO.....			1	.1FE	506,080	116.423	582,115	500,000	505,309		(264)		6.763	6.682	FA.....	14,082	33,815	02/10/2010	08/01/2034	
812643 GE 8	SEATTLE WASH MUN LT PWR REV TAXB IMPT.....				.1FE	400,000	117.752	471,008	400,000	400,000				5.750	5.750	FA.....	9,578	23,000	02/08/2011	02/01/2027	
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV.....				.1FE	504,500	119.588	597,940	500,000	503,829		(237)		6.243	6.187	FA.....	12,999	62,430	03/19/2010	08/01/2030	
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV.....				.1FE	500,000	119.588	597,940	500,000	500,000				6.243	6.243	FA.....	12,999		03/24/2010	08/01/2030	
906347 TH 2	UNION CNTY N J IMPT AUTH REV.....				.1FE	303,843	116.513	349,539	300,000	303,447		(213)		6.400	6.319	JD.....	1,578	19,200	02/01/2011	12/01/2030	
91412F 7X 9	UNIVERSITY CALIF REV TXBL SER R.....			1	.1FE	504,000	116.314	581,570	500,000	503,400		(200)		6.270	6.220	MN.....	3,951	31,350	01/26/2010	05/15/2031	
914716 VF 9	UNIVERSITY N C CHARLOTTE REV SER 2009 B.....			1	.1FE	501,730	112.498	562,490	500,000	501,449		(91)		6.047	6.026	AO.....	7,538	30,235	12/03/2009	04/01/2029	
958792 CD 3	WESTERN NASSAU CNTY N Y WTR AUTH REV.....				.1FE	407,320	113.572	448,609	395,000	404,900		(880)		6.007	5.825	AO.....	5,916	23,728	04/23/2010	04/01/2025	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					42,031,777	XXX	47,549,863	41,186,023	41,917,596	0	(51,090)	0	XXX	XXX	XXX		700,271	2,434,838	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					42,031,777	XXX	47,549,863	41,186,023	41,917,596	0	(51,090)	0	XXX	XXX	XXX		700,271	2,434,838	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
E10.6	001055 AF 9	AFLAC INC.....			.1FE	511,450	126.636	610,386	482,000	510,311		(1,052)		6.450	6.079	FA.....	11,745	31,089	12/29/2011	08/15/2040	
	001957 BD 0	AT&T CORP NOTES.....			.1FE	202,500	149.267	298,534	200,000	201,538		(86)		9.750	9.630	MN.....	2,044	16,000	11/26/2001	11/15/2031	
	008117 AD 5	AETNA INC DEBENTURES.....			.1FE	194,000	103.664	207,328	200,000	199,978		316		6.750	6.959	MS.....	3,975	54,000	11/24/1993	09/15/2013	
	008117 AD 5	AETNA INC DEBENTURES.....			.1FE	97,017	103.664	103,664	100,000	99,988		157		6.750	6.958	MS.....	1,988		12/02/1993	09/15/2013	
	008117 AD 5	AETNA INC DEBENTURES.....			.1FE	97,330	103.664	103,664	100,000	99,990		141		6.750	6.935	MS.....	1,988		12/22/1993	09/15/2013	
	008117 AD 5	AETNA INC DEBENTURES.....			.1FE	98,387	103.664	103,664	100,000	100,000		25		6.750	6.861	MS.....	1,988		01/21/1994	09/15/2013	
	008117 AD 5	AETNA INC DEBENTURES.....			.1FE	87,771	103.664	103,664	100,000	100,000		193		6.750	7.690	MS.....	1,987		04/15/1994	09/15/2013	
	008117 AD 5	AETNA INC DEBENTURES.....			.1FE	85,161	103.664	103,664	100,000	99,939		824		6.750	7.926	MS.....	1,988		07/28/1994	09/15/2013	
	008117 AD 5	AETNA INC DEBENTURES.....			.1FE	91,930	103.664	103,664	100,000	100,000		116		6.750	7.343	MS.....	1,987		06/26/1995	09/15/2013	
	011842 SH 5	ALASKA ST INTL ARPTS REV.....		1	.1FE	407,276	110.591	442,364	400,000	406,569		(303)		6.284	6.172	AO.....	6,267	25,136	09/16/2010	10/01/2035	
	012873 AK 1	ALBERTA ENERGY CO LTD YANKEE NT.....			.2FE	590,205	129.988	649,940	500,000	586,864		(3,341)		7.375	6.248	MN.....	6,062	18,943	05/01/2012	11/01/2031	
	016900 AC 6	ALLEGHENY LUDLUM CONV.....			.2FE	297,492	119.866	359,598	300,000	298,666		119		6.950	7.009	JD.....	914	77,145	03/20/2003	12/15/2025	
	016900 AC 6	ALLEGHENY LUDLUM CONV.....			.2FE	156,000	119.866	191,786	160,000	157,857		190		6.950	7.128	JD.....	487		04/08/2003	12/15/2025	
	016900 AC 6	ALLEGHENY LUDLUM CONV.....			.2FE	397,500	119.866	479,464	400,000	397,917		179		6.950	6.994	JD.....	1,219		09/17/2010	12/15/2025	
	016900 AC 6	ALLEGHENY LUDLUM CONV.....			.2FE	285,250	119.866	299,665	250,000	280,957		(2,712)		6.950	6.091	JD.....	762		06/03/2011	12/15/2025	
	017175 AB 6	ALLEGHANY CORP SENIOR NT.....			.2FE	540,750	111.489	557,445	500,000	536,384		(4,366)		5.625	5.201	MS.....	8,281	28,125	04/19/2012	09/15/2020	
	017175 AB 6	ALLEGHANY CORP SENIOR NT.....			.2FE	544,000	111.489	557,445	500,000	540,333		(3,667)		5.625	5.170	MS.....	8,281		06/20/2012	09/15/2020	
	017175 AC 4	ALLEGHANY CORP SENIOR BD.....			.2FE	249,745	109.535	273,838	250,000	249,745				4.950	4.955	JD.....	138	6,222	06/26/2012	06/27/2012	
	018490 AM 4	ALLERGAN INC.....			.1FE	686,371	115.111	805,777	700,000	695,457		2,271		5.750	5.864	AO.....	10,035	40,250	01/26/2009	04/01/2016	
	01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29.....			.1FE	489,954	111.012	486,208	437,978	484,757		(5,301)		5.546	4.958	JD.....	66	42,007	01/25/2012	12/31/2023	
	018805 20 0	ALLIANZ SE UNDATED 8.375% SUB CALL BNDS.....		1	.1FE	500,000	25.625	128,125	500,000	500,000				8.375	8.375	MS.....	41,875		06/03/2008	12/31/2110	
	01959E AA 6	ALLIED WORLD ASSURANCE CO HLDGS SENIOR N.....			.2FE	578,685	118.152	590,760	500,000	559,014		(19,671)		7.500	6.480	FA.....	15,616	18,750	04/18/2012	08/01/2016	
	020002 AC 5	ALLSTATE CORP DEBS.....			.1FE	91,061	103.236	103,236	100,000	99,962		497		7.500	8.236	JD.....	329	7,500	09/22/1994	06/15/2013	
	020039 AE 3	ALLTEL CORP DEBS.....		1	.1FE	246,600	118.739	284,974	240,000	241,650		(825)		7.000	6.813	MS.....	4,925	16,800	01/05/2007	03/15/2016	
	02153L AA 2	ALTERRA FINANCE LLC SENIOR BD DTD 09/27/.....			.2FE	537,550	115.328	576,640	500,000	534,421		(3,129)		6.250	5.813	MS.....	7,899	15,625	06/26/2012	09/30/2020	
	02580E CN 1	AMERICAN EXPRESS BK FSB MED TERM NTS.....			.1FE	484,750	101.491	507,455	500,000	500,000		2,224		5.500	5.673	AO.....	5,729	27,500	08/07/2008	04/16/2013	
	0258M0 CW 7	AMERICAN EXPRESS CREDIT MTN.....			.1FE	484,150	101.843	509,215	500,000	500,000		2,311		5.875	6.067	MN.....	4,814	29,375	08/22/2008	05/02/2013	
	02639E NB 6	AMERICAN GENERAL FINANCE INCOME NTS.....			.5FE	300,000	98.563	295,689	300,000	300,000				6.000	6.000	AO.....	3,800	18,000	10/04/2007	10/15/2014	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
02639E NG 5	AMERICAN GENERAL FINANCE INCOME NOTES.....			.5FE	300,000	98.539	295,617	300,000	300,000					6.000	6.000	JD.....	800	18,000	12/03/2007	12/15/2014	
02639E PK 4	AMERICAN GENERAL FINL CORP INCOME NTS.....			.5FE	500,000	99.550	497,750	500,000	500,000					5.750	5.750	MON...	1,278	28,750	06/02/2008	06/15/2013	
026874 AX 5	AMERICAN INTL GROUP INC NT 144A.....			.2FE	282,933	110.608	331,824	300,000	295,497		2,844			5.050	5.355	AO.....	3,788	15,150	06/13/2008	10/01/2015	
02687Q DG 0	AMERICAN INTL GROUP MED TERM NOTES.....			.2FE	295,875	118.676	356,028	300,000	298,052		458			5.850	5.932	JJ.....	8,044	17,550	04/01/2008	01/16/2018	
02765U DX 9	AMERICAN MUN PWR OHIO INC REV.....			.1FE	887,920	125.514	1,104,523	880,000	886,950		(466)			6.849	6.788	FA.....	22,769	60,271	12/06/2010	02/15/2028	
030955 AN 8	AMERITECH CAPITAL FDG DEBS.....			.1FE	200,000	119.010	238,020	200,000	200,000					6.550	6.550	JJ.....	6,041	13,100	05/18/2004	01/15/2028	
037389 AV 5	AON CORP SENIOR NT.....			.2FE	510,280	105.298	526,490	500,000	504,283		(2,570)			3.500	3.429	MS.....	4,424	17,500	09/29/2010	09/30/2015	
039483 AK 8	ARCHER DANIELS MIDLAND CO DEBS.....			.1FE	100,000	101.128	101,128	100,000	100,000					7.125	7.125	MS.....	2,362	7,125	06/16/1993	03/01/2013	
04048R DS 2	ARIZONA STATE UNIV.....			.1FE	500,000	119.083	595,415	500,000	500,000					6.204	6.204	JJ.....	15,510	31,020	03/30/2010	07/01/2030	
042735 AL 4	ARROW ELECTRONICS INC.....			.2FE	197,360	117.958	235,916	200,000	199,387		147			6.875	6.967	JD.....	1,130	48,125	04/07/1999	06/01/2018	
042735 AL 4	ARROW ELECTRONICS INC.....			.2FE	94,750	117.958	117,958	100,000	98,713		292			6.875	7.256	JD.....	565		07/28/1999	06/01/2018	
042735 AL 4	ARROW ELECTRONICS INC.....			.2FE	161,884	117.958	235,916	200,000	188,287		2,382			6.875	6.894	JD.....	1,130		12/13/2001	06/01/2018	
042735 AL 4	ARROW ELECTRONICS INC.....			.2FE	200,000	117.958	235,916	200,000	200,000					6.875	6.875	JD.....	1,130		06/03/2003	06/01/2018	
04273W AB 7	ARROW ELECTRONICS INC SENIOR BD.....			.2FE	504,500	108.969	544,845	500,000	503,792		(500)			5.125	5.079	MS.....	8,495	25,625	08/17/2011	03/01/2021	
046003 JU 4	ASSOCIATES CORP.....			.1FE	196,400	121.326	242,652	200,000	199,133		200			6.950	7.077	MN.....	2,316	20,850	06/10/1999	11/01/2018	
046003 JU 4	ASSOCIATES CORP.....			.1FE	97,750	121.326	121,326	100,000	99,438		125			6.950	7.110	MN.....	1,159		08/03/1999	11/01/2018	
04621X AC 2	ASSURANT INC SENIOR NT.....			.2FE	315,882	104.334	313,002	300,000	306,618		(9,265)			5.625	5.342	FA.....	6,375	8,438	06/04/2012	02/15/2014	
046265 AF 1	ASTORIA FINANCIAL CORP SENIOR NT.....			.2FE	505,000	106.266	531,330	500,000	504,271		(729)			5.000	4.950	JD.....	833	12,500	06/19/2017		
046353 AB 4	ASTRAZENECA PLC FGN SR NT.....			.1FE	564,175	120.730	603,650	500,000	539,575		(12,835)			5.900	5.229	MS.....	8,648	29,500	02/10/2011	09/15/2017	
048825 BA 0	ATLANTIC RICHFIELD CO DEB.....			.1FE	577,500	132.961	664,805	500,000	564,583		(7,045)			8.250	7.143	FA.....	17,178	41,250	08/27/2010	02/01/2022	
053332 AF 9	AUTOZONE INC BONDS.....			.2FE	197,980	112.675	225,350	200,000	199,629		202			5.500	5.556	MN.....	1,405	11,000	11/04/2004	11/14/2015	
054303 AW 2	AVON PRODUCTS INC NOTE.....			.2FE	493,730	108.118	540,590	500,000	496,401		697			6.500	6.583	MS.....	10,774	32,500	03/02/2009	06/01/2019	
055450 AG 5	BHP FINANCE LTD.....			.1FE	199,500	119.097	238,194	200,000	199,939		29			7.250	7.268	MS.....	4,807	21,750	02/06/1998	03/01/2016	
055450 AG 5	BHP FINANCE LTD.....			.1FE	101,800	119.097	119,097	100,000	100,221		(106)			7.250	7.122	MS.....	2,403		04/23/1998	03/01/2016	
05569A AB 5	BP AMI LEASING INC NOTE SER 144A.....			.1FE	500,855	116.795	583,975	500,000	500,507		(95)			5.523	5.514	MN.....	4,010	27,615	05/20/2009	11/08/2019	
055921 AC 4	BMC SOFTWARE INC SENIOR BD.....			.2FE	496,160	101.963	509,815	500,000	496,231		71			4.500	4.535	JD.....	1,849		11/14/2012	12/01/2022	
055921 AC 4	BMC SOFTWARE INC SENIOR BD.....			.2FE	501,000	101.963	509,815	500,000	500,981		(19)			4.500	4.491	JD.....	1,849		11/20/2012	12/01/2022	
066365 BX 4	BANKERS TRUST N.Y. CORP.....			.2FE	198,000	111.323	222,646	200,000	199,869		111			7.500	7.576	MN.....	1,916	22,500	03/25/1996	11/15/2015	
066365 BX 4	BANKERS TRUST N.Y. CORP.....			.2FE	96,200	111.323	111,323	100,000	99,562		211			7.500	7.796	MN.....	959		07/29/1996	11/15/2015	
067383 AA 7	BARD C R INC NOTE.....			.1FE	261,250	133.116	332,790	250,000	258,731		(703)			6.700	6.411	JD.....	1,377	16,750	06/10/2009	12/01/2026	
06739G AE 9	BARCLAYS BANK PLC SUB NOTES 144A.....			.2FE	303,800	107.258	321,774	300,000	301,702		(475)			6.050	5.974	JD.....	1,343	18,150	04/01/2008	12/04/2017	
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB.....			.1FE	522,500	104.500	522,500	500,000	522,273		(227)			5.259	5.033	MN.....	8,399		09/27/2012	11/15/2046	
077340 EY 9	BEL AIRE KANS PUB BLDG COMMN REV.....			.1FE	261,750	107.954	269,885	250,000	260,608		(490)			6.824	6.518	MN.....	2,804	17,060	09/14/2010	05/01/2035	
079860 AK 8	BELLSOUTH CORP.....			.1FE	209,964	112.273	224,546	200,000	207,146		(356)			6.000	5.715	MN.....	1,512	12,000	02/03/2005	11/15/2034	
079867 AW 7	BELLSOUTH TELECOM INC.....			.1FE	313,157	119.261	357,783	300,000	308,132		(548)			6.375	6.107	JD.....	1,572	95,625	11/12/2003	06/01/2028	
079867 AW 7	BELLSOUTH TELECOM INC.....			.1FE	298,875	119.261	357,783	300,000	299,299		49			6.375	6.399	JD.....	1,572		05/11/2004	06/01/2028	
079867 AW 7	BELLSOUTH TELECOM INC.....			.1FE	300,000	119.261	357,783	300,000	300,000					6.375	6.375	JD.....	1,572		06/01/2004	06/01/2028	
079867 AW 7	BELLSOUTH TELECOM INC.....			.1FE	299,700	119.261	357,783	300,000	299,784		15			6.375	6.381	JD.....	1,572		06/05/2007	06/01/2028	
079867 AW 7	BELLSOUTH TELECOM INC.....			.1FE	295,125	119.261	357,783	300,000	296,486		244			6.375	6.480	JD.....	1,572		06/11/2007	06/01/2028	
084423 AS 1	BERKLEY W R CORP SENIOR NT.....			.2FE	501,250	108.091	540,455	500,000	501,134		(116)			4.625	4.613	MS.....	6,809	11,498	03/16/2012	03/15/2022	
096630 AC 2	BOARDWALK PIPELINES LP SENIOR BD.....			.2FE	500,680	100.136	500,680	500,000	500,669		(11)			3.380	3.375	FA.....	2,484		11/05/2012	02/01/2023	

E10.7

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
097023 AM 7	BOEING COMPANY.....				.1FE	110,805	138.401	138,401	100,000	106,045		(515)		7.250	6.543	JD	318	21,750	10/16/2003	06/15/2025		
097023 AM 7	BOEING COMPANY.....				.1FE	35,474	138.401	44,335	32,034	33,959		(177)		7.250	6.547	JD	102		10/16/2003	06/15/2025		
097023 AM 7	BOEING COMPANY.....				.1FE	110,320	138.401	138,401	100,000	105,775		(491)		7.250	6.572	JD	318		10/17/2003	06/15/2025		
097023 AM 7	BOEING COMPANY.....				.1FE	69,502	138.401	87,193	63,000	66,638		(310)		7.250	6.572	JD	200		10/17/2003	06/15/2025		
099599 AJ 1	BORDEN INC DEBS.....				.5FE	100,000	78.264	78,264	100,000	100,000				7.875	7.875	FA	2,977	7,875	01/21/1994	02/15/2023		
099724 AD 8	BORG WARNER AUTOMOTIVE INC.....				.2FE	93,250	130.316	130,316	100,000	97,844		375		8.000	8.579	AO	1,995	8,000	10/16/2000	10/01/2019		
116663 AC 9	BRUCE MANSFIELD UNIT 1 2 BOND SER 2007-1.....				.2FE	507,209	107.321	496,358	462,499	503,483		(3,766)		6.850	6.246	JD	2,604	32,447	04/20/2012	01/25/2022		
117043 AG 4	BRUNSWICK CORP.....				.4FE	198,660	101.000	202,000	200,000	199,330		48		7.125	7.173	FA	5,934	21,375	12/08/1998	08/01/2027		
117043 AG 4	BRUNSWICK CORP.....				.4FE	99,900	101.000	101,000	100,000	99,950		4		7.125	7.132	FA	2,967		12/14/1998	08/01/2027		
117068 DE 3	BRUNSWICK ENTERPRISE.....				.1FE	500,000	110.468	552,340	500,000	500,000				5.700	5.700	AO	7,105	28,500	06/25/2010	04/01/2026		
118230 AJ 0	BUCKEYE PARTNERS LP BOND.....				.2FE	777,600	104.224	781,680	750,000	776,738		(863)		4.888	4.715	FA	15,234		10/16/2012	02/01/2021		
121899 CD 8	BURLINGTON NORTHERN RAILROAD CO MTG SR K.....				.2FE	95,875	121.322	121,322	100,000	98,881		159		6.550	6.832	JJ	3,275	6,550	09/03/1993	01/01/2020		
12189P AH 5	BURLINGTON NORTHERN SANTA FE BOND.....				.1FE	460,370	113.500	439,236	386,992	400,703		(8,767)		7.908	6.648	JJ	14,111		02/04/2009	01/15/2020		
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST.....				.1FE	400,417	108.887	394,136	361,967	380,850		(3,845)		4.575	4.136	JJ	7,636	17,665	12/22/2010	01/15/2021		
124845 AF 5	CBS INC. SR. NOTES.....				.2FE	99,000	123.425	123,425	100,000	99,672		36		7.125	7.197	MN	1,171	7,125	03/01/1994	11/01/2023		
125509 AG 4	CIGNA CORPORATION.....				.2FE	99,233	134.433	134,433	100,000	99,756		26		8.300	8.364	JJ	3,827	8,300	01/11/1993	01/15/2023		
125509 AH 2	CIGNA CORPORATION NOTES.....				.2FE	197,000	129.417	258,834	200,000	199,047		103		7.650	7.766	MS	5,072	15,300	04/07/1993	03/01/2023		
126117 AE 0	CNA FINANCIAL CORP DEBS.....				.2FE	199,366	127.561	255,122	200,000	199,780		22		7.250	7.273	MN	1,852	76,125	11/17/1993	11/15/2023		
126117 AE 0	CNA FINANCIAL CORP DEBS.....				.2FE	99,000	127.561	127,561	100,000	99,653		34		7.250	7.323	MN	926		12/02/1993	11/15/2023		
126117 AE 0	CNA FINANCIAL CORP DEBS.....				.2FE	148,319	127.561	191,342	150,000	149,448		60		7.250	7.332	MN	1,390		02/18/1994	11/15/2023		
126117 AE 0	CNA FINANCIAL CORP DEBS.....				.2FE	200,000	127.561	255,122	200,000	200,000				7.250	7.250	MN	1,853		03/06/1998	11/15/2023		
126117 AE 0	CNA FINANCIAL CORP DEBS.....				.2FE	200,634	127.561	255,122	200,000	200,239		(26)		7.250	7.227	MN	1,853		09/08/1998	11/15/2023		
126117 AE 0	CNA FINANCIAL CORP DEBS.....				.2FE	200,000	127.561	255,122	200,000	200,000				7.250	7.250	MN	1,853		03/23/1999	11/15/2023		
126117 AH 3	CNA FINANCIAL.....				.2FE	198,320	120.455	240,910	200,000	199,640		88		6.950	7.009	JJ	6,403	69,500	02/06/1998	01/15/2018		
126117 AH 3	CNA FINANCIAL.....				.2FE	197,900	120.455	240,910	200,000	199,550		111		6.950	7.024	JJ	6,436		02/13/1998	01/15/2018		
126117 AH 3	CNA FINANCIAL.....				.2FE	98,227	120.455	120,455	100,000	99,621		93		6.950	7.075	JJ	3,218		05/04/1998	01/15/2018		
126117 AH 3	CNA FINANCIAL.....				.2FE	198,000	120.455	240,910	200,000	199,571		105		6.950	7.020	JJ	6,436		09/03/1998	01/15/2018		
126117 AH 3	CNA FINANCIAL.....				.2FE	268,074	120.455	361,365	300,000	291,686		1,995		6.950	7.778	JJ	9,554		03/28/2001	01/15/2018		
12612W AB 0	CNF CONWAY NATIONAL FREIGHT.....				.2FE	307,125	106.425	319,275	300,000	306,927		(198)		6.700	6.545	MN	3,304	10,050	06/05/2012	05/01/2034		
126168 AB 9	CRA FINANCE USA.....				.1FE	250,000	104.959	262,398	250,000	250,000				7.125	7.125	JD	1,464	17,813	03/08/1999	12/01/2013		
12626P AL 7	CRH AMERICA INC SENIOR BD.....				.2FE	264,780	110.519	276,298	250,000	262,727		(1,642)		5.750	5.429	JJ	6,628	14,375	09/01/2011	01/15/2021		
126408 AM 5	CSX CORPORATION DEB.....				.2FE	99,940	139.337	139,337	100,000	99,983		2		8.625	8.630	MN	1,087	8,625	05/29/1992	05/15/2022		
126650 BP 4	CVS CAREMARK CORP BOND SER 2006.....				.2FE	719,664	116.919	791,438	676,911	707,333		(2,900)		6.036	5.677	JD	2,235		09/03/2010	12/10/2028		
126650 BP 4	CVS CAREMARK CORP BOND SER 2006.....				.2FE	361,114	116.919	444,017	379,764	362,955		1,185		6.036	6.348	JD	1,319		06/07/2011	12/10/2028		
136380 AB 8	CANADIAN NATL RY CO FING PASS THRU TRS.....				.1FE	180,645	116.275	226,463	194,765	192,264		882		7.195	7.757	AU	13,893	13,893	12/30/1999	01/02/2016		
14043Z AA 0	CAPITAL POWER L P FGN MED TERM NT.....			C	.2FE	390,211	103.203	392,171	380,000	389,117		(1,094)		5.276	5.138	MN	2,472	20,060	04/04/2012	11/16/2020		
141781 AX 2	CARGILL INC.....				.1FE	483,750	120.716	603,580	500,000	492,262		2,321		6.000	6.202	MN	2,795	30,000	05/05/2009	11/27/2017		
141784 DG 0	CARGILL INC MED TERM NT SER 144A.....				.1FE	975,540	100.286	1,002,860	1,000,000	1,000,000		680		5.200	5.330	JJ	22,967	52,000	02/04/2009	01/22/2013		
143658 AF 9	CARNIVAL CRUISE LINES.....				.2FE	98,610	121.994	121,994	100,000	99,518		48		7.200	7.301	AO	1,795	7,200	11/16/1993	10/01/2023		
145352 AY 6	CARROLLTON GA REDEV AUTH REV.....				.1FE	500,000	114.566	572,830	500,000	500,000				5.124	5.124	AO	6,387	25,625	08/11/2010	04/01/2025		
14916R AC 8	CATHOLIC HEALTH INITIATIVES DEB.....				.1FE	199,468	101.409	202,818	200,000	199,483		15		2.950	2.958	MN	970		10/31/2012	11/01/2022		
165069 AS 4	CHES & POT TEL MD.....				.1FE	198,500	101.700	203,400	200,000	199,300		75		7.150	7.204	MN	2,351	35,750	05/14/2002	05/01/2023		

