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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

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

Country of Domicile United States of America

Incorporated/Organized 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street (Street and Number), Cincinnati , OH 45202-3302 (City or Town, State and Zip Code)

Main Administrative Office 400 East 4th Street (Street and Number)

Cincinnati , OH 45202-3302 (City or Town, State and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Mail Address 400 East 4th Street (Street and Number or P.O. Box), Cincinnati , OH 45202-3302 (City or Town, State and Zip Code)

Primary Location of Books and Records 400 East 4th Street (Street and Number)

Cincinnati , OH 45202-3302 (City or Town, State and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Internet Web Site Address www.ColumbusLife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

President & CEO Jimmy Joe Miller

Secretary Donald Joseph Wuebbling

OTHER

James Howard Acton Jr. VP	Keith Walker Brown VP	Clint David Gibler Sr VP & Chf Inf Off
Daniel Wayne Harris VP	Noreen Joyce Hayes Sr VP	David Todd Henderson VP
Bradley Joseph Hunkler VP, Chief Accounting Officer	Phillip Earl King VP & Auditor	Constance Marie Maccarone Sr VP
Michael Ryland Moser VP & Chf Compliance Officer	Nora Eyre Moushey Sr VP & Chf Actuary	Jonathan David Niemeyer Sr VP & Gen Counsel
Mario Joseph San Marco VP	Nicholas Peter Sargen Sr VP & Chf Inv Off	Donna Napoli Schenk VP
Thomas Martin Stapleton VP	James Joseph Vance VP & Treasurer	Robert Lewis Walker Sr VP & Chf Fin Officer
Charles Wendell Wood Jr. Sr VP	Charles Wendell Wood Jr. Sr VP	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Jimmy Joe Miller
James Kirby Risk III	Joseph Henry Seaman	Jerry Bruce Stillwell
Robert Blair Truitt	Robert Lewis Walker	

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller President & CEO	Donald Joseph Wuebbling Secretary	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this 27th day of April 2012

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	2,449,896,839	0	2,449,896,839	2,405,010,621
2.	Stocks:				
	2.1 Preferred stocks	1,315	0	1,315	0
	2.2 Common stocks	48,976,604	0	48,976,604	48,692,517
3.	Mortgage loans on real estate:				
	3.1 First liens	79,656,518	0	79,656,518	81,480,332
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ (1,885,565)), cash equivalents ($ 37,987,356) and short-term investments ($ 6,791,286)	42,893,078	0	42,893,078	51,038,906
6.	Contract loans (including $ premium notes)	68,973,836	0	68,973,836	70,715,005
7.	Derivatives	4,473,171	0	4,473,171	2,031,095
8.	Other invested assets	116,993,618	0	116,993,618	113,272,706
9.	Receivables for securities	7,494,799	0	7,494,799	635,327
10.	Securities lending reinvested collateral assets	7,584,790	0	7,584,790	10,387,484
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,826,944,568	0	2,826,944,568	2,783,263,993
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	32,424,408	0	32,424,408	27,332,494
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	538,215	0	538,215	672,163
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	7,542,007		7,542,007	7,717,137
	15.3 Accrued retrospective premiums			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,780,967	0	6,780,967	2,850,143
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	44,408,322	17,242,094	27,166,228	28,279,481
19.	Guaranty funds receivable or on deposit	1,024,445	0	1,024,445	1,031,602
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($) and other amounts receivable	1,092,369	1,092,369	0	0
25.	Aggregate write-ins for other than invested assets	16,619,585	0	16,619,585	15,204,820
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,937,374,886	18,334,463	2,919,040,423	2,866,351,833
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	94,661,233	0	94,661,233	92,306,588
28.	Total (Lines 26 and 27)	3,032,036,119	18,334,463	3,013,701,656	2,958,658,421
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Deferred Compensation Plan	13,876,119		13,876,119	12,490,517
2502.	CSV of Corporate Owned Life Insurance	2,261,840		2,261,840	2,246,418
2503.	Cash Value Employee Split Dollar Plan	433,949		433,949	432,088
2598.	Summary of remaining write-ins for Line 25 from overflow page	47,677	0	47,677	35,797
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	16,619,585	0	16,619,585	15,204,820