E10.8

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
165069 AS 4	CHES & POT TEL MD.....		..	..	..1FE	200,000	101.700	203,400	200,000	200,000					7.150	7.150	MN.....	2,351		10/16/2002	05/01/2023
165069 AS 4	CHES & POT TEL MD.....		..	..	..1FE	108,750	101.700	101,700	100,000	104,260		(461)			7.150	6.575	MN.....	1,175		04/17/2003	05/01/2023
167725 AF 7	CHICAGO ILL TRANSIT AUTH TRANS REV.....		..	..	..1FE	544,375	120.523	602,615	500,000	540,805		(1,530)			6.899	6.337	JD.....	2,835	34,495	09/22/2010	12/01/2040
172062 AE 1	CINCINNATI FINL CORP.....		..	..	..2FE	205,214	116.084	232,168	200,000	203,761		(180)			6.125	5.969	MN.....	2,014	27,563	12/23/2004	11/01/2034
172062 AE 1	CINCINNATI FINL CORP.....		..	..	..2FE	266,263	116.084	290,210	250,000	265,617		(645)			6.125	5.751	MN.....	2,437		03/05/2012	11/01/2034
17248R AJ 5	CINGULAR WIRELESS.....		..	..	..1FE	276,750	136.927	410,781	300,000	285,331		830			7.125	7.724	JD.....	937	21,375	09/18/2002	12/15/2031
180848 FR 9	CLARK CNTY NEV GO TXBL SER A.....		..	..	..1FE	413,276	122.222	488,888	400,000	411,180		(699)			6.554	6.343	JJ.....	13,108	26,216	01/19/2010	07/01/2030
20030N AF 8	COMCAST CORP.....		..	..	..2FE	534,435	118.500	534,435	451,000	534,119		(316)			5.650	4.768	JD.....	1,012		12/28/2012	06/15/2035
202795 FM 7	COMMONWEALTH EDISON 1ST MTG.....		..	..	..1FE	197,734	103.187	206,374	200,000	199,992		119			7.500	7.586	JJ.....	7,499	15,000	07/07/1993	07/01/2013
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT.....		..	..	..2FE	547,450	116.362	581,810	500,000	533,610		(7,908)			6.500	5.937	MS.....	9,527	81,250	04/12/2011	03/15/2018
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT.....		..	..	..2FE	555,355	116.362	581,810	500,000	539,979		(9,226)			6.500	5.852	MS.....	9,527		05/20/2011	03/15/2018
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT.....		..	..	..2FE	273,595	116.362	290,905	250,000	268,352		(3,933)			6.500	5.939	MS.....	4,764		09/02/2011	03/15/2018
205887 AR 3	CONAGRA FOOD INC.....		..	..	..2FE	760,256	127.395	891,765	700,000	753,979		(3,766)			7.000	6.445	AO.....	12,216	49,000	05/09/2011	10/01/2028
205887 AX 0	CONAGRA FOODS INC NOTE.....		..	..	..2FE	302,500	137.227	343,068	250,000	298,125		(2,917)			8.250	6.818	MS.....	6,046	20,625	07/06/2011	09/15/2030
208251 AE 8	CONOCO INC SENIOR NT.....		..	..	..1FE	518,270	140.784	703,920	500,000	514,584		(962)			6.950	6.705	AO.....	7,331	34,750	03/06/2009	04/15/2029
210295 DD 0	CONSOLIDATED WYO MUNICIPALITIES REV.....		..	..	..1FE	422,000	114.700	458,800	400,000	419,785		(917)			6.854	6.497	JD.....	2,253	27,416	08/19/2010	06/01/2035
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-4.....		..	..	..2FE	497,500	105.748	528,740	500,000	497,670		170			4.150	4.171	AO.....	4,611	11,470	04/10/2012	04/11/2024
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2.....		..	..	..2FE	498,555	115.500	506,225	438,290	491,524		(7,175)			7.250	6.374	MN.....	4,440	16,344	06/12/2012	05/10/2018
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-1.....		..	..	..2FE	465,243	108.873	519,511	477,172	467,010		1,344			4.750	4.872	JJ.....	10,640	23,521	09/16/2011	01/12/2021
216831 AB 3	COOPER TIRE & RUBR CO.....		..	..	..4FE	93,000	103.500	103,500	100,000	96,266		280			7.625	8.199	MS.....	2,235	83,875	05/02/2001	03/15/2027
216831 AB 3	COOPER TIRE & RUBR CO.....		..	..	..4FE	195,750	103.500	207,000	200,000	197,720		170			7.625	7.791	MS.....	4,471		06/12/2001	03/15/2027
216831 AB 3	COOPER TIRE & RUBR CO.....		..	..	..4FE	194,860	103.500	207,000	200,000	197,241		206			7.625	7.826	MS.....	4,471		06/28/2001	03/15/2027
216831 AB 3	COOPER TIRE & RUBR CO.....		..	..	..4FE	195,040	103.500	207,000	200,000	197,305		198			7.625	7.819	MS.....	4,471		08/20/2001	03/15/2027
216831 AB 3	COOPER TIRE & RUBR CO.....		..	..	..4FE	197,200	103.500	207,000	200,000	198,469		112			7.625	7.733	MS.....	4,471		09/06/2001	03/15/2027
216831 AB 3	COOPER TIRE & RUBR CO.....		..	..	..4FE	194,800	103.500	207,000	200,000	197,157		208			7.625	7.829	MS.....	4,471		09/10/2001	03/15/2027
216831 AE 7	COOPER TIRE & RUBR CO.....		..	..	..4FE	195,740	112.851	225,702	200,000	198,836		237			8.000	8.174	JD.....	701	56,000	01/03/2000	12/15/2019
216831 AE 7	COOPER TIRE & RUBR CO.....		..	..	..4FE	183,000	112.851	225,702	200,000	194,916		1,000			8.000	8.743	JD.....	701		02/21/2001	12/15/2019
216831 AE 7	COOPER TIRE & RUBR CO.....		..	..	..4FE	200,000	112.851	225,702	200,000	200,000					8.000	8.000	JD.....	701		03/16/2001	12/15/2019
216831 AE 7	COOPER TIRE & RUBR CO.....		..	..	..4FE	97,625	112.851	112,851	100,000	99,266		140			8.000	8.195	JD.....	351		04/17/2001	12/15/2019
219350 AE 5	CORNING INC DEBS.....		..	..	..1FE	177,500	104.035	208,070	200,000	200,000		375			6.750	7.606	MS.....	3,958	13,500	03/12/2002	09/15/2013
22404Q AF 5	COX COMMUNICATIONS I.....		..	..	..2FE	162,050	118.944	208,152	175,000	171,330		863			6.850	7.397	JJ.....	5,527	11,988	04/15/2002	01/15/2018
224050 AE 4	COX ENTERPRISES INC.....		..	..	..2FE	187,840	125.105	250,210	200,000	193,474		486			7.350	7.826	JJ.....	6,775	14,750	06/28/2001	07/15/2027
231021 AJ 5	CUMMINS ENGINE INC.....		..	..	..1FE	294,000	136.450	409,350	300,000	296,997		214			7.125	7.270	MS.....	7,086	21,375	01/29/1999	03/01/2028
23311R AE 6	DCP MIDSTREAM LLC SENIOR BD SER 144A.....		..	..	..2FE	811,335	105.838	793,785	750,000	809,418		(1,917)			4.750	4.391	MS.....	8,979		10/16/2012	09/30/2021
237194 AB 1	DARDEN RESTAURANTS INC DEBS.....		..	..	..2FE	192,586	113.349	226,698	200,000	198,632		530			7.125	7.399	FA.....	5,900	14,250	08/07/2001	02/01/2016
238676 DM 9	DAVIE FLA WTR & SWR REV.....		..	..	..1FE	515,500	121.491	607,455	500,000	512,824		(1,107)			6.062	5.880	AO.....	7,557	30,310	08/05/2010	10/01/2025
24240V AE 1	DEAN WITTER DISCOVER & CO DEB.....		..	..	..1FE	97,607	104.639	104,639	100,000	99,992		126			6.750	6.915	AO.....	1,424	33,750	11/17/1993	10/15/2013
24240V AE 1	DEAN WITTER DISCOVER & CO DEB.....		..	..	..1FE	96,774	104.639	104,639	100,000	99,988		170			6.750	6.975	AO.....	1,424		12/02/1993	10/15/2013
24240V AE 1	DEAN WITTER DISCOVER & CO DEB.....		..	..	..1FE	96,497	104.639	104,639	100,000	99,986		184			6.750	6.995	AO.....	1,424		12/02/1993	10/15/2013
24240V AE 1	DEAN WITTER DISCOVER & CO DEB.....		..	..	..1FE	97,330	104.639	104,639	100,000	99,990		141			6.750	6.935	AO.....	1,424		12/23/1993	10/15/2013
24240V AE 1	DEAN WITTER DISCOVER & CO DEB.....		..	..	..1FE	92,000	104.639	104,639	100,000	100,000		126			6.750	7.337	AO.....	1,424		03/17/1994	10/15/2013
244199 AU 9	DEERE & COMPANY.....		..	..	..1FE	194,852	145.129	290,258	200,000	198,535		177			8.500	8.725	JJ.....	8,105	17,000	05/05/1992	01/09/2022

E10.9

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
247025 AE 9	DELL COMPUTER CORP DEB.....				.1FE	467,760	121.110	605,550	500,000	474,775		1,791		7.100	7.589	AO	7,489	71,000		02/13/2009	04/15/2028
247025 AE 9	DELL COMPUTER CORP DEB.....				.1FE	531,675	121.110	605,550	500,000	525,663		(1,760)		7.100	6.677	AO	7,489			08/19/2009	04/15/2028
24710X AV 0	DELMARVA PWR & LT CO NTS.....				.2FE	75,380	117.165	92,560	79,000	78,035		241		6.810	7.137	AO	1,223	5,380		01/29/2002	01/09/2018
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012.....				.2FE	509,000	107.152	535,760	500,000	508,357		(643)		4.750	4.666	MN	3,514	8,181		07/13/2012	05/07/2020
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A.....				.2FE	461,283	110.431	477,748	432,622	457,700		(3,764)		5.300	4.971	AO	4,837	12,335		04/12/2012	04/15/2019
25271C AK 8	DIAMOND OFFSHORE DRILLING INC SENIOR NT.....				.1FE	562,705	123.722	618,610	500,000	547,775		(8,958)		5.888	5.232	MN	4,839	29,375		05/19/2011	05/01/2019
254010 AA 9	DIGNITY HEALTH SENIOR DEB.....				.1FE	398,528	99.632	398,528	400,000	398,569		41		3.125	3.137	MN	2,055			10/18/2012	11/01/2022
259561 PT 9	DOUGLAS CNTY WASH PUB UTIL DIST REV.....				.1FE	507,500	113.874	569,370	500,000	506,546		(395)		5.245	5.167	MS	8,694	26,225		08/24/2010	09/01/2030
260543 BE 2	DOW CHEMICAL CORP.....				.2FE	197,860	126.669	253,338	200,000	199,320		74		7.375	7.455	MS	4,890	25,813		03/03/1993	03/01/2023
260543 BE 2	DOW CHEMICAL CORP.....				.2FE	149,250	126.669	190,004	150,000	149,762		26		7.375	7.412	MS	3,667			06/17/1993	03/01/2023
260543 BF 9	DOW CHEMICAL CO.....				.2FE	199,000	103.870	207,740	200,000	199,997		53		6.850	6.884	FA	5,180	13,700		08/17/1993	08/15/2013
260543 BJ 1	DOW CHEMICAL CO.....				.2FE	312,000	133.465	400,395	300,000	307,280		(480)		7.375	7.091	MN	3,637	22,125		03/20/2003	11/01/2029
263534 BW 8	DU PONT E I DE NEMOURS & CO SENIOR NT.....				.1FE	731,798	122.804	921,030	750,000	739,719		2,065		5.750	5.893	MS	12,642	43,125		02/18/2009	03/15/2019
264399 DK 9	DUKE ENERGY CO SR NOTES.....				.1FE	292,515	122.514	367,542	300,000	295,400		312		6.000	6.154	JD	1,479	55,980		10/17/2003	12/01/2028
264399 DK 9	DUKE ENERGY CO SR NOTES.....				.1FE	200,500	122.514	245,028	200,000	200,305		(22)		6.000	5.985	JD	986			01/15/2004	12/01/2028
264399 DK 9	DUKE ENERGY CO SR NOTES.....				.1FE	426,938	122.514	530,486	433,000	428,145		337		6.000	6.085	JD	2,135			06/10/2009	12/01/2028
26439R AC 0	DUKE CAPITAL CORP.....				.2FE	177,848	118.201	236,402	200,000	192,863		1,477		6.750	7.591	JJ	6,225	13,500		11/08/2002	07/15/2018
26439X AH 6	DUKE ENERGY FIELD SVCS LLC NTS 144A.....				.2FE	588,425	115.232	576,160	500,000	588,105		(320)		6.450	5.481	MN	5,125			12/13/2012	11/03/2036
26874Q AB 6	ENSCO INTERNATIONAL INC DEB.....				.2FE	449,964	129.489	517,956	400,000	444,135		(3,331)		7.200	6.401	MN	3,630	28,800		04/08/2011	11/15/2027
26884A AE 3	ERP OPERATING.....				.2FE	199,200	124.364	248,728	200,000	199,850		47		7.125	7.154	AO	3,006	14,250		04/22/1999	10/15/2017
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.....				.2FE	246,013	111.956	279,890	250,000	246,202		142		5.500	5.589	MS	4,031	41,250		09/13/2011	09/15/2040
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.....				.2FE	495,500	111.956	559,780	500,000	495,714		161		5.500	5.550	MS	8,062			09/13/2011	09/15/2040
29265A AS 5	ENERGEN CORP MED TERM NT.....				.2FE	612,940	122.175	610,875	500,000	611,058		(1,882)		7.333	5.982	FA	13,458			10/02/2012	02/15/2028
29265N AS 7	ENERGEN CORP SENIOR BD.....				.2FE	520,190	103.813	519,065	500,000	518,508		(1,682)		4.625	4.445	MS	7,666	11,563		05/07/2012	09/01/2021
29266M AF 6	ENERGY EAST CORP NOTE.....				.2FE	496,425	107.747	538,735	500,000	496,516		91		6.750	6.799	JJ	15,563	16,875		06/13/2012	07/15/2036
29267H AA 7	ENDURANCE SPECIALTY HLDGS LTD SENIOR NT.....				.2FE	735,708	113.114	745,421	659,000	734,186		(1,522)		7.000	6.270	JJ	21,271			08/01/2012	07/15/2034
29273R AP 4	ENERGY TRANSFER PARTNERS SENIOR NT.....				.2FE	505,015	114.630	573,150	500,000	504,784		(173)		6.050	5.990	JD	2,386	30,250		09/22/2011	06/01/2041
29273R AR 0	ENERGY TRANSFER PARTNERS L P SENIOR BD.....				.2FE	249,105	122.434	306,085	250,000	249,136		31		6.500	6.523	FA	6,600	8,757		01/17/2012	02/01/2042
292845 AE 4	ENGELHARD CORP NOTE.....				.1	198,750	118.811	237,622	200,000	199,353		43		6.950	6.994	JD	1,142	42,604		12/23/1998	06/01/2028
292845 AE 4	ENGELHARD CORP NOTE.....				.1	297,000	118.811	356,433	300,000	298,499		107		6.950	7.020	JD	1,714			01/06/1999	06/01/2028
292845 AE 4	ENGELHARD CORP NOTE.....				.1	110,575	118.811	134,256	113,000	111,787		87		6.950	7.102	JD	645			02/17/1999	06/01/2028
29358Q AA 7	ENSCO PLC FGN SR NT.....				.2FE	340,324	112.400	348,440	310,000	337,797		(2,527)		4.700	4.281	MS	4,271	7,285		05/03/2012	03/15/2021
29364L AL 6	ENTERGY GULF STATES INC BOND.....				.2FE	500,000	100.000	500,000	500,000	500,000				6.200	6.200	JJ	15,400	31,000		07/22/2011	07/01/2033
29364N AR 9	ENTERGY MISSISSIPPI.....				.2FE	249,015	99.246	248,115	250,000	249,023		8		3.100	3.112	JJ	430			12/11/2012	07/01/2023
293791 AP 4	ENTERPRISE PRODUCTS OPERATING LP SENIOR.....				.2FE	558,835	126.166	630,830	500,000	555,046		(2,674)		6.650	5.950	AO	7,014	33,250		08/11/2011	10/15/2034
294429 AG 0	EQUIFAX INC SENIOR NT.....				.2FE	569,855	127.822	639,110	500,000	566,129		(2,794)		7.000	6.142	JJ	17,500	35,000		09/20/2011	07/01/2037
29444G AJ 6	EQUITABLE COS INC DEBS.....				.1FE	98,450	119.195	119,195	100,000	99,111		60		7.000	7.110	AO	1,745	7,000		12/21/2001	04/01/2028
29717P AC 1	ESSEX PORTFOLIO L P SENIOR NT SER 144A.....				.2FE	494,950	100.912	504,560	500,000	495,184		234		3.662	3.699	FA	6,847			08/10/2012	08/15/2022
29736R AA 8	ESTEE LAUDER COS INC.....				.1FE	197,500	128.440	256,880	200,000	198,281		89		5.750	5.823	AO	2,426	11,500		04/16/2004	10/15/2033
29736R AB 6	ESTEE LAUDER COS INC.....				.1FE	400,000	118.368	473,472	400,000	400,000				5.550	5.550	MN	2,798	22,200		05/14/2008	05/15/2017
30161M AK 9	EXELON GENERATION CO LLC SENIOR NT 144A.....				.2FE	729,089	103.978	632,186	608,000	721,240		(7,848)		4.250	3.544	JD	1,133	12,705		06/28/2012	06/15/2022

E10.10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL.....			.2FE	426,890	120.894	529,317	437,836	430,083		912			6.720	6.892	JJ.....	13,473		04/14/2009	01/15/2022	
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL.....			.2FE	(32,771)	120.894	516,494	427,229	427,229		(1,269)			6.720	87.606	JJ.....	13,193		05/18/2009	01/15/2022	
33738M AB 7	FIRST UN NATL BK NC.....			.1FE	332,000	127.515	510,060	400,000	363,062		2,519			6.500	7.831	JD.....	2,137	26,000	09/25/2000	12/01/2028	
345277 AB 3	FORD HOLDINGS INC.....			.2FE	193,740	129.759	259,518	200,000	198,424		224			9.375	9.678	MS.....	6,216	18,750	07/17/1991	03/01/2020	
345370 BX 7	FORD MOTOR CO.....			.2FE	182,742	115.400	230,800	200,000	194,697		1,079			6.500	7.114	FA.....	5,414	52,000	12/11/2001	08/01/2018	
345370 BX 7	FORD MOTOR CO.....			.2FE	179,080	115.400	230,800	200,000	194,305		1,395			6.500	7.259	FA.....	5,414		02/06/2002	08/01/2018	
345370 BX 7	FORD MOTOR CO.....			.2FE	377,988	115.400	461,600	400,000	392,924		1,572			6.500	6.879	FA.....	10,427		07/15/2003	08/01/2018	
345370 BY 5	FORD MOTOR CO BONDS.....			.2FE	84,500	115.598	115,598	100,000	91,165		620			6.625	7.840	AO.....	1,652	6,625	04/22/2002	10/01/2028	
345370 CA 6	FORD MOTOR CO GLOBAL NOTES.....			.2FE	194,660	126.218	252,436	200,000	196,732		184			7.450	7.654	JJ.....	6,810	14,900	10/12/2001	07/16/2031	
347471 AP 9	FORT JAMES CORP DEBS.....			.2FE	199,578	114.382	228,764	200,000	199,853		15			7.750	7.766	MN.....	1,903	23,250	11/23/1993	11/15/2023	
347471 AP 9	FORT JAMES CORP DEBS.....			.2FE	100,000	114.382	114,382	100,000	100,000					7.750	7.750	MN.....	977		01/13/1994	11/15/2023	
362311 AG 7	GTE CALIFORNIA INC.....			.1FE	216,500	119.094	238,188	200,000	210,607		(786)			6.750	6.236	MN.....	1,701	30,375	07/12/2005	05/15/2027	
362311 AG 7	GTE CALIFORNIA INC.....			.1FE	256,250	119.094	297,735	250,000	254,359		(329)			6.750	6.585	MN.....	2,127		04/12/2007	05/15/2027	
362320 AZ 6	GTE CORP.....			.1FE	191,420	125.711	251,422	200,000	197,474		572			6.840	7.147	AO.....	2,886	75,240	06/24/2002	04/15/2018	
362320 AZ 6	GTE CORP.....			.1FE	277,500	125.711	377,133	300,000	293,375		1,500			6.840	7.395	AO.....	4,329		06/28/2002	04/15/2018	
362320 AZ 6	GTE CORP.....			.1FE	184,400	125.711	251,422	200,000	195,320		1,040			6.840	7.419	AO.....	2,886		07/22/2002	04/15/2018	
362320 AZ 6	GTE CORP.....			.1FE	176,676	125.711	251,422	200,000	193,003		1,555			6.840	7.743	AO.....	2,886		07/30/2002	04/15/2018	
362320 AZ 6	GTE CORP.....			.1FE	177,750	125.711	251,422	200,000	193,201		1,483			6.840	7.696	AO.....	2,886		08/14/2002	04/15/2018	
362320 BA 0	GTE CORP.....			.1FE	98,450	133.176	133,176	100,000	99,117		62			6.940	7.049	AO.....	1,464	27,760	04/15/2002	04/15/2028	
362320 BA 0	GTE CORP.....			.1FE	325,125	133.176	399,528	300,000	315,294		(1,092)			6.940	6.404	AO.....	4,392		01/30/2004	04/15/2028	
362333 AH 9	GTE FLORIDA INC.....			.1FE	317,952	121.747	365,241	300,000	311,158		(748)			6.860	6.473	FA.....	8,550	20,580	12/05/2003	02/01/2028	
365298 L4 8	GARDEN GROVE CALIF UNI SCH DIST GO.....			.1FE	501,500	113.486	567,430	500,000	501,322		(79)			6.080	6.062	FA.....	12,260	30,400	10/15/2010	08/01/2030	
36962G G2 4	GENERAL ELECTRIC CAP CORP NOTE.....			.1FE	122,028	100.694	133,923	133,000	127,033		577			5.000	5.450	FA.....	2,540	7,315	05/18/2004	02/13/2024	
36962G H2 3	GENERAL ELECTRIC CAP CORP.....			.1FE	180,000	101.079	202,158	200,000	189,035		1,053			4.750	5.278	MS.....	2,395	10,000	06/08/2004	03/30/2024	
36966R EJ 1	GENERAL ELEC CAP CORP INTERNOTES.....			.1FE	200,000	100.042	200,084	200,000	200,000					5.500	5.500	MN.....	1,386	11,000	05/01/2003	05/15/2028	
36966R FC 5	GENERAL ELECTRIC CAP CORP.....			.1FE	93,625	100.189	100,189	100,000	96,851		455			5.000	5.340	FMAN.....	630	5,000	12/29/2005	05/15/2020	
36966R PQ 3	GENERAL ELECTRIC CAP CORP.....			.1FE	200,000	100.663	201,326	200,000	200,000					5.625	5.625	MN.....	1,418	11,250	04/30/2004	05/15/2024	
36966R PZ 3	GENERAL ELECTRIC CAP CORP INTERNOTES.....			.1FE	300,000	101.327	303,981	300,000	300,000					5.750	5.750	MN.....	2,174	17,250	05/11/2004	05/15/2017	
36966R QW 9	GENERAL ELECTRIC CAP CORP.....			.1FE	200,000	100.082	200,164	200,000	200,000					5.875	5.875	JJ.....	5,410	11,750	06/25/2004	01/15/2024	
36966R UU 8	GENERAL ELECTRIC CAP CORP INTERNOTES.....			.1FE	200,000	100.079	200,158	200,000	200,000					5.500	5.500	JJ.....	5,070		12/31/2004	01/15/2022	
37042G 4Z 6	GENERAL MTRS ACCEPTANCE.....			.4FE	200,000	98.233	196,466	200,000	200,000					6.700	6.700	JD.....	587	13,400	06/17/2003	06/15/2018	
37042G 5R 3	GENERAL MOTORS ACCEPTANCE CORP.....			.4FE	300,000	99.204	297,612	300,000	300,000					6.900	6.900	JJ.....	9,545	20,700	07/08/2003	07/15/2018	
37042G C8 7	GENERAL MOTORS ACCEPT CORP.....			.4FE	230,000	100.025	230,058	230,000	230,000					7.500	7.500	FA.....	6,516	17,250	08/27/2002	08/15/2017	
37042G E9 3	GENERAL MOTORS ACCEPTANCE CORP.....			.4FE	300,000	100.031	300,093	300,000	300,000					7.250	7.250	MON.....	966	21,750	09/17/2002	09/15/2017	
3704A0 EG 3	GENERAL MOTORS ACCEPT CO.....			.4FE	300,000	96.041	288,123	300,000	300,000					6.250	6.250	JD.....	822	18,750	12/23/2003	12/15/2018	
372640 GL 0	GEORGETOWN CNTY S C SCH DIST GO.....			.1FE	506,285	118.443	592,215	500,000	505,200		(449)			5.375	5.308	MS.....	8,909	26,875	08/04/2010	03/01/2025	
377372 AD 9	GLAXOSMITHKLINE CAPITAL INC FGN NT.....			.1FE	562,000	122.249	611,245	500,000	542,194		(10,333)			5.650	5.027	MN.....	3,560	28,250	02/18/2011	05/15/2018	
37855P FR 8	GLENDALE WIS CMNTY DEV AUTH REV.....			.1FE	238,673	118.910	267,548	225,000	236,901		(760)			6.970	6.571	AO.....	3,910	15,683	09/20/2010	10/01/2029	
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS.....			.1FE	298,509	117.186	351,558	300,000	298,984		51			6.125	6.156	FA.....	6,911	49,000	10/17/2003	02/15/2033	
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS.....			.1FE	203,403	117.186	234,372	200,000	202,337		(117)			6.125	6.023	FA.....	4,632		12/19/2003	02/15/2033	
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS.....			.1FE	307,875	117.186	351,558	300,000	305,414		(281)			6.125	5.968	FA.....	6,947		04/08/2004	02/15/2033	
38141G ES 9	GOLDMAN SACHS GROUP INC.....			.2FE	298,260	108.814	326,442	300,000	298,809		92			5.950	5.985	JJ.....	8,265	41,650	01/18/2007	01/15/2027	

E10.11

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G	ES	9				.2FE	397,500	108.814	435,256	400,000	398,268		132		5.950	5.987	JJ	10,720		03/23/2007	01/15/2027	
38141G	EU	4				.2FE	286,313	109.740	329,220	300,000	294,677		1,521		5.625	5.894	JJ	7,781	16,875	07/13/2007	01/15/2017	
386244	TW	7				.1FE	505,000	103.961	525,003	505,000	505,000				5.700	5.700	AO	7,177	28,785	09/15/2010	10/01/2030	
40414L	AB	5				.2FE	249,755	101.695	254,238	250,000	250,000		122		2.700	2.703	FA	2,811	6,750	01/24/2011	02/01/2014	
40429X	VG	8				.1FE	300,000	100.519	301,557	300,000	300,000				5.500	5.500	FA	733	16,500	08/25/2008	02/15/2013	
406216	AX	9				.1FE	504,533	126.394	631,970	500,000	502,602		(504)		6.150	6.095	MS	9,014	30,750	03/11/2009	09/15/2019	
41013M	TT	7				.1FE	300,000	116.838	350,514	300,000	300,000				6.000	6.000	FA	6,800	18,000	08/28/2003	08/15/2023	
41013M	UX	6				.1FE	400,000	115.218	460,872	400,000	400,000				5.800	5.800	MS	6,800	23,200	09/18/2003	09/15/2023	
416592	AE	3				.2FE	164,250	125.155	187,733	150,000	159,104		(528)		7.375	6.735	MS	3,667	11,063	04/15/2003	03/01/2031	
418056	AH	0				.2FE	564,025	119.007	595,035	500,000	558,356		(4,002)		6.600	5.851	JJ	15,016	33,000	08/04/2011	07/15/2028	
42217K	BA	3				.2FE	498,155	100.953	504,765	500,000	498,170		15		3.750	3.764	MS	1,302		12/06/2012	03/15/2023	
431116	AB	8				.1FE	513,775	100.441	502,205	500,000	513,632		(143)		4.750	4.623	MN	2,993		12/07/2012	05/15/2021	
431116	AC	6				.1FE	529,290	105.858	529,290	500,000	528,941		(349)		6.125	5.786	MN	3,860	15,313	09/28/2012	05/15/2041	
437076	AP	7				.1FE	470,575	114.282	571,410	500,000	490,805		3,678		5.400	5.738	MS	8,951	27,000	07/13/2007	03/01/2016	
44106M	AQ	5				.2FE	196,790	106.124	212,248	200,000	196,939		149		5.000	5.082	FA	3,731		08/09/2012	08/15/2022	
44106M	AQ	5				.2FE	199,472	106.124	212,248	200,000	199,496		24		5.000	5.013	FA	3,731		08/10/2012	08/15/2022	
448055	AC	7				.2FE	575,980	118.804	594,202	500,000	551,920		(15,196)		6.200	5.382	MS	9,088	31,000	06/03/2011	09/15/2017	
449505	AA	4				.2FE	564,230	109.295	546,475	500,000	560,216		(4,014)		6.450	5.716	MN	5,301	16,125	07/12/2012	05/01/2021	
45665Q	AF	0				.2FE	319,776	104.818	314,454	300,000	319,776				5.000	4.691	MS	4,233		11/05/2012	03/19/2013	
457153	AF	1				.2FE	250,545	100.218	250,545	250,000	250,520		(25)		5.000	4.989	FA	4,897		08/08/2012	08/10/2022	
458140	AN	0				.1FE	495,575	99.115	495,575	500,000	495,594		19		4.000	4.036	JD	877		12/11/2012	12/15/2032	
459200	GJ	4				.1FE	567,500	121.011	605,055	500,000	541,625		(13,500)		5.700	5.022	MS	8,433	28,500	02/04/2011	09/14/2017	
460146	AP	8				.2FE	194,420	118.905	237,810	200,000	197,895		233		6.875	7.072	MN	2,260	27,500	08/28/1998	11/01/2023	
460146	AP	8				.2FE	191,800	118.905	237,810	200,000	196,905		342		6.875	7.169	MN	2,260		09/09/1998	11/01/2023	
482480	AA	8				.2FE	554,660	120.765	603,825	500,000	536,440		(9,110)		6.900	6.220	MN	5,671	34,500	01/04/2011	05/01/2018	
485134	BK	5				.2FE	562,570	118.704	593,520	500,000	542,582		(10,428)		6.375	5.666	MS	10,267	31,875	02/11/2011	03/01/2018	
486063	MF	4				.1FE	1,133,500	112.051	1,120,510	1,000,000	1,131,646		(1,854)		5.288	4.665	FA	19,436		11/26/2012	02/15/2025	
494550	AJ	5				.2FE	873,750	132.562	994,215	750,000	863,438		(6,513)		7.400	6.352	MS	16,070	55,500	06/21/2011	03/15/2031	
494550	BM	7				.2FE	497,990	103.518	517,590	500,000	498,074		84		3.450	3.464	FA	6,522		08/08/2012	02/15/2023	
499764	PM	4				.1FE	500,000	107.581	537,905	500,000	500,000				6.200	6.200	MS	10,277	31,000	12/08/2010	03/01/2032	
50188F	AD	7				.2FE	513,295	106.779	533,895	500,000	512,029		(1,266)		3.750	3.653	MN	2,363	18,750	05/02/2012	11/15/2020	
505588	BG	7				.1FE	262,500	101.549	253,873	250,000	261,458		(463)		6.350	6.048	AO	705	15,875	10/25/2010	10/15/2038	
511546	AA	1				.2FE	563,680	116.561	582,805	500,000	543,338		(10,613)		7.000	6.209	AO	8,726	35,000	02/10/2011	10/01/2018	
524660	AW	7				.2FE	249,265	103.372	258,430	250,000	249,299		34		3.400	3.410	FA	3,211		08/09/2012	08/15/2022	
52517P	2S	9				.6	178,812	21.300	38,375	180,163	31,400				6.200	6.247	JD			06/01/2007	06/15/2027	
52517P	2S	9				.6	357,807	21.300	81,013	360,057	55,820				6.200	6.239	JD			06/15/2007	06/15/2027	
52517P	3Y	5				.6	445,442	23.300	101,365	450,510	70,510				6.625	6.700	JJ			07/13/2007	07/27/2027	
52517P	SZ	5				.6	179,954	23.300	40,490	179,954	28,133				5.875	5.875	MN			06/18/2004	11/15/2017	
52517P	SZ	5				.6	93,565	23.300	20,258	90,036	13,857				5.875	5.653	MN			06/18/2004	11/15/2017	
52519F	DJ	7				.6	180,282	21.300	40,563	180,282	42,600		(9,681)		5.700	5.700	MON			12/27/2004	12/14/2029	
5252M0	BZ	9				.6	262,575	23.600	60,825	270,333	18,332				5.625	5.791	JJ			03/07/2008	01/24/2013	
534187	AL	3				.2FE	96,900	120.784	120,784	100,000	99,239				7.000	7.224	MS	2,052	7,000	07/28/1999	03/15/2018	

E10.12

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
540257 AQ 5	LODI CALIF PUB FING AUTH WTR REV.....			1	1FE	500,000	112.723	563,615	500,000	500,000					6.387	6.387	JD	2,625	51,096	10/20/2010	06/01/2030
540257 AQ 5	LODI CALIF PUB FING AUTH WTR REV.....			1	1FE	304,875	112.723	338,169	300,000	304,298		(257)			6.387	6.285	JD	1,575		10/26/2010	06/01/2030
543859 AH 5	LORAL CORPORATION DEBENTURES.....				1FE	95,760	131.710	126,442	96,000	95,917		.8			7.000	7.018	MS	1,970	41,720	10/28/1993	09/15/2023
543859 AH 5	LORAL CORPORATION DEBENTURES.....				1FE	537,685	131.710	658,550	500,000	526,814		(2,899)			7.000	6.509	MS	10,260		04/22/2009	09/15/2023
54866N BP 3	LOWES COMPANIES.....				1FE	91,160	125.847	125,847	100,000	95,438		340			7.200	7.898	MS	2,387	7,200	06/16/2000	09/01/2027
564759 PS 1	MANUFACTURERES & TRADERS TRUST CO.....				1FE	277,875	101.191	303,573	300,000	287,261		2,011			5.585	6.030	JD	138	16,755	05/27/2008	12/28/2020
56585A AE 2	MARATHON PETROLEUM CORP SENIOR NOTE.....				2FE	249,984	106.451	266,128	250,000	249,988		.4			3.500	3.500	MS	2,901	8,750	11/21/2011	03/01/2016
570535 AJ 3	MARKEL CORP SENIOR NOTE.....				2FE	537,465	111.190	555,950	500,000	534,733		(2,732)			5.350	4.977	JD	2,199	13,375	06/26/2012	06/01/2021
570535 AK 0	MARKEL CORP SENIOR BD.....				2FE	530,615	108.830	544,150	500,000	529,198		(1,417)			4.900	4.617	JJ	12,151		08/08/2012	07/01/2022
573275 AN 4	MARTIN MARIETTA CORP DEBS.....				1FE	100,000	102.002	102,002	100,000	100,000					7.375	7.375	AO	1,556	7,375	06/16/1993	04/15/2013
575158 GP 9	MASON CNTY WASH PUB HOSP DIST GO.....				1FE	250,000	104.858	262,145	250,000	250,000					6.297	6.297	JD	1,294	15,743	09/15/2010	12/01/2030
57859H BU 7	MAYTAG CORP.....				2FE	92,614	103.907	103,907	100,000	98,707		.739			5.000	5.399	MN	630	5,000	10/22/2004	05/15/2015
579780 AF 4	MCCORMICK & CO INC SENIOR NT.....				1FE	559,650	121.060	605,300	500,000	536,784		(11,930)			5.750	5.137	JD	1,260	28,750	02/10/2011	12/15/2017
590188 JF 6	MERRILL LYNCH & CO INC.....				1FE	107,730	118.897	135,543	114,000	112,657		330			6.500	6.878	JJ	3,410	7,410	10/19/1998	07/15/2018
590188 JN 9	MERRILL LYNCH & CO.....				1FE	194,640	121.960	243,920	200,000	198,709		298			6.875	7.064	MN	1,733	20,625	06/03/1999	11/15/2018
590188 JN 9	MERRILL LYNCH & CO.....				1FE	94,250	121.960	121,960	100,000	98,562		319			6.875	7.294	MN	866		08/20/1999	11/15/2018
617446 AS 8	MORGAN STANLEY GROUP INC. DEB.....				1FE	95,250	104.599	104,599	100,000	100,000		.69			7.000	7.349	AO	1,745	7,000	06/26/1995	10/01/2013
61745E UQ 2	MORGAN STANLEY MED TERM NOTES.....			1	2FE	300,000	100.798	302,394	300,000	300,000					6.500	6.500	JD	107	19,500	06/15/2007	06/29/2027
620076 AH 2	MOTOROLA INC.....				2FE	186,520	126.419	252,838	200,000	193,455		586			7.500	8.042	MN	1,890	15,000	03/16/2001	05/15/2025
620076 BB 4	MOTOROLA SOLUTIONS INC SENIOR NT.....				2FE	500,850	102.171	510,855	500,000	500,787		(63)			3.750	3.744	MN	2,363	9,375	05/15/2012	05/15/2022
626717 AF 9	MURPHY OIL CORP SENIOR BD.....				2FE	497,970	100.121	500,605	500,000	498,008		38			3.700	3.715	JD	1,521		11/27/2012	12/01/2022
629568 AQ 9	NABORS INDUSTRIES INC SENIOR NT.....				2FE	530,135	117.478	587,390	500,000	518,655		(4,305)			6.150	5.800	FA	11,315	30,750	05/13/2010	02/15/2018
629568 AX 4	NABORS INDUSTRIES INC SENIOR BD.....				2FE	498,350	107.793	538,965	500,000	498,539		189			4.625	4.640	MS	6,779	24,538	02/17/2012	09/15/2021
62983P AA 3	NAKILAT INC.....				1FE	355,000	120.404	602,020	500,000	380,217		6,304			6.067	8.545	JD	84	45,503	01/27/2009	12/31/2033
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A.....				1FE	453,716	122.010	694,579	569,280	471,302		5,105			6.267	7.863	JD	17,432	36,675	07/02/2009	12/31/2033
63534P AE 7	NATIONAL CITY BANK BK NOTES.....				1FE	458,400	114.462	572,310	500,000	487,619		5,943			5.250	5.726	JD	1,151	39,375	02/08/2008	12/15/2016
63534P AE 7	NATIONAL CITY BANK BK NOTES.....				1FE	182,880	114.462	286,155	250,000	225,230		9,589			5.250	7.177	JD	575		08/25/2008	12/15/2016
644693 KV 4	NEW HAMPSHIRE ST TPK SYS REV.....			1	1FE	512,500	113.065	565,325	500,000	510,648		(694)			6.259	6.106	MN	5,144	31,295	05/03/2010	11/01/2029
650094 CA 1	NEW YORK TELEPHONE DEBS.....			1	1FE	312,000	104.187	312,561	300,000	306,444		(667)			6.700	6.442	MN	3,304	28,140	09/30/2004	11/01/2023
650094 CA 1	NEW YORK TELEPHONE DEBS.....			1	1FE	123,150	104.187	125,024	120,000	121,707		(175)			6.700	6.529	MN	1,322		10/14/2004	11/01/2023
650094 CJ 2	NEW YORK TELEPHONE CO.....				1FE	291,750	113.190	339,570	300,000	294,859		359			6.500	6.684	AO	4,114	31,980	05/18/2004	04/15/2028
650094 CJ 2	NEW YORK TELEPHONE CO.....				1FE	201,500	113.190	217,325	192,000	198,126		(413)			6.500	6.194	AO	2,633		11/04/2004	04/15/2028
652478 BC 1	NEWS AMERICA HOLDINGS.....				2FE	595,775	130.338	651,690	500,000	584,943		(6,841)			7.430	6.236	AO	9,262	37,150	06/10/2011	10/01/2026
652482 AU 4	NEWS AMERICA INC SENIOR DEB.....				2FE	592,500	124.332	621,660	500,000	588,903		(3,597)			7.280	6.143	JD	100	36,400	06/04/2012	06/30/2028
65473Q AS 2	NISOURCE FINANCE CORP NOTE DTD 08/31/07.....				2FE	584,445	121.409	607,045	500,000	574,593		(9,852)			6.400	5.475	MS	9,381	16,000	06/26/2012	03/15/2018
654894 AE 4	NOBLE AFFILIATES INC. SR. NOTES.....				2FE	98,793	128.403	128,403	100,000	99,582		.42			7.250	7.339	AO	1,529	7,250	10/21/1993	10/15/2023
65504L AF 4	NOBLE HOLDING INTL LTD FGN SR BD.....				2FE	539,220	110.283	551,415	500,000	534,136		(4,358)			4.625	4.289	MS	7,666	23,125	11/04/2011	03/01/2021
655664 AH 3	NORDSTROM INC DEBS.....				1FE	296,451	131.403	394,209	300,000	297,906		142			6.950	7.033	MS	6,112	20,850	10/11/2002	03/15/2028
656531 AD 2	NORSK HYDRO ASA YANKEE DEB.....				1FE	526,195	141.475	707,375	500,000	519,501		(1,746)			7.150	6.794	MN	4,505	35,750	03/19/2009	11/15/2025
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE.....				2FE	603,700	128.622	643,110	500,000	592,898		(10,802)			7.500	6.212	AO	9,349	18,750	03/30/2012	09/15/2021
668027 AT 2	NORTHWESTERN BELL TEL CO.....				2FE	196,843	111.592	223,184	200,000	198,159		.113			7.750	7.874	MN	2,548	15,500	05/25/2001	05/01/2030
669771 AS 6	NOVA GAS TRANSMISSION LTD DEBS.....				1FE	100,000	132.669	132,669	100,000	100,000					7.875	7.875	AO	1,963	7,875	06/16/1993	04/01/2023

E10.13

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
674599 BM 6	OCCIDENTAL PETROLEUM CORP.....			..1FE	196,500	.....128.074	.....256,148	.....200,000	.....198,249	.....	.....125	.....	.....	.....7.200	.....7.328	AO.....	.....3,590	.....50,400	01/05/1999	04/01/2028
674599 BM 6	OCCIDENTAL PETROLEUM CORP.....			..1FE	385,828	.....128.074	.....512,296	.....400,000	.....392,907	.....	.....506	.....	.....	.....7.200	.....7.464	AO.....	.....7,180	.....	01/13/1999	04/01/2028
674599 BM 6	OCCIDENTAL PETROLEUM CORP.....			..1FE	97,250	.....128.074	.....128,074	.....100,000	.....98,623	.....	.....98	.....	.....	.....7.200	.....7.404	AO.....	.....1,795	.....	02/03/1999	04/01/2028
677050 AE 6	OGLETHORPE POWER CORP NOTE 2009-A SER 14.....			..1FE	499,590	.....120.995	.....604,975	.....500,000	.....499,769	.....	.....46	.....	.....	.....6.100	.....6.105	MS.....	.....8,941	.....30,500	02/11/2009	03/15/2019
677071 AB 8	OHANA MILITARY COMNTYS LLC BOND SER A CL.....			..1FE	278,000	.....110.029	.....275,073	.....250,000	.....277,556	.....	.....(444)	.....	.....	.....6.043	.....5.434	AO.....	.....3,767	.....7,554	09/05/2012	10/01/2034
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER.....			..1FE	292,449	.....111.084	.....318,494	.....286,715	.....291,732	.....	.....(419)	.....	.....	.....5.675	.....5.564	AO.....	.....4,057	.....16,841	04/26/2011	10/01/2026
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144.....			..1FE	248,665	.....109.637	.....290,030	.....264,537	.....251,723	.....	.....1,059	.....	.....	.....5.462	.....5.811	AO.....	.....3,602	.....43,219	12/09/2009	10/01/2026
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144.....			..1FE	538,400	.....109.637	.....548,185	.....500,000	.....535,446	.....	.....(2,954)	.....	.....	.....5.462	.....5.072	AO.....	.....6,809	.....	01/31/2012	10/01/2026
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR.....			..1FE	597,490	.....110.247	.....551,235	.....500,000	.....596,136	.....	.....(1,354)	.....	.....	.....6.633	.....5.551	MN.....	.....5,452	.....16,563	10/29/2012	05/01/2031
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR.....			..1FE	585,600	.....110.247	.....551,235	.....500,000	.....585,204	.....	.....(396)	.....	.....	.....6.633	.....5.663	MN.....	.....5,452	.....	12/07/2012	05/01/2031
677415 CJ 8	OHIO POWER CO SENIOR NT.....		..1	..2FE	513,000	.....101.893	.....509,465	.....500,000	.....512,071	.....	.....(619)	.....	.....	.....6.375	.....6.213	JJ.....	.....14,257	.....31,875	07/05/2011	07/15/2033
68233D AB 6	ONCOR ELECTRIC DELIVERY.....			..2FE	186,000	.....126.754	.....253,508	.....200,000	.....193,429	.....	.....737	.....	.....	.....7.000	.....7.527	MS.....	.....4,641	.....14,000	12/17/2002	09/01/2022
68245J AB 6	ONEBEACON US HOLDINGS INC SENIOR NT.....			..2FE	506,250	.....101.250	.....506,250	.....500,000	.....506,134	.....	.....(116)	.....	.....	.....4.600	.....4.543	MN.....	.....3,277	.....	11/27/2012	11/09/2022
693476 BB 8	PNC FUNDING CORP SUB NTS.....			..2FE	484,060	.....115.536	.....577,680	.....500,000	.....493,524	.....	.....1,992	.....	.....	.....5.625	.....5.810	FA.....	.....11,712	.....28,125	04/10/2008	02/01/2017
69349L AE 8	PNC BANK N/A BANK NOTE.....			..1FE	527,650	.....125.753	.....628,765	.....500,000	.....513,313	.....	.....(3,072)	.....	.....	.....6.875	.....6.515	AO.....	.....8,570	.....34,375	05/27/2008	04/01/2018
693506 AZ 0	PPG INDUSTRIES INC.....			..2FE	249,688	.....124.991	.....312,478	.....250,000	.....249,899	.....	.....18	.....	.....	.....7.400	.....7.409	FA.....	.....6,980	.....18,500	07/16/2001	08/15/2019
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT.....		..1	..2FE	546,980	.....108.385	.....541,925	.....500,000	.....546,001	.....	.....(979)	.....	.....	.....4.600	.....4.205	JD.....	.....1,008	.....11,500	11/21/2012	12/15/2021
69362B AY 8	PSEG POWER LLC SR NT.....			..2FE	528,270	.....108.262	.....541,310	.....500,000	.....525,914	.....	.....(2,356)	.....	.....	.....4.150	.....3.928	MS.....	.....6,083	.....10,375	05/07/2012	09/15/2021
694032 AX 1	PACIFIC BELL.....		..1	..1FE	121,900	.....103.680	.....119,232	.....115,000	.....119,818	.....	.....(238)	.....	.....	.....6.625	.....6.250	AO.....	.....1,607	.....7,619	04/08/2004	10/15/2034
695629 AQ 8	PAINE WEBBER GROUP SR NOTES.....			..1FE	301,500	.....107.350	.....322,050	.....300,000	.....300,005	.....	.....(79)	.....	.....	.....7.625	.....7.587	FA.....	.....8,629	.....30,500	02/18/1994	02/15/2014
695629 AQ 8	PAINE WEBBER GROUP SR NOTES.....			..1FE	97,532	.....107.350	.....107,350	.....100,000	.....99,964	.....	.....130	.....	.....	.....7.625	.....7.818	FA.....	.....2,883	.....	03/16/1994	02/15/2014
699490 AA 6	PARIBAS NEW YORK BRANCH.....			..1FE	188,120	.....103.093	.....206,186	.....200,000	.....200,000	.....	.....81	.....	.....	.....6.950	.....7.389	JJ.....	.....6,129	.....13,900	10/13/1998	07/22/2013
70212F AA 1	PARTNERRE FINANCE A LLC SENIOR NT.....			..1FE	587,200	.....121.505	.....607,525	.....500,000	.....578,480	.....	.....(8,720)	.....	.....	.....6.875	.....5.854	JD.....	.....2,825	.....17,188	07/18/2012	06/01/2018
70213B AA 9	PARTNER REFINANCE B LLC SENIOR NT.....			..1FE	552,855	.....112.376	.....561,880	.....500,000	.....549,709	.....	.....(3,146)	.....	.....	.....5.000	.....4.522	JD.....	.....2,290	.....13,750	08/13/2012	06/01/2020
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02.....			..1FE	480,000	.....115.305	.....576,525	.....500,000	.....485,972	.....	.....1,667	.....	.....	.....5.952	.....6.200	MN.....	.....3,751	.....59,520	06/17/2009	11/15/2022
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02.....			..1FE	553,750	.....115.305	.....576,525	.....500,000	.....545,687	.....	.....(5,375)	.....	.....	.....5.952	.....5.374	MN.....	.....3,751	.....	07/12/2011	11/15/2022
709599 AE 4	PENSKE TRUCK LEASING CO L P SENIOR NT SE.....			..2FE	507,180	.....104.104	.....520,520	.....500,000	.....505,983	.....	.....(1,197)	.....	.....	.....3.750	.....3.697	MN.....	.....2,568	.....9,375	05/17/2012	05/11/2017
709599 AH 7	PENSKE TRUCK LEASING/PTL SENIOR NT SER 1.....			..2FE	502,040	.....103.389	.....516,945	.....500,000	.....501,927	.....	.....(113)	.....	.....	.....4.875	.....4.855	JJ.....	.....11,375	.....	07/19/2012	07/11/2022
71644E AF 9	PETRO CANADA.....			..2FE	190,000	.....128.870	.....257,740	.....200,000	.....194,966	.....	.....357	.....	.....	.....7.000	.....7.368	MN.....	.....1,764	.....14,000	03/08/1999	11/15/2028
717081 DB 6	PFIZER INC SENIOR NT.....			..1FE	699,293	.....126.978	.....888,846	.....700,000	.....699,594	.....	.....79	.....	.....	.....6.200	.....6.206	MS.....	.....12,323	.....43,400	03/17/2009	03/15/2019
718448 AB 9	PHILIPS ELECTRONICS INC.....			..1FE	199,402	.....103.796	.....207,592	.....200,000	.....199,997	.....	.....31	.....	.....	.....7.250	.....7.272	FA.....	.....5,477	.....14,500	11/24/1993	08/15/2013
718507 BK 1	PHILLIPS PETROLEUM CO.....			..1FE	494,375	.....131.152	.....655,760	.....500,000	.....495,436	.....	.....296	.....	.....	.....7.000	.....7.080	MS.....	.....8,822	.....35,000	06/01/2009	03/30/2029
72018Q AD 3	PIEDMONT NATURAL GAS CO INC MED TERM NT.....			..1FE	534,685	.....125.954	.....629,770	.....500,000	.....525,821	.....	.....(2,312)	.....	.....	.....7.400	.....6.920	AO.....	.....9,022	.....37,000	03/03/2009	10/03/2025
725906 AD 3	PLACER DOME INC FGN NT.....			..2FE	522,040	.....115.833	.....579,165	.....500,000	.....505,510	.....	.....(4,408)	.....	.....	.....7.750	.....7.423	JD.....	.....1,699	.....38,750	04/02/2009	06/15/2015
72650R AR 3	PLAINS ALL AMERICAN PIPELINE L P SENIOR.....			..2FE	1,123,450	.....130.241	.....1,302,410	.....1,000,000	.....1,116,866	.....	.....(4,938)	.....	.....	.....6.650	.....5.919	JJ.....	.....30,263	.....66,500	09/21/2011	01/15/2037
737679 CY 4	POTOMAC ELECTRIC POWER.....			..1FE	288,913	.....125.499	.....363,947	.....290,000	.....289,225	.....	.....37	.....	.....	.....5.750	.....5.772	AO.....	.....3,518	.....16,675	09/16/2004	04/15/2034
74251V AH 5	PRINCIPAL FINANCIAL GROUP INC SENIOR BD.....			..1FE	500,000	.....99.471	.....497,355	.....500,000	.....500,000	.....	.....	.....	.....	.....3.125	.....3.125	MN.....	.....1,953	.....	11/26/2012	05/15/2023
743315 AF 0	PROGRESSIVE CORP. NOTES.....			..1FE	95,627	.....104.818	.....104,818	.....100,000	.....100,000	.....	.....69	.....	.....	.....7.000	.....7.320	AO.....	.....1,745	.....21,000	03/17/1994	10/01/2013
743315 AF 0	PROGRESSIVE CORP. NOTES.....			..1FE	90,210	.....104.818	.....104,818	.....100,000	.....100,000	.....	.....156	.....	.....	.....7.000	.....7.760	AO.....	.....1,745	.....	04/15/1994	10/01/2013
743315 AF 0	PROGRESSIVE CORP. NOTES.....			..1FE	97,000	.....104.818	.....104,818	.....100,000	.....100,000	.....	.....43	.....	.....	.....7.000	.....7.216	AO.....	.....1,745	.....	06/26/1995	10/01/2013
743315 AJ 2	PROGRESSIVE CORP.....			..1FE	94,553	.....130.817	.....130,817	.....100,000	.....96,805	.....	.....210	.....	.....	.....6.625	.....7.007	MS.....	.....2,196	.....6,625	04/15/2002	03/01/2029