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,343,952,066 less $ included in Line 6.3 (including $ Modco Reserve)	2,343,952,066	2,332,678,501
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,736,454	2,890,487
3. Liability for deposit-type contracts (including $ Modco Reserve)	177,327,977	172,721,161
4. Contract claims:		
4.1 Life	11,509,291	11,841,154
4.2 Accident and health	41,869	41,969
5. Policyholders' dividends $ 2,015 and coupons $ due and unpaid	2,015	10,704
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ Modco)	11,547,519	11,510,020
6.2 Dividends not yet apportioned (including $ Modco)		0
6.3 Coupons and similar benefits (including $ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	408,352	145,119
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		0
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 2,433,233 ceded	2,433,233	3,911,879
9.4 Interest Maintenance Reserve	5,784,272	5,636,608
10. Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	206,026	0
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued		0
13. Transfers to Separate Accounts due or accrued (net) (including $ (4,217,967) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,712,819)	(6,102,482)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,229,645	1,556,669
15.1 Current federal and foreign income taxes, including $ 849,891 on realized capital gains (losses)	976,036	1,452,002
15.2 Net deferred tax liability		0
16. Unearned investment income	2,082,086	2,158,743
17. Amounts withheld or retained by company as agent or trustee	127,065	44,424
18. Amounts held for agents' account, including $ agents' credit balances		0
19. Remittances and items not allocated	152,099	1,604,647
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above	23,978,648	22,604,161
22. Borrowed money $ and interest thereon $		0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	27,703,411	24,226,994
24.02 Reinsurance in unauthorized companies		507,793
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.04 Payable to parent, subsidiaries and affiliates	1,025,850	1,120,420
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance		0
24.08 Derivatives	1,289,138	504,180
24.09 Payable for securities	2,940,248	1,193,982
24.10 Payable for securities lending	79,505,884	60,796,928
24.11 Capital notes $ and interest thereon $		0
25. Aggregate write-ins for liabilities	6,144,743	7,056,094
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,696,391,108	2,660,112,157
27. From Separate Accounts Statement	94,661,233	92,306,588
28. Total liabilities (Lines 26 and 27)	2,791,052,341	2,752,418,745
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	81,816,437	81,816,437
34. Aggregate write-ins for special surplus funds	0	12,328,881
35. Unassigned funds (surplus)	130,832,878	102,094,358
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		0
36.2 shares preferred (value included in Line 30 $)		0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	212,649,315	196,239,676
38. Totals of Lines 29, 30 and 37	222,649,315	206,239,676
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,013,701,656	2,958,658,421
DETAILS OF WRITE-INS		
2501. Unfunded Commitment Low Income Housing Tax Credit Property	5,749,103	6,643,798
2502. Uncashed drafts and checks that are pending escheatment to the state	242,946	307,058
2503. Outstanding disbursement checks written awaiting booking	144,479	97,023
2598. Summary of remaining write-ins for Line 25 from overflow page	8,215	8,215
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,144,743	7,056,094
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Surplus from additional DTA (SSAP 10R)		12,328,881
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	12,328,881