E10.14

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
743674 AX 1	PROTECTIVE LIFE CORP SENIOR NT.....			.2FE	598,000	.....121.985	.....609,925	.....500,000	.....591,194					.....7.375	.....6.166	AO.....	.....7,779	.....18,438	08/06/2012	10/15/2019
743862 AD 6	PROVIDENT COS INC DEBS.....			.2FE	194,632	.....118.904	.....237,808	.....200,000	.....198,351					.....7.000	.....7.193	JJ.....	.....6,402	.....21,000	12/06/2001	07/15/2018
743862 AD 6	PROVIDENT COS INC DEBS.....			.2FE	94,500	.....118.904	.....118,904	.....100,000	.....98,320					.....7.000	.....7.407	JJ.....	.....3,241		08/08/2002	07/15/2018
74432A HC 7	PRUDENTIAL FINANCIAL INC.....			.1FE	200,000	.....100.267	.....200,534	.....200,000	.....200,000					.....5.700	.....5.700	AO.....	.....2,405	.....11,400	04/18/2005	04/15/2030
74432Q AC 9	PRUDENTIAL FINANCIAL INC.....			.2FE	190,250	.....113.522	.....227,044	.....200,000	.....193,304					.....5.750	.....6.045	JJ.....	.....5,325	.....46,000	12/19/2003	07/15/2033
74432Q AC 9	PRUDENTIAL FINANCIAL INC.....			.2FE	195,060	.....113.522	.....227,044	.....200,000	.....196,608					.....5.750	.....5.896	JJ.....	.....5,325		12/29/2003	07/15/2033
74432Q AC 9	PRUDENTIAL FINANCIAL INC.....			.2FE	98,250	.....113.522	.....113,522	.....100,000	.....98,813					.....5.750	.....5.852	JJ.....	.....2,662		01/15/2004	07/15/2033
74432Q AC 9	PRUDENTIAL FINANCIAL INC.....			.2FE	297,000	.....113.522	.....340,566	.....300,000	.....297,956					.....5.750	.....5.808	JJ.....	.....7,887		02/12/2004	07/15/2033
745332 BL 9	PUGET SOUND ENERGY INC MED TERM NT SER B.....			.1FE	538,655	.....135.279	.....676,395	.....500,000	.....531,704			(2,034)		.....7.000	.....6.498	MS.....	.....7,388	.....35,000	08/07/2009	03/09/2029
753035 AC 8	RANK GROUP FINANCE PLC.....			.4FE	100,000	.....43.820	.....43,820	.....100,000	.....100,000					.....7.125	.....7.125	JJ.....	.....3,280	.....7,125	06/04/1998	01/15/2018
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR.....			.2FE	835,298	.....110.203	.....826,523	.....750,000	.....832,632			(2,666)		.....5.000	.....4.489	JD.....	.....3,082	.....18,750	10/31/2012	06/01/2021
779382 AQ 3	ROWAN COS. INC.....			.2FE	513,540	.....102.708	.....513,540	.....500,000	.....513,501			(39)		.....5.400	.....5.258	JD.....	.....1,500		12/11/2012	12/01/2042
78387G AQ 6	SBC COMMUNICATIONS NOTE.....			.1FE	205,358	.....124.870	.....249,740	.....200,000	.....203,864			(185)		.....6.150	.....5.990	MS.....	.....3,606	.....12,300	12/06/2004	09/15/2034
78490F JJ 9	SLM NOTES.....			.2FE	100,655	.....93.420	.....93,420	.....100,000	.....100,410			(27)		.....6.000	.....5.961	MON.....	.....266	.....6,000	01/30/2004	03/15/2029
78490F KE 8	SLM CORP ED NOTES.....			.2FE	300,000	.....91.004	.....273,012	.....300,000	.....300,000					.....5.750	.....5.750	MS.....	.....5,057	.....17,250	02/12/2004	03/15/2029
78490F ME 6	SLM CORP NOTES.....			.2FE	200,000	.....100.182	.....200,364	.....200,000	.....200,000					.....6.000	.....6.000	MON.....	.....533	.....12,000	05/17/2004	06/15/2019
798136 TT 4	SAN JOSE CALIF ARPT REV 12/14/11 6.60%.....			.1FE	254,065	.....108.794	.....271,985	.....250,000	.....253,851			(214)		.....6.600	.....6.494	MS.....	.....5,470	.....11,779	01/12/2012	03/01/2032
80589M AD 4	SCANA CORP MED TERM NT.....			.2FE	544,850	.....109.247	.....546,235	.....500,000	.....544,383			(467)		.....4.750	.....4.359	MN.....	.....2,993		12/24/2012	05/15/2021
808626 AE 5	SCIENCE APPLICATIONS INTL CORP NOTE.....			.1FE	607,150	.....119.090	.....595,450	.....500,000	.....601,980			(5,170)		.....7.125	.....5.868	JJ.....	.....17,310	.....17,813	02/29/2012	07/01/2032
81170T DS 6	SEACOAST FLA UTIL AUTH WTR & SWR REV.....			.1FE	502,610	.....114.135	.....570,675	.....500,000	.....502,186			(131)		.....6.430	.....6.397	MS.....	.....10,358	.....32,150	10/20/2009	03/01/2030
833034 AG 6	SNAP-ON INC NOTE.....			.1FE	698,824	.....121.604	.....851,228	.....700,000	.....699,336			131		.....6.700	.....6.711	MS.....	.....15,548	.....46,900	02/19/2009	03/01/2019
833034 AJ 0	SNAP-ON INC.....			.2FE	503,750	.....111.912	.....559,560	.....500,000	.....502,634			(536)		.....4.250	.....4.218	JJ.....	.....9,798	.....21,250	12/09/2010	01/15/2018
833096 HH 6	SNOHOMISH CNTY WASH PUB HOSP GO.....			.1FE	490,000	.....104.772	.....513,383	.....490,000	.....490,000					.....6.129	.....6.129	JD.....	.....2,468	.....30,032	09/23/2010	12/01/2030
835574 CB 8	SONOMA CNTY CALIF PENSION OBLIG REV.....			.1FE	751,688	.....112.321	.....842,408	.....750,000	.....751,469			(94)		.....6.000	.....5.987	JD.....	.....3,699	.....45,000	09/01/2010	12/01/2029
84474E AB 6	SOUTHWEST AIRLINES CO BOND SER 93A2.....			.1FE	393,261	.....104.550	.....392,042	.....374,981	.....380,769			(4,098)		.....7.540	.....7.190	JD.....	.....155	.....32,311	06/25/2009	06/29/2015
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL.....			.1FE	710,547	.....117.027	.....755,938	.....645,952	.....702,462			(5,468)		.....6.150	.....5.591	FA.....	.....16,343	.....41,142	07/08/2011	02/01/2024
845335 BQ 0	SOUTHWESTERN BELL TEL CO.....			.1FE	98,730	.....115.265	.....115,265	.....100,000	.....99,920			63		.....7.000	.....7.090	JJ.....	.....3,500	.....7,000	03/16/1994	07/01/2015
845389 DY 8	SOUTHWESTERN CMNTY COLLEGE CALIF GO.....			.1FE	252,218	.....115.586	.....288,965	.....250,000	.....251,975			(76)		.....7.230	.....7.166	FA.....	.....7,527	.....18,075	11/02/2009	08/01/2039
852060 AG 7	SPRINT CAP CORP COMPANY GTY.....			.4FE	190,318	.....109.250	.....218,500	.....200,000	.....196,820			570		.....6.900	.....7.251	MN.....	.....2,268	.....34,500	08/14/2001	05/01/2019
852060 AG 7	SPRINT CAP CORP COMPANY GTY.....			.4FE	95,000	.....109.250	.....109,250	.....100,000	.....98,358			294		.....6.900	.....7.263	MN.....	.....1,134		08/15/2001	05/01/2019
852060 AG 7	SPRINT CAP CORP COMPANY GTY.....			.4FE	200,000	.....109.250	.....218,500	.....200,000	.....200,000					.....6.900	.....6.900	MN.....	.....2,268		11/12/2003	05/01/2019
863667 AB 7	STRYKER CORP SENIOR NT.....			.1FE	569,605	.....112.346	.....561,730	.....500,000	.....567,948			(1,657)		.....4.380	.....3.845	JJ.....	.....10,076		11/08/2012	01/15/2020
867914 AZ 6	SUNTRUST BANKS SENIOR NOTES.....			.2FE	387,800	.....119.156	.....476,624	.....400,000	.....394,789			1,525		.....6.000	.....6.189	MS.....	.....7,299	.....24,000	06/13/2008	09/11/2017
871829 AD 9	SYSO CORP DEB.....			.1FE	541,250	.....142.206	.....711,030	.....500,000	.....532,353			(2,427)		.....7.160	.....6.614	AO.....	.....7,552	.....35,800	05/11/2009	04/15/2027
871829 AF 4	SYSO CORP.....			.1FE	506,275	.....133.716	.....668,580	.....500,000	.....504,968			(349)		.....6.500	.....6.419	FA.....	.....13,234	.....32,500	04/15/2009	08/01/2028
872287 AC 1	TCI COMMUNICATIONS INC.....			.2FE	96,460	.....119.664	.....119,664	.....100,000	.....99,533			295		.....8.750	.....9.071	FA.....	.....3,644	.....8,750	08/06/2002	08/01/2015
872287 AF 4	TCI COMMUNICATIONS INC DEBS.....			.2FE	99,625	.....140.335	.....140,335	.....100,000	.....99,800			16		.....7.875	.....7.905	FA.....	.....2,977	.....7,875	04/22/2002	02/15/2026
878742 AS 4	TECK RESOURCES LIMITED FGN BD.....			.2FE	421,480	.....116.154	.....464,616	.....400,000	.....420,457			(767)		.....6.000	.....5.694	FA.....	.....9,066	.....24,000	09/13/2011	02/15/2040
878742 AY 1	TECK RESOURCES LIMITED.....			.2FE	253,750	.....101.941	.....254,853	.....250,000	.....253,719			(31)		.....3.750	.....3.695	FA.....	.....3,723		12/05/2012	02/01/2023
880451 AT 6	TENNESSEE GAS PIPELINE DEBS.....			.2FE	181,800	.....123.024	.....221,443	.....180,000	.....180,418			(129)		.....7.500	.....7.426	AO.....	.....3,366	.....13,500	04/15/2002	04/01/2017
88166C AA 6	TEVA PHARMACEUTICAL FIN II B V FGN SR NT.....			.1FE	514,500	.....105.407	.....527,035	.....500,000	.....505,136			(3,625)		.....3.000	.....2.915	JD.....	.....658	.....15,000	07/16/2010	06/15/2015
882384 AC 4	TEXAS EASTERN TRANSMISSION LP SENIOR NT.....			.2FE	499,010	.....100.124	.....500,620	.....500,000	.....499,038			28		.....2.800	.....2.806	AO.....	.....2,605		10/24/2012	10/15/2022

E10.15

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
887315 BB 4	TIME WARNER COMPANIES INC.....				.2FE	208,790	121.496	242,992	200,000	205,160		(400)		6.850	6.562	JJ.....	6,317	13,700	12/05/2003	01/15/2026		
887315 BN 8	TIME WARNER INC.....				.2FE	203,380	126.240	252,480	200,000	202,140		(135)		6.625	6.515	MN.....	1,670	41,075	11/12/2003	05/15/2029		
887315 BN 8	TIME WARNER INC.....				.2FE	234,793	126.240	277,728	220,000	229,418		(592)		6.625	6.208	MN.....	1,837		12/29/2003	05/15/2029		
887315 BN 8	TIME WARNER INC.....				.2FE	207,750	126.240	252,480	200,000	204,924		(323)		6.625	6.378	MN.....	1,670		04/12/2004	05/15/2029		
89346D AE 7	TRANSALTA CORP FGN SR NT.....				.2FE	251,140	101.464	253,660	250,000	251,122		(18)		6.500	6.470	MS.....	4,764	8,125	08/23/2012	03/15/2040		
89346D AF 4	TRANSALTA CORP.....				.2FE	495,000	101.379	506,895	500,000	495,046		46		4.500	4.545	MN.....	2,836		12/03/2012	11/15/2022		
893526 8Y 2	TRANSCANADA PIPELINES LTD FGN NT.....				.1FE	531,950	126.586	632,930	500,000	518,046		(3,550)		7.125	6.697	JJ.....	16,417	35,625	02/06/2009	01/15/2019		
893830 AF 6	TRANSOCEAN SEDCO FOREX INC NOTE.....				.2FE	577,500	126.718	633,590	500,000	573,553		(3,947)		7.500	6.494	AO.....	7,911	37,500	02/01/2012	04/15/2031		
902494 AT 0	TYSON FOODS INC SENIOR BD.....				.2FE	508,885	108.176	540,880	500,000	508,474		(411)		4.500	4.421	JD.....	986	11,375	08/02/2012	06/15/2022		
903192 AA 0	UNUM CORP.....				.2FE	217,000	116.488	232,976	200,000	216,339		(661)		6.750	6.221	JD.....	592	6,750	06/26/2012	12/15/2028		
905572 AD 5	UNION CARBIDE CHEMS & PLST.....				.2FE	223,003	126.663	283,725	224,000	223,539		50		7.875	7.910	AO.....	4,398	183,015	04/16/2002	04/01/2023		
905572 AD 5	UNION CARBIDE CHEMS & PLST.....				.2FE	202,520	126.663	253,326	200,000	201,187		(126)		7.875	7.777	AO.....	3,927		06/21/2002	04/01/2023		
905572 AD 5	UNION CARBIDE CHEMS & PLST.....				.2FE	198,000	126.663	253,326	200,000	199,052		105		7.875	7.955	AO.....	3,927		01/16/2003	04/01/2023		
905572 AD 5	UNION CARBIDE CHEMS & PLST.....				.2FE	197,000	126.663	253,326	200,000	198,566		158		7.875	7.995	AO.....	3,927		02/24/2003	04/01/2023		
905572 AD 5	UNION CARBIDE CHEMS & PLST.....				.2FE	500,000	126.663	633,315	500,000	500,000				7.875	7.875	AO.....	9,817		04/25/2003	04/01/2023		
905572 AD 5	UNION CARBIDE CHEMS & PLST.....				.2FE	500,000	126.663	633,315	500,000	500,000				7.875	7.875	AO.....	9,817		04/28/2003	04/01/2023		
905572 AD 5	UNION CARBIDE CHEMS & PLST.....				.2FE	525,000	126.663	633,315	500,000	512,390		(1,316)		7.875	7.500	AO.....	9,817		06/13/2003	04/01/2023		
905581 AR 5	UNION CARBIDE CORP.....				.2FE	199,000	125.089	250,178	200,000	199,476		48		7.500	7.538	JD.....	1,233	37,500	01/15/2003	06/01/2025		
905581 AR 5	UNION CARBIDE CORP.....				.2FE	300,000	125.089	375,267	300,000	300,000				7.500	7.500	JD.....	1,849		02/10/2003	06/01/2025		
907834 AG 0	UNION PACIFIC RESOURCES DEB.....				.2FE	576,340	120.877	604,385	500,000	572,099		(4,241)		7.150	6.203	MN.....	4,505	35,750	03/29/2012	05/15/2028		
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST.....				.1	432,140	115.481	475,275	411,561	429,706		(1,223)		5.082	4.840	JJ.....	10,189	21,693	01/25/2011	01/02/2029		
911684 AD 0	U.S. CELLULAR CORP.....				.2FE	293,288	104.318	299,393	287,000	291,416		(225)		6.700	6.556	JD.....	843	32,629	09/22/2004	12/15/2033		
911684 AD 0	U.S. CELLULAR CORP.....				.2FE	210,520	104.318	208,636	200,000	207,483		(376)		6.700	6.365	JD.....	587		12/23/2004	12/15/2033		
912912 AQ 5	US WEST CAP FUNDING INC.....				.2FE	196,680	102.208	204,416	200,000	198,392		114		6.875	6.991	JJ.....	6,330	13,750	09/01/1998	07/15/2028		
912912 AR 3	U S WEST CAP FDG INC.....				.2FE	184,260	114.625	229,250	200,000	195,491		984		6.500	7.055	MN.....	1,638	32,110	08/07/2001	11/15/2018		
912912 AR 3	U S WEST CAP FDG INC.....				.2FE	179,060	114.625	222,373	194,000	189,720		934		6.500	7.042	MN.....	1,589		08/14/2001	11/15/2018		
912912 AR 3	U S WEST CAP FDG INC.....				.2FE	92,959	114.625	114,625	100,000	98,123		469		6.500	6.992	MN.....	819		01/22/2002	11/15/2018		
912920 AC 9	US WEST TELECOM INC.....				.2FE	293,817	101.999	305,997	300,000	296,538		182		6.875	7.020	MS.....	6,046	41,250	01/27/1998	09/15/2033		
912920 AC 9	US WEST TELECOM INC.....				.2FE	97,960	101.999	101,999	100,000	98,858		60		6.875	7.018	MS.....	2,015		07/24/1998	09/15/2033		
912920 AC 9	US WEST TELECOM INC.....				.2FE	98,260	101.999	101,999	100,000	99,026		51		6.875	6.997	MS.....	2,015		08/18/1998	09/15/2033		
912920 AC 9	US WEST TELECOM INC.....				.2FE	98,260	101.999	101,999	100,000	99,026		51		6.875	6.997	MS.....	2,015		08/18/1998	09/15/2033		
912920 AL 9	U.S. WEST COMMUNICATIONS.....				.2FE	99,310	101.119	101,119	100,000	99,678		25		7.200	7.250	MN.....	1,006	21,600	10/16/1997	11/10/2026		
912920 AL 9	U.S. WEST COMMUNICATIONS.....				.2FE	188,250	101.119	202,238	200,000	193,758		490		7.200	7.649	MN.....	2,012		10/19/2001	11/10/2026		
913017 AT 6	UNITED TECHNOLOGIES CORP NOTE.....				.1FE	746,235	137.237	960,659	700,000	736,817		(2,569)		6.700	6.285	FA.....	19,231	46,900	05/13/2009	08/01/2028		
91311Q AE 5	UNITED UTILITIES PLC FGN SR BD.....				.2FE	564,635	111.734	558,670	500,000	562,840		(1,795)		5.375	4.760	FA.....	11,192		11/19/2012	08/01/2019		
91428L FS 0	UNIVERSITY HAWAII REV.....				.1FE	768,750	115.277	864,578	750,000	766,447		(987)		5.834	5.692	AO.....	10,409	43,755	09/30/2010	10/01/2030		
914760 3L 5	UNIV. OF OKLAHOMA.....				.1FE	503,785	116.104	580,520	500,000	503,221		(199)		6.102	6.056	JJ.....	15,245	30,510	03/26/2010	07/01/2030		
91913Y AE 0	VALERO ENERGY CORP BOND.....				.2FE	270,863	128.294	320,735	250,000	268,544		(993)		7.500	6.922	AO.....	3,955	18,750	09/07/2010	04/15/2032		
91913Y AL 4	VALERO ENERGY CORP NOTE.....				.2FE	769,508	123.521	926,408	750,000	767,757		(750)		6.625	6.457	JD.....	2,208	49,688	09/02/2010	06/15/2037		
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT.....				.2FE	529,030	133.485	667,425	500,000	528,044		(986)		8.875	8.388	JJ.....	19,009	22,188	02/21/2012	01/26/2040		
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT.....				.2FE	613,050	133.485	667,425	500,000	611,305		(1,745)		8.875	7.238	JJ.....	19,009		08/24/2012	01/26/2040		
92344W AB 7	VERIZON MARYLAND INC.....				.1FE	270,357	105.343	316,029	300,000	279,642		1,022		5.125	5.687	JD.....	674	82,000	12/02/2003	06/15/2033		

E10.16

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

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92344W AB 7	VERIZON MARYLAND INC.....				.1FE	264,210	105.343	316,029	300,000	274,862		1,278			5.125	5.819	JD	674		09/21/2004	06/15/2033
92344W AB 7	VERIZON MARYLAND INC.....				.1FE	178,075	105.343	210,686	200,000	184,470		783			5.125	5.756	JD	449		11/04/2004	06/15/2033
92344W AB 7	VERIZON MARYLAND INC.....				.1FE	185,220	105.343	210,686	200,000	189,554		547			5.125	5.534	JD	449		02/01/2005	06/15/2033
92344W AB 7	VERIZON MARYLAND INC.....				.1FE	279,036	105.343	316,029	300,000	285,183		776			5.125	5.510	JD	674		02/03/2005	06/15/2033
92344W AB 7	VERIZON MARYLAND INC.....				.1FE	277,740	105.343	316,029	300,000	284,198		824			5.125	5.536	JD	674		03/01/2005	06/15/2033
925524 AV 2	VIACOM INC.....				.2FE	189,250	109.925	219,850	200,000	192,609		384			5.500	5.812	MN	1,386	71,500	04/13/2004	05/15/2033
925524 AV 2	VIACOM INC.....				.2FE	93,875	109.925	109,925	100,000	95,789		219			5.500	5.859	MN	693		04/14/2004	05/15/2033
925524 AV 2	VIACOM INC.....				.2FE	95,635	109.925	109,925	100,000	96,921		156			5.500	5.751	MN	693		10/19/2004	05/15/2033
925524 AV 2	VIACOM INC.....				.2FE	196,520	109.925	219,850	200,000	197,540		129			5.500	5.597	MN	1,386		02/01/2005	05/15/2033
925524 AV 2	VIACOM INC.....				.2FE	196,332	109.925	219,850	200,000	197,407		136			5.500	5.603	MN	1,386		02/18/2005	05/15/2033
925524 AV 2	VIACOM INC.....				.2FE	293,850	109.925	329,775	300,000	295,634		228			5.500	5.615	MN	2,079		03/01/2005	05/15/2033
925524 AV 2	VIACOM INC.....				.2FE	182,660	109.925	219,850	200,000	187,691		642			5.500	6.022	MN	1,386		03/28/2005	05/15/2033
92928W AB 1	WMC FINANCE USA LIMITED DEB.....				.1FE	99,680	104.739	104,739	100,000	99,998		17			7.250	7.273	MN	914	7,250	11/17/1993	11/15/2013
92976G AE 1	WACHOVIA BANK N/A MED TERM BK NOTE.....				.1FE	498,250	112.542	562,710	500,000	499,416		250			5.600	5.620	MS	8,208	28,000	05/27/2008	03/15/2016
92976W BH 8	WACHOVIA CORP MED TERM NOTE.....				.1FE	490,740	120.328	601,640	500,000	495,713		1,029			5.750	5.858	FA	11,348	28,750	03/07/2008	02/01/2018
930353 JF 5	WADSWORTH OHIO CITY SCH DIST GO.....				.1FE	500,000	111.870	559,350	500,000	500,000					6.000	6.000	JD	2,466	30,000	09/21/2010	12/01/2033
939640 AD 0	WASHINGTON POST CO NOTE.....				.2FE	518,210	120.361	601,805	500,000	510,285		(2,023)			7.250	6.995	FA	15,096	36,250	02/03/2009	02/01/2019
947074 AK 6	WEATHERFORD INTERNATIONAL INC SENIOR NT.....				.2FE	282,128	110.300	275,750	250,000	280,414		(1,285)			6.800	6.026	JD	745	17,625	09/06/2011	06/15/2037
959802 AB 5	WESTERN UNION CO NOTES.....				.2FE	300,000	110.115	330,345	300,000	300,000					5.930	5.930	AO	4,435	17,790	04/05/2007	10/01/2016
959802 AJ 8	WESTERN UNION CO.....				.2FE	498,300	106.560	532,800	500,000	499,965		425			6.500	6.522	FA	11,274	32,500	02/23/2009	02/26/2014
962166 AS 3	WEYERHAEUSER CO DEBS.....				.3FE	98,300	118.101	118,101	100,000	99,412		59			7.125	7.248	JJ	3,299	21,375	08/02/1993	07/15/2023
962166 AS 3	WEYERHAEUSER CO DEBS.....				.3FE	210,952	118.101	236,202	200,000	205,331		(576)			7.125	6.755	JJ	6,548		04/09/2003	07/15/2023
962166 BR 4	WEYERHAEUSER CO.....				.3FE	217,514	126.001	252,002	200,000	211,832		(625)			7.375	6.781	MS	4,324	14,750	12/05/2003	03/15/2032
962166 BT 0	WEYERHAEUSER CO.....				.3FE	419,676	121.008	484,032	400,000	413,513		(678)			6.875	6.553	JD	1,205	27,500	12/23/2003	12/15/2033
983024 AF 7	WYETH.....				.1FE	199,000	135.891	271,782	200,000	199,443		53			6.450	6.482	FA	5,372	38,700	08/02/2004	02/01/2024
983024 AF 7	WYETH.....				.1FE	205,514	135.891	271,782	200,000	203,096		(290)			6.450	6.277	FA	5,372		09/03/2004	02/01/2024
983024 AF 7	WYETH.....				.1FE	208,762	135.891	271,782	200,000	204,957		(461)			6.450	6.179	FA	5,372		10/13/2004	02/01/2024
98385X AT 3	XTO ENERGY INC SENIOR NT.....				.1FE	718,415	131.567	782,824	595,000	678,991		(20,569)			6.500	5.383	JD	1,695	38,675	02/18/2011	12/15/2018
98417E AK 6	XSTRATA FINANCE CANADA LTD FGN SR NT SER.....				.2FE	804,750	108.160	875,200	750,000	801,898		(2,852)			4.950	4.613	MN	4,679	18,563	08/02/2011	11/15/2021
98934K AB 6	ZENECA WILMINGTON INC.....				.1FE	543,910	137.047	685,235	500,000	530,962		(3,378)			7.000	6.435	MN	4,411	35,000	03/02/2009	11/15/2023
989822 AA 9	ZURICH REINSURANCE SR NOTES.....				.2FE	191,940	118.521	237,042	200,000	196,289		384			7.125	7.424	AO	3,006	21,375	09/06/2001	10/15/2023
989822 AA 9	ZURICH REINSURANCE SR NOTES.....				.2FE	102,208	118.521	118,521	100,000	101,153		(116)			7.125	6.971	AO	1,503		12/18/2003	10/15/2023
C33242 AA 3	EOG RESOURCES INC FGN NT SER.....				.1FE	465,580	104.431	522,155	500,000	499,283		8,605			4.750	5.101	MS	6,962	23,750	02/17/2009	03/15/2014
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					159,144,846	XXX	176,653,272	155,253,421	158,233,691	(9,681)	(356,391)	0	0	XXX	XXX	XXX	2,303,361	7,943,841	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					159,144,846	XXX	176,653,272	155,253,421	158,233,691	(9,681)	(356,391)	0	0	XXX	XXX	XXX	2,303,361	7,943,841	XXX	XXX
Hybrid Securities - Issuer Obligations																					
00185A AA 2	AON PLC FGN SR BD SER 144A.....				.2FE	96,939	96.876	96,876	100,000	96,947		9			4.250	4.384	JD	224		12/13/2012	12/12/2042
74928K 20 8	RBS CAPITAL FUNDING TRUST V PFD 5.90%.....				.6FE	300,000	81.440	244,320	300,000	244,320	135,720				5.900	5.900				06/30/2003	
74928P 20 7	RBS CAPITAL FUNDING TRUST VII PFD SER G.....				.6FE	225,000	82.880	186,480	225,000	186,480	104,580				6.080	6.080				02/18/2004	
4299999	Hybrid Securities - Issuer Obligations.....					621,939	XXX	527,676	625,000	527,747	240,300	9	0	0	XXX	XXX	XXX	224	0	XXX	XXX
4899999	Total - Hybrid Securities.....					621,939	XXX	527,676	625,000	527,747	240,300	9	0	0	XXX	XXX	XXX	224	0	XXX	XXX

E10.17

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
Totals																					
7799999. Total - Issuer Obligations.....						207,872,813	XXX	231,422,619	203,064,444	206,711,717	230,619	(427,983)	0	0	XXX	XXX	XXX	3,130,089	10,684,967	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.....						75,054,008	XXX	75,497,136	74,213,850	74,849,634	0	(271,446)	0	0	XXX	XXX	XXX	228,849	66,494	XXX	XXX
8399999. Grand Total - Bonds.....						282,926,822	XXX	306,919,755	277,278,294	281,561,350	230,619	(699,429)	0	0	XXX	XXX	XXX	3,358,938	10,751,461	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
369622 51 9	GENERAL ELECTRIC CAPITAL.....			12,000.000	25.00	25.000	300,000	24.800	297,600	300,000		18,300					0		P1L.....	11/15/2002	
52520E 20 0	LEHMAN BROS HLDG CAP TR V SECS.....			16,000.000				0.060	960								0		P6U.....	04/02/2004	
52520X 20 8	LEHMAN BROS HLDGS CAP TR VI 6.24%.....			8,000.000				0.100	800								0		P6U.....	01/05/2005	
73941X 64 3	PPLUS TR CTF CL A SERIES GSC-3.....			8,000.000	25.00	25.000	200,000	24.310	194,480	200,000		12,000					0		P3L.....	11/22/2004	
G6852T 20 4	PARTNER RE LTD 6.75%.....			8,000.000	25.00	25.000	200,000	25.210	201,680	200,000		13,500					0		P2U.....	05/08/2003	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						700,000	XXX.....	695,520	700,000	0	43,800	0	0	0	0	0	0	XXX.....	XXX.....	
8999999.	Total - Preferred Stocks.....						700,000	XXX.....	695,520	700,000	0	43,800	0	0	0	0	0	0	XXX.....	XXX.....	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			3,106,000	310,600	100.000	310,600	310,600		35,823					U.....	10/29/2008	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			910,000	91,000	100.000	91,000	91,000		939					U.....	04/27/2009	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			200,000	20,000	100.000	20,000	20,000		206					U.....	05/08/2009	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			400,000	40,000	100.000	40,000	40,000		413					U.....	05/28/2009	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			400,000	40,000	100.000	40,000	40,000		413					U.....	07/10/2009	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			400,000	40,000	100.000	40,000	40,000		413					U.....	11/06/2009	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			507,000	50,700	100.000	50,700	50,700		523					U.....	03/26/2010	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			399,000	39,900	100.000	39,900	39,900		412					U.....	10/14/2010	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			1,000,000	100,000	100.000	100,000	100,000		1,032					U.....	01/21/2011	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			200,000	20,000	100.000	20,000	20,000		206					U.....	02/11/2011	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			400,000	40,000	100.000	40,000	40,000		413					U.....	03/18/2011	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			1,363,000	136,300	100.000	136,300	136,300		1,407					U.....	04/28/2011	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			193,000	19,300	100.000	19,300	19,300		199					U.....	04/12/2012	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....			799,000	79,900	100.000	79,900	79,900		825					U.....	04/24/2012	
013904 30 5	ALCATEL LUCENT SPD-ADR.....			1,952,000	2,713	1.390	2,713	15,206					(332)		L.....	12/05/2007	
235825 20 5	DANA HOLDING CORP.....			7,381,000	115,217	15.610	115,217	69,284		1,790			25,538		L.....	04/30/2008	
235825 20 5	DANA HOLDING CORP.....			1,237,000	19,310	15.610	19,310	11,611					4,280		L.....	10/10/2008	
235825 20 5	DANA HOLDING CORP.....			330,000	5,151	15.610	5,151	3,098					1,141		L.....	09/07/2011	
247361 70 2	DELTA AIRLINES INC.....			1,203,000	14,280	11.870	14,280						14,280		L.....	06/11/2012	
35906A 10 8	FRONTIER COMMUNICATIONS CORP COM.....			1,165,000	4,986	4.280	4,986	9,096		466			(1,014)		L.....	07/02/2010	
446150 10 4	HUNTINGTON BANCSHARES INC.....			3,000,000	19,170	6.390	19,170	51,630	120	480			2,700		L.....	10/26/2007	
493267 10 8	KEYCORP COMMON.....			16,802,000	141,473	8.420	141,473	103,475		2,566			12,266		L.....	08/10/2009	
493267 10 8	KEYCORP COMMON.....			68,741,000	578,799	8.420	578,799	413,925		12,831			50,181		L.....	08/10/2009	
736508 84 7	PORTLAND GENERAL ELECTRIC CO.....			56,000	1,532	27.360	1,532		15	60			116		L.....	07/15/2011	
872375 10 0	TECO ENERGY INC.....			7,607,000	127,493	16.760	127,493	200,000		6,694			(18,105)		L.....	01/18/2005	
902973 30 4	U.S. BANCORP.....			10,000,000	319,400	31.940	319,400	291,005	1,950	7,100			48,900		L.....	05/26/1999	
92343V 10 4	VERIZON COMMUNICATIONS INC.....			4,855,000	210,076	43.270	210,076	138,846		9,783			15,293		L.....	01/11/2006	
92839U 20 6	VISTEON CORP COMM.....			530,000	28,525	53.820	28,525	180,000					2,057		L.....	10/05/2010	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				2,615,825	XXX	2,615,825	2,514,876	2,085	84,994	0		157,301	0	XXX	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																	
000000 00 2	JEDNOTA INC.....			86,000	559,432	6,505.020	559,432	122,511					164,841		U.....	09/29/1986	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				559,432	XXX	559,432	122,511	0	0	0		164,841	0	XXX	XXX	
Common Stocks - Mutual Funds																	
01881E 10 1	ALLIANCE BERNSTEIN INCOME FUND INC.....			52,000	421	8.100	421	648		28			1		L.....	02/08/2001	
880198 10 6	TEMPLETON GLOBAL INCOME FD INC CLOSED-EN.....			285,000	2,690	9.440	2,690			311			(3)		L.....	08/31/2009	
9299999	Total - Common Stocks - Mutual Funds.....				3,112	XXX	3,112	648	0	339	0		(2)	0	XXX	XXX	
9799999	Total - Common Stock.....				3,178,369	XXX	3,178,369	2,638,035	2,085	85,333	0		322,140	0	XXX	XXX	
9899998	Total - Preferred Stock from Section 1.....				700,000	XXX	695,520	700,000		43,800					XXX	XXX	
9899999	Total - Preferred and Common Stock.....				3,878,369	XXX	3,873,889	3,338,035	2,085	129,133	0		322,140	0	XXX	XXX	

E12

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues....15, the total \$ value (included in Column 8) of all such issues \$....1,587,132.

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
Bonds - U.S. Government								
313380 NW 3	FHLB BOND B/E.....		10/03/2012	STIFEL NICOLAUS.....		500,000	500,000	367
313380 SL 2	FHLB 3.4%.....		10/03/2012	KEYBANK NA.....		500,000	500,000	47
3136A7 VQ 2	FNMA CMO 2012-80 NS INV FLT.....		08/22/2012	STIFEL NICOLAUS.....		883,720	877,141	4,550
3136A8 P9 5	FNMA CMO PAC 2012-108 SP INV FLT.....		09/28/2012	NOMURA.....		498,125	500,000	207
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT.....		10/23/2012	SOUTHWEST SECURITIES.....		480,000	500,000	1,352
3136A9 PC 6	FNMA CMO 2012-128 HS INV FLT.....		11/20/2012	NATIONAL ALLIANCE SECURITIES C.....		1,003,788	994,465	157
3136A9 ZQ 4	FNMA CMO 2012-126 YS.....		12/12/2012	NOMURA.....		589,348	595,301	1,066
3136AB AK 9	FNMA CMO 2012-150 CS INV FLT.....		12/20/2012	STIFEL NICOLAUS.....		499,375	500,000	237
3137AQ YE 2	FHLMC CMO 4058 SA INV FLT DTD 06/15/12.....		06/27/2012	KEYBANK NA.....		378,000	300,000	4,737
3137AR CX 2	FHLMC CMO 4061 SL INV FLT.....		08/30/2012	NATIONAL ALLIANCE SECURITIES C.....		980,721	959,140	5,299
3137AS SY 1	FHLMC CMO 4093 HS INV FLT.....		09/13/2012	COASTAL SECURITIES INC.....		1,022,813	1,000,000	5,576
3137AT UD 2	FHLMC CMO INV FLT 4104 YS.....		09/28/2012	NATIONAL ALLIANCE SECURITIES C.....		394,500	400,000	723
3137AU AW 9	FHLMC CMO 4103 N5 INV FLT.....		09/28/2012	RBC DOMINION.....		497,188	500,000	891
3137AU SR 1	FHR CMO 4114 YS INV.....		10/31/2012	NOMURA.....		600,375	600,000	1,335
3137AU TY 5	FHR CMO 4117 SC INV FLT.....		10/31/2012	MORGAN KEEGAN & CO.....		777,656	750,000	2,945
3137AV DC 8	FHLMC CMO 4120 HS INV FLT.....		12/20/2012	NOMURA.....		987,053	988,288	1,537
31395V CZ 0	FHLMC CMO 2992 SE.....		07/19/2012	NOMURA.....		482,155	370,888	4,194
31396Q W5 4	FNMA CMO 2009-66 SL INV FLT.....		05/31/2012	NATIONAL ALLIANCE SECURITIES C.....		367,091	327,760	4,107
31397Q XV 5	FNMA CMO 2011-15 LS.....		03/30/2012	NOMURA.....		1,020,568	1,005,485	1,231
31397U S9 1	FNMA CMO 2011-66 DS INV FLT.....		08/24/2012	WELLS FARGO ADVISORS.....		472,080	427,948	3,956
31398N TP 9	FNMA CMO 2010-109 SN INV FLT.....		05/31/2012	DEUTSCHE BANK.....		314,808	258,570	5,130
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT.....		07/27/2012	DAVID LERNER ASSOCIATES INC.....		524,826	352,528	2,414
38374T G5 7	GNMA CMO PAC-1 2009-34 LX.....		07/13/2012	KEYBANK NA.....		1,501,811	1,458,069	2,916
38374U BP 5	GNMA CMO 2009-32 AB.....		07/06/2012	KEYBANK NA.....		1,042,586	985,314	1,642
38374U CJ 8	GNMA CMO PAC 2009-32 AP.....		07/09/2012	STIFEL NICOLAUS.....		1,018,066	960,440	1,601
38375C AB 6	GNMA CMO 2012-57 NU DTD 04/01/12 3.00%.....		06/27/2012	CITIGROUP GLOBAL MARKETS INC.....		991,286	988,814	2,307
38375G 5Y 3	GNMA CMO 2012-121 KC.....		10/30/2012	KEYBANK NA.....		996,875	1,000,000	1,611
38375G SP 7	GNMA CMO 2012-101 KL.....		08/22/2012	WELLS FARGO ADVISORS.....		1,931,250	2,000,000	3,222
38375K SY 9	GNMA CMO PAC 2007-35 NL INV FLT.....		06/22/2012	NOMURA.....		1,425,137	1,055,657	4,392
38376V ZU 4	GNMA CMO SEQ PYR 2010-17 JN.....		07/20/2012	CITIGROUP GLOBAL MARKETS INC.....		1,095,260	1,046,688	3,140
38377F XK 2	GNMA CMO SEQ PYR 2010-59 HA.....		07/20/2012	KEYBANK NA.....		1,184,986	1,117,253	3,352
38378A H6 1	GNMA CMO 2011-156 JY.....		01/20/2012	KEYBANK NA.....		497,624	498,871	790
38378C 2L 0	GNMA CMO 2012-6 TB.....		01/31/2012	KEYBANK NA.....		488,750	500,000	833
38378C SL 2	GNMA CMO 2012-6 GA.....		01/30/2012	KEYBANK NA.....		987,500	1,000,000	1,611
38378D E5 0	GNMA CMO 2012-031 S INV FLT.....		03/30/2012	NOMURA.....		499,063	500,000	984
38378E 3L 5	GNMA REMIC PASS THRU CMO 2012-91 HX.....		07/23/2012	DEUTSCHE BANK.....		1,021,250	1,000,000	2,417
38378E PZ 0	GNMA CMO 2012-69 HA.....		05/31/2012	KEYBANK NA.....		498,750	500,000	1,458
38378G BD 9	GNMA CMO 2012-134 HS INV FLT.....		11/06/2012	STIFEL NICOLAUS.....		1,038,125	1,000,000	7,139
38378G CN 6	GNMA CMO 2012-134 HA.....		11/29/2012	KEYBANK NA.....		1,007,500	1,000,000	2,819
38378G FM 5	GNMA CMO 2012-140 HE.....		11/29/2012	DEUTSCHE BANK.....		1,985,000	2,000,000	3,222
38378G M5 4	GNMA CMO 2012-149 MU.....		12/28/2012	CITIGROUP GLOBAL MARKETS INC.....		1,993,750	2,000,000	3,333
38378G N3 8	GNMA CMO PAC 2012-149 LQ.....		12/28/2012	CITIGROUP GLOBAL MARKETS INC.....		2,012,500	2,000,000	3,750
38378G N5 3	GNMA CMO 2012-149 LU.....		12/28/2012	CITIGROUP GLOBAL MARKETS INC.....		1,003,750	1,000,000	2,083
38378G TC 2	GNMA CMO PAC 2012-143 ED.....		12/27/2012	NOMURA.....		981,250	1,000,000	1,667
38378H 4D 5	GNMA CMO PAC 2012-124 AQ.....		10/30/2012	STIFEL NICOLAUS.....		1,251,649	1,254,000	1,993
38378H BQ 8	GNMA CMO 2012-096 QH.....		08/30/2012	NOMURA.....		982,500	1,000,000	1,611

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

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
38378H BQ 8	GNMA CMO 2012-096 QH.....		09/28/2012	KEYBANK NA.....		988,652	993,620	1,490
38378H J9 8	GNMA CMO 2012-128 DA.....		10/30/2012	STIFEL NICOLAUS.....		736,875	750,000	1,208
38378H JE 7	GNMA CMO 2012-106 JA.....		09/28/2012	STIFEL NICOLAUS.....		1,471,875	1,500,000	2,250
38378H K4 7	GNMA CMO PAC-3 2012-128 DE.....		11/20/2012	CITIGROUP GLOBAL MARKETS INC.....		995,684	998,180	1,386
38378H L8 7	GNMA CMO 2012-128 HK.....		10/30/2012	DEUTSCHE BANK.....		741,563	750,000	1,208
38378H M8 6	GNMA CMO PAC-2 2012-128 CN.....		11/20/2012	SOUTHWEST SECURITIES.....		989,496	996,033	1,383
38378H MM 5	GNMA CMO PAC-2 & 3 2012-106 UG.....		09/28/2012	NOMURA.....		1,920,000	2,000,000	2,250
38378H MM 5	GNMA CMO PAC-2 & 3 2012-106 UG.....		10/22/2012	NOMURA.....		963,466	998,249	873
38378H QM 1	GNMA CMO PAC 2012-108 KA.....		11/26/2012	STIFEL NICOLAUS.....		989,783	989,319	1,154
38378H SX 5	GNMA CMO 2012-113 MH.....		09/28/2012	DEUTSCHE BANK.....		999,375	1,000,000	1,875
0599999	Total - Bonds - U.S. Government.....					52,007,176	51,048,021	127,032
Bonds - All Other Government								
38378E FQ 1	GNMA REMIC PASS THRU CMO PAC 2012-51 CA.....		11/26/2012	DEUTSCHE BANK.....		1,953,247	1,949,591	2,275
1099999	Total - Bonds - All Other Government.....					1,953,247	1,949,591	2,275
Bonds - U.S. Special Revenue and Special Assessment								
442331 QM 9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01.....		10/04/2012	RBC DOMINION.....		1,233,390	1,000,000	5,766
65364U AB 2	NIAGARA MOHAWK POWER CORP SENIOR NT SER.....		11/28/2012	MORGAN KEEGAN & CO.....		750,000	750,000	
658203 W2 6	NORTH CAROLINA POWER AGENCY.....		12/11/2012	RAYMOND JAMES INSTITIONAL.....		504,750	500,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					2,488,140	2,250,000	5,766
Bonds - Industrial and Miscellaneous								
012873 AK 1	ALBERTA ENERGY CO LTD YANKEE NT.....		05/01/2012	RBC DOMINION.....		590,205	500,000	
017175 AB 6	ALLEGHANY CORP SENIOR NT.....		04/19/2012	MORGAN KEEGAN & CO.....		540,750	500,000	3,047
017175 AB 6	ALLEGHANY CORP SENIOR NT.....		06/20/2012	MORGAN KEEGAN & CO.....		544,000	500,000	7,422
017175 AC 4	ALLEGHANY CORP SENIOR BD.....		06/26/2012	MORGAN KEEGAN & CO.....		249,745	250,000	
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29.....		01/25/2012	KEYBANK NA.....		509,381	455,344	1,720
01959E AA 6	ALLIED WORLD ASSURANCE CO HLDGS SENIOR N.....		04/18/2012	MORGAN KEEGAN & CO.....		578,685	500,000	8,542
02153L AA 2	ALTERRA FINANCE LLC SENIOR BD DTD 09/27.....		06/26/2012	MORGAN KEEGAN & CO.....		537,550	500,000	7,726
04621X AC 2	ASSURANT INC SENIOR NT.....		06/04/2012	MORGAN KEEGAN & CO.....		315,882	300,000	5,109
046265 AF 1	ASTORIA FINANCIAL CORP SENIOR NT.....		06/20/2012	MORGAN KEEGAN & CO.....		505,000	500,000	.69
055921 AC 4	BMC SOFTWARE INC SENIOR BD.....		11/14/2012	KEYBANK NA.....		496,160	500,000	
055921 AC 4	BMC SOFTWARE INC SENIOR BD.....		11/20/2012	MORGAN KEEGAN & CO.....		501,000	500,000	625
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB.....		09/27/2012	COASTAL SECURITIES INC.....		522,500	500,000	1,899
084423 AS 1	BERKLEY W R CORP SENIOR NT.....		03/16/2012	MORGAN KEEGAN & CO.....		501,250	500,000	
096630 AC 2	BOARDWALK PIPELINES LP SENIOR BD.....		11/05/2012	FTN FIN SECURITIES CORP.....		500,680	500,000	
116663 AC 9	BRUCE MANSFIELD UNIT 1 2 BOND SER 2007-1.....		04/20/2012	KEYBANK NA.....		531,720	484,850	13,285
118230 AJ 0	BUCKEYE PARTNERS LP BOND.....		10/16/2012	FTN FIN SECURITIES CORP.....		777,600	750,000	7,617
12612W AB 0	CONWAY NAT FREIGHT INC.....		06/05/2012	MORGAN KEEGAN & CO.....		307,125	300,000	1,898
14043Z AA 0	CAPITAL POWER L P FGN MED TERM NT.....	C.....	04/04/2012	KEYBANK NA.....		390,211	380,000	8,020
14916R AC 8	CATHOLIC HEALTH INITIATIVES DEB.....		10/31/2012	MORGAN KEEGAN & CO.....		199,468	200,000	
172062 AE 1	CINCINNATI FINL CORP.....		03/05/2012	MORGAN KEEGAN & CO.....		266,263	250,000	5,274
20030N AF 8	COMCAST CORP.....		12/28/2012	WELLS FARGO ADVISORS.....		534,435	451,000	1,274
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-4.....		04/10/2012	STIFEL NICOLAUS.....		497,500	500,000	1,210
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2.....		06/12/2012	KEYBANK NA.....		512,868	450,873	3,087
23311R AE 6	DCP MIDSTREAM LLC SENIOR BD SER 144A.....		10/16/2012	WELLS FARGO ADVISORS.....		811,335	750,000	1,583
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012.....		07/13/2012	STIFEL NICOLAUS.....		509,000	500,000	990
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A.....		04/12/2012	KEYBANK NA.....		496,293	465,457	137
254010 AA 9	DIGNITY HEALTH SENIOR DEB.....		10/18/2012	CITIGROUP GLOBAL MARKETS INC.....		398,528	400,000	

E13.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
26439X AH 6	DUKE ENERGY FIELD SVCS LLC NTS 144A.....		12/13/2012	COASTAL SECURITIES INC.....		588,425	500,000	3,583
29265A AS 5	ENERGEN CORP MED TERM NT.....		10/02/2012	MORGAN KEEGAN & CO.....		612,940	500,000	4,948
29265N AS 7	ENERGEN CORP SENIOR BD.....		05/07/2012	MORGAN KEEGAN & CO.....		520,190	500,000	4,432
29266M AF 6	ENERGY EAST CORP NOTE.....		06/13/2012	MORGAN KEEGAN & CO.....		496,425	500,000	13,875
29267H AA 7	ENDURANCE SPECIALTY HLDGS LTD SENIOR NT.....		08/01/2012	WELLS FARGO ADVISORS.....		735,708	659,000	2,691
29273R AR 0	ENERGY TRANSFER PARTNERS L P SENIOR BD.....		01/17/2012	UBS-PAINE WEBBER.....		249,105	250,000	
29358Q AA 7	ENSCO PLC FGN SR NT.....		05/03/2012	MORGAN KEEGAN & CO.....		340,324	310,000	2,145
29364N AR 9	ENTERGY MISSISSIPPI.....		12/11/2012	MORGAN KEEGAN & CO.....		249,015	250,000	
29717P AC 1	ESSEX PORTFOLIO L P SENIOR NT SER 144A.....		08/10/2012	WELLS FARGO ADVISORS.....		494,950	500,000	
30161M AK 9	EXELON GENERATION CO LLC SENIOR NT 144A.....		06/28/2012	EXCHANGE.....		729,492	608,336	718
42217K BA 3	HEALTH CARE REIT INC.....		12/06/2012	DEUTSCHE BANK.....		498,155	500,000	
431116 AB 8	HIGHMARK INC.....		12/07/2012	STIFEL NICOLAUS.....		513,775	500,000	1,451
431116 AC 6	HIGHMARK INC SENIOR NT SER 144A.....		09/28/2012	STIFEL NICOLAUS.....		529,290	500,000	11,740
44106M AQ 5	HOSPITALITY PROPERTIES TR SENIOR NT.....		08/10/2012	MORGAN KEEGAN & CO.....		199,472	200,000	
44106M AQ 5	HOSPITALITY PROPERTIES TR SENIOR NT.....		08/09/2012	CITIGROUP GLOBAL MARKETS INC.....		196,790	200,000	
449505 AA 4	IFM US COLONIAL PIPELINE 2 LLC SENIOR NT.....		07/12/2012	MORGAN KEEGAN & CO.....		564,230	500,000	6,808
45665Q AF 0	INFINITY PPTY & CASUALTY CORP SENIOR BD.....		11/05/2012	MORGAN KEEGAN & CO.....		319,776	300,000	2,125
457153 AF 1	INGRAM MICRO INC SENIOR NT.....		08/08/2012	MORGAN KEEGAN & CO.....		250,545	250,000	104
458140 AN 0	INTEL CORP.....		12/11/2012	MORGAN KEEGAN & CO.....		495,575	500,000	
486063 MF 4	KATY TEX INDPT SCH DIST GO 12/01/10.....		11/26/2012	KEYBANK NA.....		1,133,500	1,000,000	14,836
494550 BM 7	KINDER MORGAN ENERGY PARTNERS SENIOR BD.....		08/08/2012	WELLS FARGO ADVISORS.....		497,990	500,000	
50188F AD 7	LG&E & KU ENERGY LLC SENIOR NT.....		05/02/2012	MORGAN KEEGAN & CO.....		513,295	500,000	8,958
524660 AW 7	LEGGETT & PLATT INC SENIOR NT.....		08/09/2012	MORGAN KEEGAN & CO.....		249,265	250,000	
570535 AJ 3	MARKEL CORP SENIOR NOTE.....		06/26/2012	MORGAN KEEGAN & CO.....		537,465	500,000	1,858
570535 AK 0	MARKEL CORP SENIOR BD.....		08/08/2012	WELLS FARGO ADVISORS.....		530,615	500,000	2,518
620076 BB 4	MOTOROLA SOLUTIONS INC SENIOR NT.....		05/15/2012	MORGAN KEEGAN & CO.....		500,850	500,000	
626717 AF 9	MURPHY OIL CORP SENIOR BD.....		11/27/2012	MORGAN KEEGAN & CO.....		497,970	500,000	
629568 AX 4	NABORS INDUSTRIES INC SENIOR BD.....		02/17/2012	EXCHANGE.....		498,350	500,000	
652482 AU 4	NEWS AMERICA INC SENIOR DEB.....		06/04/2012	KEYBANK NA.....		592,500	500,000	15,571
65473Q AS 2	NISOURCE FINANCE CORP NOTE DTD 08/31/07.....		06/26/2012	KEYBANK NA.....		584,445	500,000	9,244
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE.....		03/30/2012	MORGAN KEEGAN & CO.....		603,700	500,000	313
677071 AB 8	OHANA MILITARY COMNTYS LLC BOND SER A CL.....		09/05/2012	MORGAN KEEGAN & CO.....		278,000	250,000	6,463
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144.....		01/31/2012	MORGAN KEEGAN & CO.....		538,400	500,000	9,103
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR.....		10/29/2012	MERRILL LYNCH.....		597,490	500,000	16,378
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR.....		12/07/2012	FTN FIN SECURITIES CORP.....		585,600	500,000	3,313
68245J AB 6	ONEBEACON US HOLDINGS INC SENIOR NT.....		11/27/2012	KEYBANK NA.....		506,250	500,000	1,342
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT.....		11/21/2012	FTN FIN SECURITIES CORP.....		546,980	500,000	10,350
69362B AY 8	PSEG POWER LLC SR NT.....		05/07/2012	WELLS FARGO ADVISORS.....		528,270	500,000	2,997
70212F AA 1	PARTNERRE FINANCE A LLC SENIOR NT.....		07/18/2012	WELLS FARGO ADVISORS.....		587,200	500,000	4,965
70213B AA 9	PARTNER REFINANCE B LLC SENIOR NT.....		08/13/2012	MORGAN KEEGAN & CO.....		552,855	500,000	5,729
709599 AE 4	PENSKE TRUCK LEASING CO L P SENIOR NT SE.....		05/17/2012	MORGAN KEEGAN & CO.....		507,180	500,000	573
709599 AH 7	PENSKE TRUCK LEASING/PTL SENIOR NT SER 1.....		07/19/2012	MORGAN KEEGAN & CO.....		502,040	500,000	745
74251V AH 5	PRINCIPAL FINANCIAL GROUP INC SENIOR BD.....		11/26/2012	MORGAN KEEGAN & CO.....		500,000	500,000	564
743674 AX 1	PROTECTIVE LIFE CORP SENIOR NT.....		08/06/2012	MORGAN KEEGAN & CO.....		598,000	500,000	11,677
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR.....		10/31/2012	KEYBANK NA.....		835,298	750,000	15,625
779382 AQ 3	ROWAN COS. INC.....		12/11/2012	RAYMOND JAMES INSTITIONAL.....		513,540	500,000	

E13.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
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
80589M AD 4	SCANA CORP MED TERM NT.....		12/24/2012	FTN FIN SECURITIES CORP.....		544,850	500,000	2,573
808626 AE 5	SCIENCE APPLICATIONS INTL CORP NOTE.....		02/29/2012	MORGAN KEEGAN & CO.....		607,150	500,000	5,740
863667 AB 7	STRYKER CORP SENIOR NT.....		11/08/2012	WELLS FARGO ADVISORS.....		569,605	500,000	7,170
878742 AY 1	TECK RESOURCES LIMITED.....		12/05/2012	FTN FIN SECURITIES CORP.....		253,750	250,000	3,047
882384 AC 4	TEXAS EASTERN TRANSMISSION LP SENIOR NT.....		10/24/2012	CITIGROUP GLOBAL MARKETS INC.....		499,010	500,000	
89346D AE 7	TRANSALTA CORP FGN SR NT.....		08/23/2012	MORGAN KEEGAN & CO.....		251,140	250,000	7,358
89346D AF 4	TRANSALTA CORP.....		12/03/2012	FTN FIN SECURITIES CORP.....		495,000	500,000	1,625
893830 AF 6	TRANSOCEAN SEDCO FOREX INC NOTE.....		02/01/2012	CITIGROUP GLOBAL MARKETS INC.....		577,500	500,000	11,042
902494 AT 0	TYSON FOODS INC SENIOR BD.....		08/02/2012	MORGAN KEEGAN & CO.....		508,885	500,000	3,063
903192 AA 0	UNUM CORP.....		06/26/2012	MORGAN KEEGAN & CO.....		217,000	200,000	413
907834 AG 0	UNION PACIFIC RESOURCES DEB.....		03/29/2012	RAYMOND JAMES INSTITUTIONAL.....		576,340	500,000	13,307
91311Q AE 5	UNITED UTILITIES PLC FGN SR BD.....		11/19/2012	MORGAN KEEGAN & CO.....		564,635	500,000	8,361
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT.....		02/21/2012	MORGAN KEEGAN & CO.....		529,030	500,000	3,082
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT.....		08/24/2012	MORGAN KEEGAN & CO.....		613,050	500,000	4,068
98417E AK 6	XSTRATA FINANCE CANADA LTD FGN SR NT SER.....		08/02/2012	MORGAN KEEGAN & CO.....		804,750	750,000	7,941
3899999	Total - Bonds - Industrial and Miscellaneous.....					44,492,123	41,364,859	358,348
Bonds - Hybrid Securities								
00185A AA 2	AON PLC FGN SR BD SER 144A.....		12/13/2012	KEYBANK NA.....		96,939	100,000	
4899999	Total - Bonds - Hybrid Securities.....					96,939	100,000	0
8399997	Total - Bonds - Part 3.....					101,037,624	96,712,472	493,421
8399998	Total - Bonds - Summary Item from Part 5.....					7,640,243	7,653,334	20,811
8399999	Total - Bonds.....					108,677,867	104,365,806	514,232
Common Stocks - Industrial and Miscellaneous								
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....		04/12/2012	FHLB CINCINNATI.....	193,000	19,300	XXX	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI.....		04/24/2012	FHLB CINCINNATI.....	799,000	79,900	XXX	
247361 70 2	DELTA AIRLINES INC.....		06/11/2012	KEYBANK NA.....	1,203,000		XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					99,200	XXX	0
9799997	Total - Common Stocks - Part 3.....					99,200	XXX	0
9799999	Total - Common Stocks.....					99,200	XXX	0
9899999	Total - Preferred and Common Stocks.....					99,200	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					108,777,067	XXX	514,232

E13.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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
Bonds - U.S. Government																				
312906 2P 4	FHLMC REMIC SERIES 1136-H.....		12/17/2012	PRINCIPAL.....		251	251	244	248				0		248		3	3	61	09/15/2021.
3136A7 VQ 2	FNMA CMO 2012-80 NS INV FLT.....		12/26/2012	PRINCIPAL.....		492,436	492,436	496,129	494,509				0		494,509		(2,073)	(2,073)	17,387	08/25/2042.
3136A8 P9 5	FNMA CMO PAC 2012-108 SP INV FLT.....		12/26/2012	PRINCIPAL.....		3,825	3,825	3,811	3,812				0		3,812		14	14	6,249	10/25/2042.
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT.....		12/26/2012	PRINCIPAL.....		41,043	41,043	39,401	39,496				0		39,496		1,547	1,547	4,254	10/25/2042.
3136A9 PC 6	FNMA CMO 2012-128 HS INV FLT.....		12/26/2012	PRINCIPAL.....		1,697	1,697	1,713	1,712				0		1,712		(15)	(15)	4,714	11/25/2042.
3136A9 ZQ 4	FNMA CMO 2012-126 YS.....		12/26/2012	PRINCIPAL.....		5,467	5,467	5,412	5,412				0		5,412		55	55	1,881	11/25/2042.
3137A5 H8 0	FHLMC CMO 3791 SD INV FLT.....		12/17/2012	PRINCIPAL.....		384,176	384,176	382,255	382,298				0		382,298		1,878	1,878	24,023	11/15/2040.
3137A8 BT 4	FHLMC CMO 3820 SG INV FLT.....		09/30/2012	KEYBANK NA.....		343,215	343,215	329,486	329,868		181		181		330,048		13,166	13,166	19,400	02/15/2039.
3137AF DB 5	FHLMC 3926 PY CMO.....		12/17/2012	PRINCIPAL.....		313,478	313,478	316,221	316,114				0		316,114		(2,636)	(2,636)	13,371	09/15/2031.
3137AQ YE 2	FHLMC CMO 4058 SA INV FLT DTD 06/15/12.....		12/17/2012	PRINCIPAL.....		106,864	106,864	134,649	134,318				0		134,318		(27,454)	(27,454)	54,298	06/15/2042.
3137AR CX 2	FHLMC CMO 4061 SL INV FLT.....		12/17/2012	PRINCIPAL.....		225,324	225,324	230,394	229,401				0		229,401		(4,077)	(4,077)	19,506	06/15/2042.
3137AS SY 1	FHLMC CMO 4093 HS INV FLT.....		12/17/2012	PRINCIPAL.....		434,650	434,650	444,565	437,850				0		437,850		(3,200)	(3,200)	22,269	08/15/2042.
3137AT UD 2	FHLMC CMO INV FLT 4104 YS.....		12/17/2012	PRINCIPAL.....		21,428	21,428	21,134	21,163				0		21,163		266	266	4,981	09/15/2042.
3137AU AW 9	FHLMC CMO 4103 N5 INV FLT.....		12/17/2012	PRINCIPAL.....		27,235	27,235	27,082	27,092				0		27,092		144	144	6,089	09/15/2042.
3137AU TY 5	FHR CMO 4117 SC INV FLT.....		12/17/2012	PRINCIPAL.....		25,714	25,714	26,662	26,567				0		26,567		(853)	(853)	10,968	10/15/2042.
31392H CY 7	FNMA CMO PAC 2002-92 QE.....		04/25/2012	MCDONALD & COMPANY.....		105,663	105,663	110,418	109,970		(29)		(29)		109,941		(4,278)	(4,278)	1,181	10/25/2031.
31394V C8 1	FNMA REMIC CMO PAC 2006-2 AB.....		07/31/2012	KEYBANK NA.....		275,521	275,521	283,959	283,183		(95)		(95)		283,087		(7,566)	(7,566)	5,203	12/25/2033.
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.
31395V CZ 0	FHLMC CMO 2992 SE.....		12/17/2012	PRINCIPAL.....		219,564	219,564	285,433	251,564				0		251,564		(32,000)	(32,000)	61,788	06/15/2035.
31395W JS 7	FHLMC CMO 3005 SW INV FLT.....		12/17/2012	PRINCIPAL.....		113,018	113,018	123,190	121,960				0		121,960		(8,942)	(8,942)	46,224	07/15/2035.
31396A CP 7	FHLMC REMIC 3033 CL JN.....		06/30/2012	KEYBANK NA.....		115,118	115,118	116,808	116,624		(18)		(18)		116,606		(1,488)	(1,488)	2,080	10/15/2033.
31396P G7 0	FNMA CMO 2007-14 GD.....		12/31/2012	MATURED.....		128,462	128,462	134,794	134,210		(134)		(134)		134,076		(5,614)	(5,614)	4,026	10/25/2033.
31396P QF 1	FNMA CMO 2007-5 KA.....		09/30/2012	STIFEL NICOLAUS.....		84,824	84,824	86,520	86,385		(21)		(21)		86,364		(1,540)	(1,540)	2,141	02/25/2037.
31396Q W5 4	FNMA CMO 2009-66 SL INV FLT.....		12/26/2012	PRINCIPAL.....		223,213	223,213	249,999	249,651				0		249,651		(26,438)	(26,438)	20,505	09/25/2039.
31396X GC 2	FNMA CMO 2007-77.....		09/30/2012	KEYBANK NA.....		199,061	199,061	203,042	202,555		(58)		(58)		202,497		(3,436)	(3,436)	5,690	08/25/2037.
31396Y PV 8	FNMA CMO 2008-17 BA.....		12/31/2012	MATURED.....		73,575	73,575	74,587	74,504		(18)		(18)		74,486		(910)	(910)	2,259	10/25/2037.
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.
31397M Y8 4	FNMA CMO PAC 2009-3 KC.....		12/26/2012	PRINCIPAL.....		79,141	79,141	80,229	80,093				0		80,093		(952)	(952)	6,344	01/25/2037.
31397N UG 8	FNMA CMO 2009-19 TD.....		12/26/2012	PRINCIPAL.....		136,643	136,643	138,351	138,190				0		138,190		(1,547)	(1,547)	31,727	08/25/2036.
31397Q XV 5	FNMA CMO 2011-15 LS.....		12/26/2012	PRINCIPAL.....		807,242	807,242	819,350	819,151				0		819,151		(11,910)	(11,910)	45,908	03/25/2041.
31397S WH 3	FNMA CMO 2011-40 SB INV FLT.....		12/26/2012	PRINCIPAL.....		473,904	473,904	475,089	475,059				0		475,059		(1,155)	(1,155)	33,926	11/25/2040.
31397T LP 5	FHLMC CMO PAC 3452 JA.....		06/30/2012	KEYBANK NA.....		57,539	57,539	59,067	58,905		(12)		(12)		58,893		(1,354)	(1,354)	1,023	05/15/2038.
31397U S9 1	FNMA CMO 2011-66 DS INV FLT.....		12/26/2012	PRINCIPAL.....		182,604	182,604	201,436	199,857				0		199,857		(17,253)	(17,253)	14,219	10/25/2040.
31398K E5 5	FHLMC CMO 3581 CS INV FLT.....		12/17/2012	PRINCIPAL.....		108,680	108,680	107,322	107,449				0		107,449		1,231	1,231	6,368	10/15/2039.
31398N TP 9	FNMA CMO 2010-109 SN INV FLT.....		12/26/2012	PRINCIPAL.....		135,271	135,271	164,693	164,330				0		164,330		(29,059)	(29,059)	27,868	10/25/2040.
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.
36202E V9 7	GNMA CMO 2 MJM 4240.....		12/20/2012	PRINCIPAL.....		158,885	158,885	170,801	170,261				0		170,261		(11,377)	(11,377)	20,308	09/20/2038.
38373A C5 3	GNMA CMO 2009-69 TM.....		12/31/2012	MATURED.....		248,949	248,949	247,704	247,814		19		19		247,833		1,115	1,115	6,448	02/20/2038.
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT.....		12/20/2012	PRINCIPAL.....		51,462	51,462	76,614	74,459				0		74,459		(22,997)	(22,997)	31,052	04/20/2037.
38374T G4 0	GNMA 2009-34 LW.....		09/30/2012	STIFEL NICOLAUS.....		419,668	419,668	430,159	429,664		(242)		(242)		429,421		(9,754)	(9,754)	11,608	02/16/2034.
38374T G5 7	GNMA CMO PAC-1 2009-34 LX.....		12/17/2012	PRINCIPAL.....		761,667	761,667	784,517	776,931				0		776,931		(15,263)	(15,263)	21,960	02/16/2034.
38374U BP 5	GNMA CMO 2009-32 AB.....		12/17/2012	PRINCIPAL.....		217,542	217,542	230,186	228,940				0		228,940		(11,398)	(11,398)	14,899	05/16/2039.

E14

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	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	Contractual Maturity Date
38374U CJ 8	GNMA CMO PAC 2009-32 AP		12/17/2012	PRINCIPAL		211,884	211,884	224,597	223,343				0		223,343		(11,459)	(11,459)	14,524	05/16/2039
38374U PP 0	GNMA 2009-29 NY		12/17/2012	PRINCIPAL		447,903	447,903	452,942	452,615				0		452,615		(4,713)	(4,713)	17,634	05/16/2039
38374V J2 6	GNMA CMO 2009-59 US INV FL		09/30/2012	NATIONAL ALLIANCE SECURITIES C		231,681	231,681	242,396	241,837		(108)		(108)		241,728		(10,048)	(10,048)	12,837	07/20/2039
38374V P2 9	GNMA CMO 2009-50 YA		12/20/2012	PRINCIPAL		198,677	198,677	203,148	202,908				0		202,908		(4,231)	(4,231)	27,858	06/20/2039
38374X QL 2	GNMA CMO PAC-2 2009-25 CA		05/31/2012	FIRST BALLANTYNE LLC		553,871	553,871	563,282	562,846		(51)		(51)		562,794		(8,923)	(8,923)	5,877	03/16/2039
38374Y C9 2	GNMA CMO 2010-87 QS		07/31/2012	KEYBANK NA		236,726	236,726	251,817	251,049		(127)		(127)		250,922		(14,196)	(14,196)	17,404	04/16/2040
38374Y DK 6	GNMA CMO 2010-92 CJ		06/30/2012	KEYBANK NA		204,378	204,378	217,024	216,351		(84)		(84)		216,267		(11,889)	(11,889)	3,858	05/20/2039
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		12/20/2012	PRINCIPAL		111,350	111,350	116,918	116,550				0		116,550		(5,200)	(5,200)	118,482	07/20/2040
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		12/20/2012	PRINCIPAL		219,322	219,322	230,014	229,575				0		229,575		(10,253)	(10,253)		07/20/2040
38374Y ZN 6	GNMA CMO 2010-95 S INV FLT		12/20/2012	PRINCIPAL		396,807	396,807	417,639	416,969				0		416,969		(20,163)	(20,163)		07/20/2040
38375A 4G 6	GNMA CMO 2010-10 CP		09/30/2012	KEYBANK NA		1,583,064	1,583,064	1,606,810	1,605,921		(429)		(429)		1,605,492		(22,428)	(22,428)	48,066	04/20/2040
38375C AB 6	GNMA CMO 2012-57 NU DTD 04/01/12 3.00%		12/20/2012	PRINCIPAL		733,218	733,218	735,051	735,023				0		735,023		(1,805)	(1,805)	12,770	10/20/2040
38375G 5Y 3	GNMA CMO 2012-121 KC		12/17/2012	PRINCIPAL		51,693	51,693	51,531	51,538				0		51,538		155	155	3,288	10/16/2042
38375G SP 7	GNMA CMO 2012-101 KL		10/22/2012	PRINCIPAL		968	968	935	936				0		936		32	32	13,330	09/20/2041
38375K SY 9	GNMA CMO PAC 2007-35 NL INV FLT		12/17/2012	PRINCIPAL		216,717	216,717	292,568	291,563				0		291,563		(74,846)	(74,846)	120,731	10/16/2035
38375Y NF 5	GNMA CMO PAC 2008-79 CS		12/20/2012	PRINCIPAL		92,691	92,691	94,081	94,015				0		94,015		(1,324)	(1,324)	33,840	06/20/2035
38376C 2F 5	GNMA CMO 2009-89 E		12/17/2012	PRINCIPAL		268,673	268,673	268,001	268,030				0		268,030		643	643	22,602	10/16/2039
38376C QP 7	GNMA CMO 2009-75 SD		12/20/2012	PRINCIPAL		370,975	370,975	382,104	381,841				0		381,841		(10,866)	(10,866)	35,726	06/20/2039
38376E S3 0	GNMA CMO PAC 2009-109 GC		12/20/2012	MATURED		762,346	762,346	787,122	785,894		(645)		(645)		785,249		(22,904)	(22,904)	30,959	11/20/2039
38376K A4 3	GNMA CMO PAC-2 2009-91 CA		10/31/2012	MATURED		721,152	721,152	746,844	745,471		(478)		(478)		744,993		(23,840)	(23,840)	21,795	10/20/2039
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
38376L HJ 1	GNMA CMO 2011-90 JD		12/20/2012	PRINCIPAL		221,367	221,367	224,410	224,303				0		224,303		(2,937)	(2,937)	20,414	06/20/2041
38376L R3 5	GNMA CMO 2011-129 MA		10/31/2012	MATURED		667,562	667,562	664,224	664,263		49		49		664,312		3,250	3,250	11,919	04/16/2041
38376L RN 1	GNMA CMO 2011-80 KX		12/20/2012	PRINCIPAL		342,221	342,221	340,510	340,571				0		340,571		1,650	1,650	30,075	06/20/2041
38376L RP 6	GNMA CMO 2011-80 KY		12/20/2012	PRINCIPAL		254,840	254,840	254,202	254,225				0		254,225		614	614	19,694	06/20/2041
38376L RP 6	GNMA CMO 2011-80 KY		12/20/2012	PRINCIPAL		254,840	254,840	254,202	254,225				0		254,225		614	614		06/20/2041
38376P LE 8	GNMA CMO 2009-118 XA		09/30/2012	RAYMOND JAMES INSTITUTIONAL		453,354	453,354	457,108	457,016		(43)		(43)		456,972		(3,618)	(3,618)	8,972	12/20/2039
38376T AJ 1	GNMA CMO 2010-012 US INV FLT		09/30/2012	CITIGROUP GLOBAL MARKETS INC		34,073	34,073	33,882	33,894		2		2		33,896		177	177	1,494	01/16/2040
38376T PH 9	GNMA CMO 2010-7 LV		12/17/2012	PRINCIPAL		110,802	110,802	113,295	113,195				0		113,195		(2,393)	(2,393)	16,689	01/16/2040
38376V R9 0	GNMA CMO PAC-2 2010-19 GW		12/20/2012	PRINCIPAL		101,929	101,929	104,350	104,157				0		104,157		(2,228)	(2,228)	39,030	02/20/2040
38376V ZU 4	GNMA CMO SEQ PYR 2010-17 JN		12/17/2012	PRINCIPAL		412,077	412,077	431,200	427,679				0		427,679		(15,601)	(15,601)	16,286	02/16/2037
38376X R8 8	GNMA CMO PAC-2 2010-51 PM		12/20/2012	PRINCIPAL		432,337	432,337	449,360	448,104				0		448,104		(15,767)	(15,767)	31,117	04/20/2040
38376X U2 7	GNMA CMO TAC 2010-51 DA		10/31/2012	MATURED		643,497	643,497	666,421	665,241		(293)		(293)		664,948		(21,451)	(21,451)	29,221	01/20/2040
38376X U2 7	GNMA CMO TAC 2010-51 DA		10/31/2012	MATURED		643,899	643,899	668,046	666,872		(309)		(309)		666,563		(22,664)	(22,664)		01/20/2040
38376Y TX 9	GNMA REMIC TR CMO PAC-3 2010-43 YB		07/31/2012	KEYBANK NA		642,672	642,672	662,793	662,793		(151)		(151)		662,641		(19,969)	(19,969)	9,308	04/20/2040
38377D CP 9	GNMA CMO TAC 2010-99 NP		12/20/2012	PRINCIPAL		481,413	481,413	499,089	497,750				0		497,750		(16,337)	(16,337)	37,774	08/20/2040
38377D E9 3	GNMA CMO 2010-105 HS		12/20/2012	PRINCIPAL		267,192	267,192	266,524	266,546				0		266,546		647	647	29,399	07/20/2040
38377D XF 8	GNMA CMO 2010-104 JV		12/31/2012	MATURED		694,322	694,322	716,888	714,901		(760)		(760)		714,141		(19,818)	(19,818)	19,451	06/20/2027
38377E M7 6	GNMA CMO PAC 2010-60 PN		11/20/2012	MATURED		799,790	799,790	824,284	823,090		(570)		(570)		822,520		(22,730)	(22,730)	27,289	05/20/2040
38377F MB 4	GNMA REMIC CMO 2010-056 TS		04/25/2012	FTN FIN SECURITIES CORP		55,624	55,624	55,902	55,886		(1)		(1)		55,885		(261)	(261)	1,189	07/20/2039
38377F WA 5	GNMA CMO 2010-59 NA		12/17/2012	PRINCIPAL		373,146	373,146	384,341	383,373				0		383,373		(10,226)	(10,226)	14,969	05/16/2039

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										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	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	Contractual Maturity Date
38377F XK 2	GNMA CMO SEQ PYR 2010-59 HA		12/17/2012	PRINCIPAL		344,393	344,393	365,272	362,289				0		362,289		(17,896)	(17,896)	18,096	04/16/2036
38377G BD 0	GNMA CMO 2010-69 CX		12/17/2012	PRINCIPAL		172,252	172,252	172,682	172,650				0		172,650		(398)	(398)	6,550	06/16/2037
38377G RJ 0	GNMA CMO 2010-68 SK INV FLT		06/30/2012	KEYBANK NA		331,767	331,767	349,428	349,910		(144)		(144)		349,767		(18,000)	(18,000)	18,286	07/20/2039
38377G SW 0	GNMA CMO 2010-68 LS		05/31/2012	KEYBANK NA		102,618	102,618	102,361	102,367		2		2		102,369		249	249	2,609	03/20/2040
38377J PG 2	GNMA CMO 2010-98 YA		09/30/2012	KEYBANK NA		843,744	843,744	869,584	868,324		(491)		(491)		867,834		(24,089)	(24,089)	24,066	05/20/2040
38377K BN 9	GNMA CMO 2010-114 GV		10/31/2012	MATURED		1,152,138	1,152,138	1,184,901	1,181,904		(724)		(724)		1,181,179		(29,042)	(29,042)	20,369	04/16/2025
38377K BR 0	GNMA CMO PAC-2 2010-114 QC		12/31/2012	MORGAN KEEGAN & CO		732,837	732,837	751,387	751,169		(9,249)		(9,249)		741,919		(9,083)	(9,083)	29,946	09/16/2040
38377K BX 7	GNMA CMO TAC 2010-114 KT		11/16/2012	MATURED		231,255	231,255	238,192	237,614		(179)		(179)		237,436		(6,181)	(6,181)	8,789	09/16/2025
38377K BX 7	GNMA CMO TAC 2010-114 KT		11/16/2012	MATURED		263,762	263,762	271,840	271,378		(208)		(208)		271,170		(7,408)	(7,408)		09/16/2025
38377K CB 4	GNMA CMO 2010-114 KU		12/31/2012	STIFEL NICOLAUS		211,387	211,387	217,465	217,002		(173)		(173)		216,829		(5,442)	(5,442)	15,042	09/16/2025
38377K CB 4	GNMA CMO 2010-114 KU		12/31/2012	DAVID LERNER ASSOCIATES INC		567,770	567,770	585,512	584,043		(506)		(506)		583,537		(15,767)	(15,767)		09/16/2025
38377K S5 0	GNMA CMO TAC 2010-112 LM		12/20/2012	PRINCIPAL		1,445,403	1,445,403	1,489,782	1,486,463		0		0		1,486,463		(41,060)	(41,060)	59,648	09/20/2040
38377K T8 3	GNMA CMO PAC 2010-112 M		12/17/2012	PRINCIPAL		255,779	255,779	255,140	255,177		0		0		255,177		602	602	37,019	09/16/2040
38377K ZL 7	GNMA CMO 2010-112 LA		12/20/2012	PRINCIPAL		1,445,403	1,445,403	1,499,606	1,495,568		0		0		1,495,568		(50,165)	(50,165)	67,104	09/20/2040
38377L H8 4	GNMA CMO TAC 2010-130 GV		12/17/2012	PRINCIPAL		743,806	743,806	765,191	762,334		0		0		762,334		(18,528)	(18,528)	17,871	05/16/2025
38377L PX 0	GNMA CMO 2010-128 CY		12/20/2012	PRINCIPAL		203,706	203,706	203,451	203,469		0		0		203,469		237	237	31,946	08/20/2039
38377M AT 3	GNMA CMO PAC-2 2010-129 KD		12/20/2012	PRINCIPAL		152,581	152,581	154,488	154,426		0		0		154,426		(1,845)	(1,845)	26,669	08/20/2040
38377M UL 8	GNMA CMO 2010-146 VA		12/17/2012	PRINCIPAL		114,616	114,616	118,771	118,537		0		0		118,537		(3,921)	(3,921)	56,866	11/16/2040
38377N AA 2	GNMA CMO PAC-2 2010-143 CM		12/17/2012	PRINCIPAL		518,753	518,753	519,077	519,059		0		0		519,059		(306)	(306)	71,304	11/16/2040
38377N G7 3	GNMA CMO 2010-157 SH		12/20/2012	PRINCIPAL		116,242	116,242	119,439	119,377		0		0		119,377		(3,135)	(3,135)	35,415	12/20/2040
38377N UH 5	GNMA CMO 2010-167 WS		12/20/2012	PRINCIPAL		510,453	510,453	531,509	530,548		0		0		530,548		(20,096)	(20,096)	58,769	09/20/2040
38377N ZS 6	GNMA CMO 2010-167 GS INV FLT		12/20/2012	PRINCIPAL		100,071	100,071	102,573	102,518		0		0		102,518		(2,447)	(2,447)	21,839	12/20/2040
38377Q FP 7	GNMA CMO 2011-18 GS INV FLT		12/20/2012	PRINCIPAL		4	4	4	4		0		0		4		0	0	90,172	02/20/2041
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
38377R LP 8	GNMA CMO TAC 2010-160 VW		12/20/2012	PRINCIPAL		310,071	310,071	318,017	317,551		0		0		317,551		(7,480)	(7,480)	71,645	12/20/2040
38377R LP 8	GNMA CMO TAC 2010-160 VW		12/20/2012	PRINCIPAL		310,071	310,071	316,660	316,334		0		0		316,334		(6,262)	(6,262)		12/20/2040
38377R PA 7	GNMA CMO TAC 2010-162 KA		12/17/2012	PRINCIPAL		788,223	788,223	811,870	810,444		0		0		810,444		(22,221)	(22,221)	29,768	12/16/2040
38377T DF 5	GNMA CMO 2011-13 CD		12/17/2012	PRINCIPAL		260,663	260,663	259,360	259,428		0		0		259,428		1,235	1,235	27,975	01/16/2041
38377T LH 2	GNMA CMO SEQ PYR 2011-3 BC		05/16/2012	NATIONAL ALLIANCE SECURITIES C		480,601	480,601	484,355	484,213		(21)		(21)		484,192		(3,592)	(3,592)	5,663	12/16/2039
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
38377T V7 3	GNMA CMO TAC 2011-23 GV		12/20/2012	PRINCIPAL		609,357	609,357	629,161	626,440		0		0		626,440		(17,083)	(17,083)	26,883	11/20/2022
38377U AN 8	GNMA CMO PAC 2011-35 TA		12/31/2012	MATURED		421,211	421,211	425,555	425,443		(117)		(117)		425,325		(4,114)	(4,114)	16,430	01/16/2041
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		12/20/2012	PRINCIPAL		199,923	199,923	200,423	200,400		0		0		200,400		(477)	(477)	32,099	05/20/2039
38377U C7 1	GNMA CMO PAC-2 2011-50 AB		12/20/2012	PRINCIPAL		295,504	295,504	297,350	297,273		0		0		297,273		(1,769)	(1,769)		05/20/2039
38377U F7 8	GNMA CMO CMO 2011-50 CE		12/20/2012	PRINCIPAL		6	6	6	6		0		0		6		0	0	77,725	02/20/2037
38377U F7 8	GNMA CMO CMO 2011-50 CE		12/20/2012	PRINCIPAL		10	10	10	10		0		0		10		(0)	(0)		02/20/2037
38377V CM 6	GNMA CMO 2011-51 KD		12/20/2012	PRINCIPAL		183,994	183,994	183,994	183,994		0		0		183,994		0	0	30,249	04/20/2041
38377V CM 6	GNMA CMO 2011-51 KD		12/20/2012	PRINCIPAL		180,940	180,940	181,732	181,698		0		0		181,698		(758)	(758)		04/20/2041
38377V GK 6	GNMA CMO 2011-52 GU		12/17/2012	PRINCIPAL		347,979	347,979	340,149	340,512		0		0		340,512		7,467	7,467	8,217	05/16/2039
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		12/20/2012	PRINCIPAL		402,454	402,454	400,442	400,521		0		0		400,521		1,934	1,934	77,611	04/20/2041
38377V GU 4	GNMA CMO 2011-52 MQ INV FLT		12/20/2012	PRINCIPAL		201,533	201,533	200,525	200,564		0		0		200,564		968	968		04/20/2041
38377V V3 7	GNMA CMO 2011-68 MX		09/30/2012	KEYBANK NA		378,952	378,952	377,531	377,558		16		16		377,575		1,377	1,377	16,067	02/16/2041

E14.2

SCHEDULE D - PART 4

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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
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	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
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT.....		12/17/2012.	PRINCIPAL.....		95,983	95,983	94,754	94,797				0		94,797		1,186	1,186	88,025	07/16/2041.
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT.....		12/17/2012.	PRINCIPAL.....		95,983	95,983	95,983	95,983				0		95,983		0	0	0	07/16/2041.
38377W 4S 0	GNMA CMO 2011-101 MP.....		12/20/2012.	PRINCIPAL.....		545,254	545,254	545,254	545,254				0		545,254		0	0	20,526	03/20/2039.
38377W C5 1	GNMA CMO 2011-88 JD.....		12/20/2012.	PRINCIPAL.....		164,381	164,381	165,512	165,483				0		165,483		(1,101)	(1,101)	14,837	06/20/2041.
38377W ES 9	GNMA CMO 2011-75 GS INV FLT.....		09/30/2012.	NATIONAL ALLIANCE SECURITIES C		607,349	607,349	610,006	609,945		(32)		(32)		609,913		(2,565)	(2,565)	23,346	05/20/2041.
38377W GQ 1	GNMA CMO 2011-72GD - 19.....		12/20/2012.	PRINCIPAL.....		104,664	104,664	105,252	105,230				0		105,230		(566)	(566)	16,158	05/20/2041.
38377W KU 7	GNMA CMO 2011-70 CU.....		12/17/2012.	PRINCIPAL.....		619,123	619,123	617,575	617,636				0		617,636		1,487	1,487	17,746	05/16/2041.
38377W PG 3	GNMA CMO 2011-88 GC.....		05/31/2012.	MORGAN KEEGAN & CO.....		336,244	336,244	338,871	338,844		(14)		(14)		338,830		(2,586)	(2,586)	3,203	05/20/2041.
38377W SM 7	GNMA CMO 2011-84 MS.....		12/20/2012.	PRINCIPAL.....		169,760	169,760	163,606	163,863				0		163,863		5,897	5,897	24,355	08/20/2039.
38377X AH 5	GNMA CMO PAC 2011-100 HP.....		12/20/2012.	PRINCIPAL.....		90,691	90,691	91,272	91,252				0		91,252		(561)	(561)	17,915	07/20/2041.
38377X JS 2	GNMA CMO PAC-2 2011-114 QA.....		12/31/2012.	MATURED.....		907,315	907,315	915,396	915,280		(207)		(207)		915,073		(7,758)	(7,758)	29,930	08/16/2041.
38377X LB 6	GNMA CMO PAC 2011-112 CA.....		12/20/2012.	PRINCIPAL.....		719,707	719,707	738,374	737,550				0		737,550		(17,843)	(17,843)	38,488	07/20/2041.
38377X SE 3	GNMA CMO TAC 2011-113 WD.....		11/20/2012.	MATURED.....		894,145	894,145	897,219	897,171		(69)		(69)		897,102		(2,957)	(2,957)	24,644	12/20/2039.
38377Y NK 2	GNMA CMO PAC 2011-138 PM.....		10/31/2012.	MATURED.....		497,427	497,733	511,421	511,303		(328)		(328)		510,975		(13,548)	(13,548)	30,951	10/20/2041.
38377Y NK 2	GNMA CMO PAC 2011-138 PM.....		10/31/2012.	MATURED.....		496,816	497,122	509,546	509,475		(298)		(298)		509,177		(12,361)	(12,361)		10/20/2041.
38377Y PY 0	GNMA CMO 2011-136 KE.....		12/31/2012.	MATURED.....		678,680	678,680	672,742	672,797		131		131		672,928		5,752	5,752	16,149	06/20/2039.
38377Y W6 3	GNMA CMO 2011-137 UA.....		11/20/2012.	PRINCIPAL.....		251,938	251,938	251,308	251,322				0		251,322		616	616	30,122	04/20/2041.
38378A AQ 4	GNMA CMO PAC-2 2011-151 KC.....		12/20/2012.	PRINCIPAL.....		267,101	267,101	267,435	267,428				0		267,428		(327)	(327)	25,786	09/20/2040.
38378A DX 6	GNMA CMO PAC-2 2011-153 NQ.....		12/17/2012.	PRINCIPAL.....		88,180	88,180	88,097	88,099				0		88,099		81	81	13,772	11/16/2041.
38378A EA 5	GNMA CMO 2011-153 NW.....		12/17/2012.	PRINCIPAL.....		127,784	127,784	126,746	126,771				0		126,771		1,013	1,013	13,735	08/16/2041.
38378A EC 1	GNMA CMO 2011-153 CB.....		12/20/2012.	PRINCIPAL.....		226,627	226,627	225,919	225,940				0		225,940		688	688	28,632	04/20/2040.
38378A H6 1	GNMA CMO 2011-156 JY.....		12/20/2012.	PRINCIPAL.....		27,730	27,730	27,660	27,662				0		27,662		68	68	13,394	02/20/2040.
38378A UX 7	GNMA CMO 201-157 WH.....		12/20/2012.	PRINCIPAL.....		133,998	133,998	133,831	133,834				0		133,834		164	164	13,340	11/20/2041.
38378A YW 5	GNMA CMO 2011-157 HJ.....		12/17/2012.	PRINCIPAL.....		328,303	328,303	334,562	334,406				0		334,406		(6,103)	(6,103)	33,080	04/16/2041.
38378C 2L 0	GNMA CMO 2012-6 TB.....		12/20/2012.	PRINCIPAL.....		97,483	97,483	95,290	95,329				0		95,329		2,154	2,154	8,393	01/16/2042.
38378C SL 2	GNMA CMO 2012-6 GA.....		12/17/2012.	PRINCIPAL.....		431,893	431,893	426,494	426,616				0		426,616		5,277	5,277	15,868	12/16/2041.
38378D E5 0	GNMA CMO 2012-031 S INV FLT.....		12/20/2012.	PRINCIPAL.....		249,610	249,610	249,142	249,153				0		249,153		457	457	24,976	03/20/2042.
38378E 3L 5	GNMA REMIC PASS THRU CMO 2012-91 HX.....		12/20/2012.	PRINCIPAL.....		72,835	72,835	74,383	74,281				0		74,281		(1,445)	(1,445)	12,152	09/20/2040.
38378E PZ 0	GNMA CMO 2012-69 HA.....		09/17/2012.	PRINCIPAL.....		24,031	24,031	23,971	23,972				0		23,972		60	60	9,939	05/16/2042.
38378G BD 9	GNMA CMO 2012-134 HS INV FLT.....		12/20/2012.	PRINCIPAL.....		174	174	180	180				0		180		(6)	(6)	7,385	11/20/2042.
38378G CN 6	GNMA CMO 2012-134 HA.....		12/20/2012.	PRINCIPAL.....		174	174	175	175				0		175		(1)	(1)	2,917	11/20/2042.
38378G FM 5	GNMA CMO 2012-140 HE.....		12/20/2012.	PRINCIPAL.....		171,812	171,812	170,523	170,550				0		170,550		1,262	1,262	3,333	08/20/2032.
38378H 4D 5	GNMA CMO PAC 2012-124 AQ.....		12/17/2012.	PRINCIPAL.....		64,308	64,308	64,187	64,193				0		64,193		114	114	4,122	10/16/2042.
38378H BQ 8	GNMA CMO 2012-096 QH.....		12/20/2012.	PRINCIPAL.....		25,072	25,072	24,634	24,653				0		24,653		420	420	11,533	07/20/2042.
38378H BQ 8	GNMA CMO 2012-096 QH.....		12/20/2012.	PRINCIPAL.....		24,913	24,913	24,788	24,793				0		24,793		120	120		07/20/2042.
38378H J9 8	GNMA CMO 2012-128 DA.....		12/20/2012.	PRINCIPAL.....		6,112	6,112	6,005	6,010				0		6,010		102	102	2,494	08/20/2042.
38378H JE 7	GNMA CMO 2012-106 JA.....		12/20/2012.	PRINCIPAL.....		37,397	37,397	36,696	36,712				0		36,712		686	686	7,419	11/20/2041.
38378H K4 7	GNMA CMO PAC-3 2012-128 DE.....		12/20/2012.	PRINCIPAL.....		2,727	2,727	2,721	2,721				0		2,721		7	7	1,664	10/20/2042.
38378H L8 7	GNMA CMO 2012-128 HK.....		12/17/2012.	PRINCIPAL.....		77,230	77,230	76,361	76,393				0		76,393		837	837	2,414	09/16/2042.
38378H M8 6	GNMA CMO PAC-2 2012-128 CN.....		12/20/2012.	PRINCIPAL.....		4,534	4,534	4,504	4,505				0		4,505		29	29	1,660	10/20/2042.
38378H MM 5	GNMA CMO PAC-2 & 3 2012-106 UG.....		12/20/2012.	PRINCIPAL.....		11,945	11,945	11,468	11,485				0		11,485		460	460	9,979	09/20/2042.

E14.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	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
38378H MM 5	GNMA CMO PAC-2 & 3 2012-106 UG.....		12/20/2012	PRINCIPAL.....		5,962	5,962	5,755	5,762				0		5,762		201	201		09/20/2042
38378H QM 1	GNMA CMO PAC 2012-108 KA.....		12/17/2012	PRINCIPAL.....		5,473	5,473	5,476	5,475				0		5,475		(2)	(2)	1,237	08/16/2042
38378H SX 5	GNMA CMO 2012-113 MH.....		12/20/2012	PRINCIPAL.....		161,279	161,279	161,178	161,188				0		161,188		91	91	5,969	06/20/2042
0599999	Total - Bonds - U.S. Government.....					49,806,033	49,806,646	50,995,279	50,879,181	0	(17,081)	0	(17,081)	0	50,862,100	0	(1,056,067)	(1,056,067)	3,377,747	XXX.....

Bonds - All Other Government

36217A 2A 7	GOVERNMENT NAT'L MTG ASSOC POOL #188069		12/17/2012	PRINCIPAL.....		6,190	6,190	6,172	6,154				0		6,154		36	36	266	01/15/2017
36217P DU 8	GOVERNMENT NAT'L MTG ASSOC POOL #199115		12/17/2012	PRINCIPAL.....		925	925	924	920				0		920		5	5	397	01/15/2017
38373V NM 8	GNMA 2002-63 CL NU.....		12/20/2012	PRINCIPAL.....		65,645	65,645	67,779	67,114				0		67,114		(1,469)	(1,469)	16,738	09/20/2032
38374D K2 4	GNMA CMO 2008-21 TH.....		12/20/2012	PRINCIPAL.....		100,682	100,682	101,689	101,596				0		101,596		(914)	(914)	28,135	09/20/2035
38374D K2 4	GNMA CMO 2008-21 TH.....		12/20/2012	PRINCIPAL.....		100,682	100,682	101,941	101,893				0		101,893		(1,211)	(1,211)		09/20/2035
38374T K2 4	GNMA CMO TAC 2009-22 JL.....		12/20/2012	PRINCIPAL.....		217,411	217,411	221,216	220,914				0		220,914		(3,503)	(3,503)	27,790	04/20/2039
38375Q JR 1	GNMA CMO SEQ PYR 2008-42 QA.....		12/20/2012	PRINCIPAL.....		134,748	134,748	139,380	138,879				0		138,879		(4,130)	(4,130)	6,227	11/20/2034
38376F KD 3	GNMA CMO PAC-2 2009-66 WH.....		10/31/2012	MATURED.....		335,636	335,636	344,341	343,796		(165)		(165)		343,631		(7,996)	(7,996)	10,306	07/20/2039
38376T SQ 6	GNMA CMO 2010-6 NJ.....		12/17/2012	PRINCIPAL.....		158,428	158,428	164,765	164,179				0		164,179		(5,751)	(5,751)	14,470	10/16/2039
38376X SX 2	GNMA CMO 2010-038 TS INV FLT.....		09/30/2012	FTN FIN SECURITIES CORP.....		251,815	251,815	246,779	247,110		53		53		247,163		4,652	4,652	7,319	08/20/2039
38376Y 3P 4	GNMA CMO 2010-53 PL.....		12/31/2012	MATURED.....		393,344	393,344	404,898	404,201		(143)		(143)		404,058		(10,714)	(10,714)	8,695	04/20/2040
38376Y TS 0	GNMA GTD CMO PAC-2 2010-43 KA.....		09/30/2012	STIFEL NICOLAUS.....		389,294	389,294	397,323	396,839		(140)		(140)		396,699		(7,405)	(7,405)	11,459	04/20/2040
38376Y VX 6	GNMA GTD CMO TAC 2010-043 LM.....		12/20/2012	PRINCIPAL.....		359,965	359,965	370,764	369,841				0		369,841		(9,876)	(9,876)	14,301	07/20/2039
38378E FQ 1	GNMA REMIC PASS THRU CMO PAC 2012-51 CA.....		12/20/2012	PRINCIPAL.....		9,346	9,346	9,364	9,363				0		9,363		(17)	(17)	2,437	10/20/2041
1099999	Total - Bonds - All Other Government.....					2,524,112	2,524,112	2,577,335	2,572,799	0	(395)	0	(395)	0	2,572,404	0	(48,292)	(48,292)	148,541	XXX.....

Bonds - U.S. Special Revenue and Special Assessment

31374A VZ 7	FHLMC CMO 3775 US INV FLT.....		12/31/2012	MATURED.....		269,529	269,529	265,823	266,009		79		79		266,089		3,440	3,440	14,183	06/15/2033
485260 BH 5	KANSAS GAS & ELECTRIC CO SENIOR DEB SER.....		10/02/2012	PRINCIPAL PAYMENT.....		59,957	59,957	66,821	61,608				0		61,608		(1,651)	(1,651)		03/29/2021
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO.....		10/01/2012	PRINCIPAL PAYMENT.....		15,000	15,000	14,443	14,597				0		14,597		403	403		10/01/2036
76218R AU 2	RHODE ISLAND CLEAN WTR FIN AGY.....		10/31/2012	WELLS FARGO ADVISORS.....		314,225	310,000	314,232	313,104		(106)		(106)		312,998		1,228	1,228	32,500	10/01/2035
76218R AU 2	RHODE ISLAND CLEAN WTR FIN AGY.....		10/31/2012	WELLS FARGO ADVISORS.....		192,590	190,000	192,272	191,667		(57)		(57)		191,610		980	980		10/01/2035
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					851,301	844,486	853,592	846,984	0	(83)	0	(83)	0	846,901	0	4,400	4,400	46,683	XXX.....

Bonds - Industrial and Miscellaneous

010392 EX 2	ALABAMA POWER CO SENIOR BD SER C.....		10/15/2012	CALLED.....		250,000	250,000	257,638	257,270		(220)		(220)		257,050		(7,050)	(7,050)	12,500	10/15/2037
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29..		07/18/2012	PRINCIPAL PAYMENT.....		17,010	17,366	19,427	19,324				0		19,324		(2,314)	(2,314)		12/31/2023
054303 AR 3	AVON PRODUCTS.....		04/11/2012	MORGAN KEEGAN & CO.....		511,900	500,000	435,915	459,279		2,003		2,003		461,282		50,618	50,618	15,517	07/15/2018
059438 AH 4	BANC ONE CORP.....		05/25/2012	MORGAN KEEGAN & CO.....		117,347	100,000	99,080	99,570		11		11		99,581		17,766	17,766	3,813	10/15/2026
06740L EK 7	BARCLAYS BANK PLC FGN MED TERM BK NT STE		04/16/2012	CALLED.....		300,000	300,000	302,250	302,063		(40)		(40)		302,022		(2,022)	(2,022)	7,500	04/16/2025
06740P NJ 1	BARCLAYS BANK PLC FGN MED TRM BK NT STEP		10/01/2012	CALLED.....		750,000	750,000	735,000	736,429		804		804		737,232		12,768	12,768	30,000	09/30/2025
07387E AP 2	BEAR STEARNS CO INCOME NOTES.....		06/11/2012	FIRST BALLANTYNE LLC.....		299,707	300,000	300,000	300,000				0		300,000		(293)	(293)	6,963	07/15/2023
07387E DK 0	BEAR STEARNS CO INCOME NOTES.....		06/11/2012	FIRST BALLANTYNE LLC.....		303,933	300,000	300,000	300,000				0		300,000		3,933	3,933	8,430	02/15/2024
07387E DR 5	BEAR STEARNS CO INCOME NOTES.....		06/11/2012	RBC DOMINION.....		303,933	300,000	300,000	300,000				0		300,000		3,933	3,933	8,430	02/15/2024
07387E DY 0	BEAR STEARNS CO INCOME NOTES.....		06/11/2012	RBC DOMINION.....		201,652	200,000	200,000	200,000				0		200,000		1,652	1,652	5,550	03/15/2024
07387E ES 2	BEAR STEARNS COS INC.....		06/08/2012	FIRST BALLANTYNE LLC.....		300,012	300,000	300,000	300,000				0		300,000		12	12	8,700	04/15/2029

E14.4

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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
073902 CD 8	BEAR STEARNS CO INC GLOBAL NOTES.....		06/07/2012.	FTN FIN SECURITIES CORP.....		213,004	200,000	186,000	194,500		417		417		194,916		18,088	18,088	4,650	07/02/2018.
073902 KF 4	BEAR STEARNS CO GLB.....		06/07/2012.	STIFEL NICOLAUS.....		538,074	500,000	432,000	475,444		4,722		4,722		480,166		57,907	57,907	13,250	10/30/2015.
097023 AM 7	BOEING COMPANY.....		07/15/2012.	PRINCIPAL PAYMENT.....		4,966	4,966	5,500	5,277				0		5,277		(311)	(311)		06/15/2025.
116663 AC 9	BRUCE MANSFIELD UNIT 1 2 BOND SER 2007-1		06/01/2012.	PRINCIPAL PAYMENT.....		22,351	22,351	24,512	24,472				0		24,472		(2,121)	(2,121)		01/25/2022.
12189P AH 5	BURLINGTON NORTHERN SANTA FE BOND.....		07/16/2012.	PRINCIPAL.....		34,480	34,480	42,216	36,391				0		36,391		(1,911)	(1,911)	32,263	01/15/2020.
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.
126650 BP 4	CVS CAREMARK CORP BOND SER 2006.....		12/10/2012.	PRINCIPAL.....		23,579	23,579	25,273	24,759				0		24,759		(1,180)	(1,180)	62,148	12/10/2028.
126650 BP 4	CVS CAREMARK CORP BOND SER 2006.....		12/10/2012.	PRINCIPAL.....		13,265	13,265	12,613	12,659				0		12,659		605	605		12/10/2028.
20449E XN 1	COMPASS BANK.....		10/29/2012.	CITIGROUP GLOBAL MARKETS INC		322,650	300,000	296,250	297,969		352		352		298,320		24,330	24,330	41,387	10/01/2017.
20449E XN 1	COMPASS BANK.....		10/30/2012.	FTN FIN SECURITIES CORP.....		322,650	300,000	297,810	298,791		205		205		298,996		23,654	23,654		10/01/2017.
210371 AF 7	CONSTELLATION ENERGY GROUP INC.....		06/28/2012.	EXCHANGE.....		806,153	500,000	619,810	617,813		(2,496)		(2,496)		615,317		190,836	190,836	19,000	04/01/2032.
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2		11/13/2012.	PRINCIPAL PAYMENT.....		12,583	12,583	14,313	14,169				0		14,169		(1,586)	(1,586)		05/10/2018.
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.
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-1		07/12/2012.	PRINCIPAL PAYMENT.....		13,197	13,197	12,867	12,898				0		12,898		299	299		01/12/2021.
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A.....		10/15/2012.	PRINCIPAL PAYMENT.....		32,835	32,835	35,011	34,829				0		34,829		(1,994)	(1,994)		04/15/2019.
30161M AX 9	EXELON GENERATION CO LLC SENIOR NT 144A		06/28/2012.	EXCHANGE.....		335	336	403	403				0		403		(67)	(67)		06/15/2022.
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)	60,034	01/15/2022.
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.
36186C 50 9	GENERAL MOTORS ACCEPT CORP.....		10/31/2012.	STIFEL NICOLAUS.....		196,933	200,000	200,000	200,000				0		200,000		(3,067)	(3,067)	11,063	12/16/2044.
36966R HT 6	GE CAPITAL INTERNOTES.....		12/17/2012.	CALLED.....		301,450	300,000	300,000	300,000				0		300,000		1,450	1,450	15,950	11/15/2023.
36966R L8 7	GENERAL ELECTRIC CAP CORP.....		12/17/2012.	CALLED.....		206,000	200,000	200,000	200,000				0		200,000		6,000	6,000	6,000	06/15/2022.
36966R QR 0	GENERAL ELECTRIC CAP CORP INTERNOTES..		12/17/2012.	CALLED.....		205,875	200,000	200,000	200,000				0		200,000		5,875	5,875	5,875	06/15/2019.
37042G C3 8	GENERAL MOTORS ACCEPT CORP.....		08/15/2012.	MATURED.....		300,000	300,000	300,000	300,000				0		300,000				14,250	08/15/2012.
37042G C7 9	GENERAL MOTORS ACCEPT.....		08/15/2012.	MATURED.....		400,000	400,000	400,000	400,000				0		400,000				29,000	08/15/2012.
412824 AB 0	HARLEYSVILLE GROUP.....		07/13/2012.	CALLED.....		108,017	100,000	96,640	99,720		210		210		99,930		8,087	8,087	2,875	07/15/2013.
46625H AX 8	JP MORGAN CHASE & CO.....		05/23/2012.	MORGAN KEEGAN & CO.....		319,502	300,000	306,750	301,534		(205)		(205)		301,329		18,172	18,172	23,625	05/01/2015.
46625H AX 8	JP MORGAN CHASE & CO.....		05/23/2012.	MORGAN KEEGAN & CO.....		211,076	200,000	201,658	200,377		(50)		(50)		200,327		10,749	10,749		05/01/2015.
46625H AX 8	JP MORGAN CHASE & CO.....		05/23/2012.	MORGAN KEEGAN & CO.....		211,076	200,000	201,658	200,377		(50)		(50)		200,327		10,749	10,749		05/01/2015.
46625H AX 8	JP MORGAN CHASE & CO.....		05/23/2012.	MORGAN KEEGAN & CO.....		211,076	200,000	196,220	199,113		115		115		199,227		11,849	11,849		05/01/2015.
46627B AJ 0	JP MORGAN CHASE & CO.....		05/23/2012.	MORGAN KEEGAN & CO.....		297,775	300,000	300,000	300,000				0		300,000		(2,225)	(2,225)	7,500	12/15/2028.
46627B AZ 4	JP MORGAN CHASE & CO.....		05/23/2012.	FIRST BALLANTYNE LLC.....		295,120	300,000	300,000	300,000				0		300,000		(4,880)	(4,880)	6,938	03/15/2030.
46627B BB 6	JP MORGAN CHASE & CO.....		05/23/2012.	FIRST BALLANTYNE LLC.....		196,747	200,000	200,000	200,000				0		200,000		(3,253)	(3,253)	4,625	03/15/2030.
489170 AB 6	KENAMETAL INC SENIOR NT.....		06/15/2012.	MATURED.....		500,000	500,000	502,885	500,000				0		500,000				18,000	06/15/2012.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ		04/17/2012.	PRINCIPAL PAYMENT.....		12,167	12,167	12,076	12,167				0		12,167					06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ		04/17/2012.	PRINCIPAL PAYMENT.....		24,371	24,371	24,219	24,371				0		24,371					06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ		10/01/2012.	PRINCIPAL PAYMENT.....		7,670	7,670	7,612	7,670				0		7,670					06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ		10/01/2012.	PRINCIPAL PAYMENT.....		15,572	15,572	15,474	15,572				0		15,572					06/15/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS.....		04/17/2012.	PRINCIPAL PAYMENT.....		30,249	30,249	29,909	30,249				0		30,249					07/27/2027.

E14.5

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS.....		10/01/2012.	PRINCIPAL PAYMENT.....		19,241	19,241	19,024	19,241				0		19,241			0		07/27/2027.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES.....		04/17/2012.	PRINCIPAL PAYMENT.....		6,114	6,114	6,114	6,114				0		6,114			0		11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES.....		04/17/2012.	PRINCIPAL PAYMENT.....		12,229	12,229	12,229	12,229				0		12,229			0		11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES.....		10/01/2012.	PRINCIPAL PAYMENT.....		3,850	3,850	321	3,850				0		3,850			0		11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES.....		10/01/2012.	PRINCIPAL PAYMENT.....		7,817	7,817	7,817	7,817				0		7,817			0		11/15/2017.
52519F DJ 7	LEHMAN BROS NOTES SERIES A.....		04/17/2012.	PRINCIPAL PAYMENT.....		12,053	12,052	12,052	12,053				0		12,053			0		12/14/2029.
52519F DJ 7	LEHMAN BROS NOTES SERIES A.....		10/01/2012.	PRINCIPAL PAYMENT.....		7,666	7,666	7,666	7,666				0		7,666			0		12/14/2029.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM NOTE		04/17/2012.	PRINCIPAL PAYMENT.....		18,134	18,132	17,612	18,134				0		18,134			0		01/24/2013.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM NOTE		10/01/2012.	PRINCIPAL PAYMENT.....		11,535	11,535	11,203	11,535				0		11,535			0		01/24/2013.
530512 AB 8	LIBERTY FINL COS INC.....		08/08/2012.	MORGAN KEEGAN & CO.....		110,758	100,000	97,590	98,666		50		50		98,716		12,042	12,042	7,625	11/15/2028.
530512 AB 8	LIBERTY FINL COS INC.....		08/08/2012.	MORGAN KEEGAN & CO.....		110,758	100,000	95,190	97,281		100		100		97,381		13,377	13,377		11/15/2028.
580169 AM 2	MCDONNELL DOUGLAS CORP.....		04/02/2012.	MATURED.....		100,000	100,000	101,500	100,000				0		100,000			0	4,875	04/01/2012.
59022C AB 9	MERRILL LYNCH & CO.....		02/17/2012.	KEYBANK NA.....		380,312	400,000	407,400	405,447				0		405,447		(25,135)	(25,135)	28,888	09/15/2026.
59022C AB 9	MERRILL LYNCH & CO.....		02/17/2012.	KEYBANK NA.....		285,234	300,000	302,250	301,677				0		301,677		(16,443)	(16,443)		09/15/2026.
59022C AB 9	MERRILL LYNCH & CO.....		02/17/2012.	KEYBANK NA.....		237,695	250,000	242,463	244,347				0		244,347		(6,652)	(6,652)		09/15/2026.
59022C AB 9	MERRILL LYNCH & CO.....		02/17/2012.	KEYBANK NA.....		142,617	150,000	145,500	146,625				0		146,625		(4,008)	(4,008)		09/15/2026.
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.
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.
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A.....		07/31/2012.	PRINCIPAL PAYMENT.....		6,326	6,326	5,042	5,210				0		5,210		1,117	1,117		12/31/2033.
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A.....		12/31/2012.	PRINCIPAL PAYMENT.....		24,571	6,528	5,203	5,400				0		5,400		19,171	19,171		12/31/2033.
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.
640204 AB 9	NEIMAN MARCUS GROUP INC.....		11/07/2012.	NATIONAL ALLIANCE SECURITIES C		205,175	200,000	196,750	198,205		93		93		198,299		6,876	6,876	17,813	06/01/2028.
640204 AB 9	NEIMAN MARCUS GROUP INC.....		12/04/2012.	KEYBANK NA.....		50,811	50,000	49,500	49,709		30		30		49,739		1,072	1,072		06/01/2028.
640204 AB 9	NEIMAN MARCUS GROUP INC.....		12/04/2012.	KEYBANK NA.....		203,244	200,000	198,000	198,927		65		65		198,993		4,251	4,251		06/01/2028.
640204 AB 9	NEIMAN MARCUS GROUP INC.....		11/07/2012.	NATIONAL ALLIANCE SECURITIES C		51,294	50,000	49,500	49,738				0		49,738		1,556	1,556		06/01/2028.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER		04/02/2012.	PRINCIPAL PAYMENT.....		6,492	6,492	6,622	6,613				0		6,613		(121)	(121)		10/01/2026.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER		10/01/2012.	PRINCIPAL PAYMENT.....		6,793	6,793	6,929	6,915				0		6,915		(121)	(121)		10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144		04/02/2012.	PRINCIPAL PAYMENT.....		17,479	17,479	16,430	16,583				0		16,583		896	896		10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144		10/01/2012.	PRINCIPAL PAYMENT.....		17,984	17,984	16,905	17,096				0		17,096		888	888		10/01/2026.
72447X AA 5	PITNEY BOWES INC MED TERM NT.....		11/20/2012.	SOUTHWEST SECURITIES.....		528,297	500,000	531,625	521,610		(5,271)		(5,271)		516,340		11,957	11,957	23,750	01/15/2016.
72447X AB 3	PITNEY BOWES INC MED TERM NT.....		11/20/2012.	CITIGROUP GLOBAL MARKETS INC		524,115	500,000	520,000	518,910		(641)		(641)		518,269		5,845	5,845	26,250	01/15/2037.
74432A AU 4	PRUDENTIAL FINANCIAL INC INTERNOTES.....		11/15/2012.	CALLED.....		205,750	200,000	200,000	200,000				0		200,000		5,750	5,750	5,750	05/15/2019.
74432A BA 7	PRUDENTIAL FINANCIAL INC INTERNOTES.....		11/15/2012.	CALLED.....		515,125	500,000	500,000	500,000				0		500,000		15,125	15,125	15,125	05/15/2019.
74432A DH 0	PRUDENTIAL FINL INC.....		09/17/2012.	ADVEST INC.....		200,000	200,000	200,000	200,000				0		200,000					09/15/2019.
74432A EJ 5	PRUDENTIAL FINL INC INTERNOTES.....		12/17/2012.	CALLED.....		411,500	400,000	400,000	400,000				0		400,000		11,500	11,500	11,500	12/15/2024.
74432A EW 6	PRUDENTIAL FINANCIAL INC.....		07/16/2012.	CALLED.....		200,938	200,000	200,000	200,000				0		200,000		938	938	5,625	12/15/2024.

E14.6

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	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
74432A FS 4	PRUDENTIAL FINL INC INTERNOTES.....		08/15/2012	CALLED.....		200,000	200,000	200,000	200,000				0		200,000			0	22,200	02/15/2030
74432A FS 4	PRUDENTIAL FINL INC INTERNOTES.....		08/15/2012	CALLED.....		200,000	200,000	200,000	200,000				0		200,000			0		02/15/2030
74432A JF 8	PRUDENTIAL FINANCIAL INC INTERNOTES.....		07/16/2012	CALLED.....		307,875	300,000	300,000	300,000				0		300,000		7,875	7,875	7,875	07/15/2025
803111 AM 5	SARA LEE CORP.....		04/03/2012	CALLED.....		522,485	500,000	468,000	468,933		400		400		469,333		53,152	53,152	12,931	11/01/2032
80411Y 20 9	SATURNS GOLDMAN SACHS GROUP INC.....		11/05/2012	STIFEL NICOLAUS.....		195,613	200,000	200,000	200,000				0		200,000		(4,387)	(4,387)	12,000	02/15/2034
812404 BE 0	SEARS ROEBUCK ACCEPTANCE CORP.....		12/04/2012	SOUTHWEST SECURITIES.....		124,608	200,000	206,340	204,204		(253)		(253)		203,951		(79,343)	(79,343)	6,500	12/01/2028
84474E AB 6	SOUTHWEST AIRLINES CO BOND SER 93A2.....		06/29/2012	PRINCIPAL PAYMENT.....		108,759	108,759	114,061	111,057				0		111,057		(2,298)	(2,298)		06/29/2015
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
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL.....		08/01/2012	PRINCIPAL PAYMENT.....		15,304	15,304	16,835	16,696				0		16,696		(1,392)	(1,392)		02/01/2024
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
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
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
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST.....		07/02/2012	PRINCIPAL PAYMENT.....		8,201	8,201	8,611	8,574				0		8,574		(374)	(374)		01/02/2029
912920 AB 1	US WEST COMMUNICATIONS.....		07/20/2012	CALLED.....		101,065	100,000	100,000	100,000				0		100,000		1,065	1,065	3,750	06/15/2023
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
02149C AU 5	COUNTRYWIDE ALT. LOAN 2006-41CB CL 2A4.....		08/28/2012	NATIONAL ALLIANCE SECURITIES C.....		252,781	390,726	390,726	390,726				0		390,726		(137,946)	(137,946)	14,759	01/25/2037
05946X T3 7	BANK OF AMERICA FUND CMO 20057 CL 3A6.....		08/20/2012	FIRST BALLANTYNE LLC.....		202,383	200,000	200,000	200,000				0		200,000		2,383	2,383	7,999	11/25/2035
05946X T4 5	BANK OF AMERICA FUND CMO 20057 CL 3A7.....		08/20/2012	KEYBANK NA.....		202,133	200,000	200,000	200,000				0		200,000		2,133	2,133	7,999	11/25/2035
05948K S6 7	BANK OF AMERICA LOAN TRUST CL 4A3.....		08/24/2012	KEYBANK NA.....		426,917	500,000	500,000	500,000				0		500,000		(73,083)	(73,083)	20,000	11/25/2035
12667G TQ 6	COUNTRYWIDE ALT LOAN TRUST 2005-26 CL A4.....		08/24/2012	NATIONAL ALLIANCE SECURITIES C.....		238,054	300,000	300,000	300,000				0		300,000		(61,946)	(61,946)	11,069	07/25/2035
22541Q HS 4	CREDIT SUISSE FIRST BOSTON MTG CL 3A5.....		08/20/2012	KEYBANK NA.....		409,056	400,000	400,000	400,000				0		400,000		9,056	9,056	13,333	06/25/2033
2254W0 PH 2	CREDIT SUISSE FIRST BOSTON.....		08/29/2012	NATIONAL ALLIANCE SECURITIES C.....		466,083	500,000	500,000	500,000				0		500,000		(33,917)	(33,917)	20,000	12/25/2035
3899999	Total - Bonds - Industrial and Miscellaneous.....					19,911,352	19,631,526	19,638,835	19,689,577	0	351	0	351	0	19,689,928	0	221,424	221,424	814,171	XXX.....
Bonds - Hybrid Securities																				
037389 AK 9	AON CORP JUNIOR SUB DEB.....		12/13/2012	EXCHANGE.....		135,916	100,000	100,000	100,000				0		100,000		35,916	35,916	8,205	01/01/2027
4899999	Total - Bonds - Hybrid Securities.....					135,916	100,000	100,000	100,000	0	0	0	0	0	100,000	0	35,916	35,916	8,205	XXX.....
8399997	Total - Bonds - Part 4.....					73,228,714	72,906,770	74,165,041	74,088,541	0	(17,208)	0	(17,208)	0	74,071,333	0	(842,619)	(842,619)	4,395,346	XXX.....
8399998	Total - Bonds - Summary Item from Part 5.....					7,653,334	7,653,334	7,640,243			(310)		(310)		7,639,933		13,402	13,402	105,176	XXX.....
8399999	Total - Bonds.....					80,882,048	80,560,105	81,805,284	74,088,541	0	(17,518)	0	(17,518)	0	81,711,266	0	(829,217)	(829,217)	4,500,522	XXX.....
Preferred Stocks - Industrial and Miscellaneous																				
38143V AA 7	GOLDMAN SACHS CAP I SUB NOTE.....		10/31/2012	MORGAN KEEGAN & CO.....		8,000,000	204,500	205,664	205,664				0		205,664		(1,164)	(1,164)	61,399	XXX.....
38143V AA 7	GOLDMAN SACHS CAP I SUB NOTE.....		10/31/2012	MORGAN KEEGAN & CO.....		12,000,000	306,750	313,123	313,123				0		313,123		(6,373)	(6,373)		XXX.....
38143V AA 7	GOLDMAN SACHS CAP I SUB NOTE.....		10/31/2012	MORGAN KEEGAN & CO.....		11,960,000	305,728	315,067	315,067				0		315,067		(9,339)	(9,339)		XXX.....
456837 30 1	ING GROUP NV.....		11/06/2012	STIFEL NICOLAUS.....		8,000,000	200,800	200,000	200,000				0		200,000		800	800	10,800	XXX.....
48123W 20 9	S JP MORGAN CHASE CAP XXIV SER X TR PREF.....		06/07/2012	STIFEL NICOLAUS.....		300,000	7,506	7,500	7,500				0		7,500		6	6	258	XXX.....
49327R 10 3	KEYCORP CAPITAL X PREF TRUST.....		07/12/2012	KEYBANK NA.....		3,443,000	86,075	86,075	86,075				0		86,075			0	3,959	XXX.....
617466 20 6	MORGAN STANLEY CAP TRUST V.....		11/05/2012	STIFEL NICOLAUS.....		12,000,000	295,294	300,000	300,000				0		300,000		(4,706)	(4,706)	17,250	XXX.....

E14.7

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
69350H 20 2	PNC CAPITAL TRUST D.....		04/25/2012.	CALLED.....	12,000.000	300,000		300,000	300,000				0		300,000			0	6,635	XXX
73941X 77 5	PPLUS SER CMT-1 CL A TR CTFS COMCAST COR		09/17/2012.	KEYBANK NA.....	8,000.000	200,000		200,000	200,000				0		200,000			0	12,500	XXX
780915 30 2	ROYCE MICRO CAP TRUST.....		11/15/2012.	KEYBANK NA.....	12,000.000	300,000		300,000	300,000				0		300,000			0	16,150	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					2,206,653	XXX	2,227,429	2,227,429	0	0	0	0	0	2,227,429	0	(20,777)	(20,777)	128,952	XXX
8999997.	Total - Preferred Stocks - Part 4.....					2,206,653	XXX	2,227,429	2,227,429	0	0	0	0	0	2,227,429	0	(20,777)	(20,777)	128,952	XXX
8999999.	Total - Preferred Stocks.....					2,206,653	XXX	2,227,429	2,227,429	0	0	0	0	0	2,227,429	0	(20,777)	(20,777)	128,952	XXX
9899999.	Total - Preferred and Common Stocks.....					2,206,653	XXX	2,227,429	2,227,429	0	0	0	0	0	2,227,429	0	(20,777)	(20,777)	128,952	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					83,088,701	XXX	84,032,713	76,315,971	0	(17,518)	0	(17,518)	0	83,938,696	0	(849,994)	(849,994)	4,629,474	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 P r e f e r r e d	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Government																					
3136A4 TA 7	FNMA CMO 2012-18 UA.....		03/30/2012	MATURED.....	12/31/2012	MATURED.....	999,999	963,749	999,999	964,320			571		571			35,679	35,679	11,412	2,014
3137A3 NG 0	FNMA CMO 3762 AS.....		03/30/2012	MATURED.....	10/31/2012	MATURED.....	1,104,349	1,126,954	1,104,349	1,126,642			(312)		(312)			(22,293)	(22,293)	41,418	5,558
3137AN JG 1	FHLMC CMO 4013 US INV FLT.....		04/20/2012	NOMURA.....	09/30/2012	KEYBANK NA.....	480,734	477,129	480,734	477,175			46		46			3,559	3,559	11,969	890
3137AP SF 8	FHLMC CMO 4053 SU INV FLT.....		06/21/2012	MATURED.....	12/31/2012	MATURED.....	673,464	678,094	673,464	678,041			(53)		(53)			(4,577)	(4,577)	14,981	748
38377D C3 8	GNMA CMO TAC 2010-105 HA.....		07/25/2012	KEYBANK NA.....	09/30/2012	KEYBANK NA.....	1,926,210	1,926,511	1,926,210	1,926,210			(301)		(301)					10,841	6,983
38377G E4 7	GNMA CMO 2010-76 WB.....		06/21/2012	KEYBANK NA.....	07/31/2012	KEYBANK NA.....	143,217	143,217	143,217	143,217					0					537	358
38377K BR 0	GNMA CMO PAC-2 2010-114 QC.....		11/16/2012	MATURED.....	12/31/2012	MATURED.....	615,360	615,744	615,360	615,465			(279)		(279)			(106)	(106)		1,154
38378A ND 9	GNMA CMO 2011-145 DU.....		03/21/2012	KEYBANK NA.....	07/31/2012	KEYBANK NA.....	821,914	822,685	821,914	822,680			(5)		(5)			(765)	(765)	5,490	1,598
38378C Q8 3	GMNA CMO 2012-12 DA.....		02/21/2012	MATURED.....	12/31/2012	MATURED.....	469,689	468,809	469,689	468,824			16		16			865	865	6,710	783
38378E VE 0	GNMA CMO 2012-60 UA.....		06/26/2012	NOMURA.....	09/30/2012	KEYBANK NA.....	418,397	417,351	418,397	417,359			7		7			1,039	1,039	1,817	726
0599999	Total - Bonds - U.S. Government.....						7,653,334	7,640,243	7,653,334	7,639,933			0		(310)		0	13,402	13,402	105,176	20,811
8399998	Total - Bonds.....						7,653,334	7,640,243	7,653,334	7,639,933			0		(310)		0	13,402	13,402	105,176	20,811
9999999	Total - Bonds, Preferred and Common Stocks.....							7,640,243	7,653,334	7,639,933			0		(310)		0	13,402	13,402	105,176	20,811

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - Other Affiliates									
000000 00 2	JEDNOTA INC.....				..NO.....		559,432	86,000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	559,432	XXX	XXX
1899999.	Total - Common Stocks.....					0	559,432	XXX	XXX
1999999.	Total - Preferred and Common Stock.....					0	559,432	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.

2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Common Stocks					
000000 00 0	JEDNOTA GENERAL INC.....	JEDNOTA INC		6,000	100.0
000000 00 0	JEDNOTA PROPERTIES INC.....	JEDNOTA INC		6,000	100.0
0299999.	Total - Common Stock.....		0	XXX	XXX
0399999.	Total - Preferred and Common Stock.....		0	XXX	XXX

**Sch. DA-Pt. 1
NONE**

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

**Sch. DB-Pt. A-Sn. 2
NONE**

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

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

**Sch. DB-Pt. B-Sn. 2
NONE**

**Sch. DB-Pt. B-Sn 2B-Broker List
NONE**

**Sch. DB-Pt. D
NONE**

**Sch. DL-Pt. 1
NONE**

**Sch. DL-Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
KEY BANK - General Acct.....	CLEVELAND OH.....				4,501,989	XXX
KEY BANK - FCSU Corp Center.....	CLEVELAND OH.....				121,096	XXX
KEY BANK Investment Sweep.....	CLEVELAND OH.....	0.170	7,882		2,504,915	XXX
KEY BANK - Jednota Youth Building Fund.....	CLEVELAND OH.....	3.000	8,484		295,281	XXX
FHLB	CINCINNATI OH.....	0.040	106		406,230	XXX
BANK OF MONTREAL.....	TORONTO ONTARIO CANADA.....				7,424	XXX
KEY BANK - CANADIAN FOREIGN CURRENCY UNITS.....	CLEVELAND OH				79,076	XXX
PETTY CASH	CLEVELAND OH.....				500	XXX
0199999. Total - Open Depositories.....	XXX..	.XXX	16,472	0	7,916,511	XXX..
0399999. Total Cash on Deposit.....	XXX..	.XXX	16,472	0	7,916,511	XXX..
0599999. Total Cash.....	XXX..	.XXX	16,472	0	7,916,511	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	5,894,098	4. April.....	16,209,322	7. July.....	18,207,965	10. October.....	18,914,151
2. February.....	7,679,897	5. May.....	18,135,188	8. August.....	19,063,169	11. November.....	14,043,013
3. March.....	8,091,029	6. June.....	14,763,604	9. September.....	20,881,297	12. December.....	7,916,511

Sch. E-Pt. 2
NONE

Sch. E-Pt. 3
NONE

**2012 ALPHABETICAL INDEX
FRATERNAL ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve (Replications (Synthetic) Assets)	32	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	27	Schedule D – Part 4	E14
Asset Valuation Reserve Equity Component	29	Schedule D – Part 5	E15
Asset Valuation Reserve	26	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Part 2 – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16	Schedule DB – Part D	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Verification	SI14
Exhibit of Life Insurance	24	Schedule DL – Part 1	E23
Exhibit of Net Investment Income	8	Schedule DL – Part 2	E24
Exhibit of Nonadmitted Assets	17	Schedule E – Part 1 – Cash	E25
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24	Schedule E – Part 2 – Cash Equivalents	E26
Five-Year Historical Data	21	Schedule E – Part 3 – Special Deposits	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	25	Schedule E – Verification Between Years	SI15
General Interrogatories	19	Schedule F	33
Jurat Page	1	Schedule H – Accident and Health Exhibit – Part 1	34
Liabilities, Surplus and Other Funds	3	Schedule H – Part 5 – Health Claims	36
Life Insurance (State Page)	23	Schedule H – Parts – 2, 3, and 4	35
Notes To Financial Statements	18	Schedule S – Part 1 – Section 1	37
Overflow Page For Write-Ins	53	Schedule S – Part 1 – Section 2	38
Schedule A – Part 1	E01	Schedule S – Part 2	39
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 1	40
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 2	41
Schedule A – Verification Between Years	SI02	Schedule S – Part 4	42
Schedule B – Part 1	E04	Schedule S – Part 5	43
Schedule B – Part 2	E05	Schedule S – Part 6	45
Schedule B –Part 3	E06	Schedule S – Part 7	46
Schedule B – Verification Between Years	SI02	Schedule T – Part 2 – Interstate Compact	47
Schedule BA – Part 1	E07	Schedule T – Premiums and Annuity Considerations	48
Schedule BA – Part 2	E08	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	49
Schedule BA –Part 3	E09	Schedule Y – Part 1A – Detail of Insurance Holding Company System	50
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	51
Schedule D – Part 1	E10	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 1	SI05	Summary of Operations	4
Schedule D – Part 1A – Section 2	SI08	Supplemental Exhibits and Schedules Interrogatories	52