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	47,605,064	58,561,841	238,583,063
2.	Considerations for supplementary contracts with life contingencies	0	752	175,108
3.	Net investment income	36,593,921	36,087,007	147,549,867
4.	Amortization of Interest Maintenance Reserve (IMR)	606,804	107,585	(111,040)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	5	11	51
7.	Reserve adjustments on reinsurance ceded		0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	351,949	495,827	1,410,200
	8.2 Charges and fees for deposit-type contracts	189,511	64,015	775,781
	8.3 Aggregate write-ins for miscellaneous income	11,551	50,615	428,011
9.	Totals (Lines 1 to 8.3)	85,358,805	95,367,653	388,811,041
10.	Death benefits	25,975,702	21,639,400	79,269,989
11.	Matured endowments (excluding guaranteed annual pure endowments)	198,377	208,429	681,340
12.	Annuity benefits	5,434,277	5,119,951	16,584,918
13.	Disability benefits and benefits under accident and health contracts	305,344	372,671	1,375,011
14.	Coupons, guaranteed annual pure endowments and similar benefits		0	0
15.	Surrender benefits and withdrawals for life contracts	20,916,695	20,250,741	80,292,155
16.	Group conversions		0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,238,452	330,385	4,010,724
18.	Payments on supplementary contracts with life contingencies	232,654	250,320	1,037,841
19.	Increase in aggregate reserves for life and accident and health contracts	9,905,260	26,557,237	125,583,332
20.	Totals (Lines 10 to 19)	64,206,761	74,729,134	308,835,310
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,867,230	4,866,547	20,469,122
22.	Commissions and expense allowances on reinsurance assumed		0	0
23.	General insurance expenses	6,409,683	6,414,838	25,140,735
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,144,533	792,001	3,673,139
25.	Increase in loading on deferred and uncollected premiums	11,665	24,165	(116,427)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,248,942)	461,326	5,957,970
27.	Aggregate write-ins for deductions	1,572,006	686,657	(572,378)
28.	Totals (Lines 20 to 27)	76,962,936	87,974,668	363,387,471
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	8,395,869	7,392,985	25,423,570
30.	Dividends to policyholders	2,724,722	3,114,939	12,203,197
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	5,671,147	4,278,046	13,220,373
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	126,145	221,752	815,591
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	5,545,002	4,056,294	12,404,782
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 443,639 (excluding taxes of $ 406,252 transferred to the IMR)	1,478,372	633,539	(4,573,227)
35.	Net income (Line 33 plus Line 34)	7,023,374	4,689,833	7,831,555
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	206,239,676	258,529,815	258,529,815
37.	Net income (Line 35)	7,023,374	4,689,833	7,831,555
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,506,513	9,322,788	3,116,613	(5,179,368)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	(317,904)	773,557	6,543,647
41.	Change in nonadmitted assets	3,350,005	333,850	(6,944,351)
42.	Change in liability for reinsurance in unauthorized companies	507,793	0	(507,793)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(3,476,417)	(2,082,881)	295,345
45.	Change in treasury stock		0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47.	Other changes in surplus in Separate Accounts Statement		0	0
48.	Change in surplus notes		0	0
49.	Cumulative effect of changes in accounting principles		0	0
50.	Capital changes:			
	50.1 Paid in		0	0
	50.2 Transferred from surplus (Stock Dividend)		0	0
	50.3 Transferred to surplus		0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)		0	0
	51.3 Transferred from capital		0	0
	51.4 Change in surplus as a result of reinsurance		0	0
52.	Dividends to stockholders		0	(50,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	(216,654)	(4,329,174)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	16,409,639	6,614,318	(52,290,139)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	222,649,315	265,144,133	206,239,676
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	11,551	50,615	428,011
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	11,551	50,615	428,011
2701.	Benefits For Employees Not Included Elsewhere	1,503,593	636,610	(770,034)
2702.	Interest Expense on Securities Lending	68,413	50,047	197,656
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,572,006	686,657	(572,378)
5301.	Change in Surplus from additional DTA (SSAP 10R)	0	(216,654)	(4,329,174)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(216,654)	(4,329,174)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	46,645,250	57,091,016	238,533,887
2.	Net investment income	32,369,280	32,505,782	146,206,740
3.	Miscellaneous income	599,010	594,104	2,433,580
4.	Total (Lines 1 to 3)	79,613,540	90,190,902	387,174,207
5.	Benefit and loss related payments	57,123,352	40,916,525	170,536,482
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,544,601)	613,259	5,161,693
7.	Commissions, expenses paid and aggregate write-ins for deductions	12,647,291	12,062,347	50,440,000
8.	Dividends paid to policyholders	2,695,913	3,003,119	11,711,675
9.	Federal and foreign income taxes paid (recovered) net of $ 849,891 tax on capital gains (losses)	1,452,002	(1,394,644)	399,932
10.	Total (Lines 5 through 9)	72,373,957	55,200,606	238,249,782
11.	Net cash from operations (Line 4 minus Line 10)	7,239,583	34,990,296	148,924,425
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	101,575,535	84,409,048	323,693,743
	12.2 Stocks	6,677,275	1,433,542	9,391,948
	12.3 Mortgage loans	1,823,224	1,152,149	5,097,316
	12.4 Real estate	0	0	0
	12.5 Other invested assets	48,560	850,692	4,921,194
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	367,238	40,184	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	110,491,832	87,885,615	343,104,201
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	145,333,804	115,760,901	421,043,647
	13.2 Stocks	18,417	704,558	969,418
	13.3 Mortgage loans	0	4,600,000	14,600,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	(2,802,694)	5,247,978	18,296,201
	13.6 Miscellaneous applications	5,113,206	789,619	3,612,385
	13.7 Total investments acquired (Lines 13.1 to 13.6)	147,662,733	127,103,056	458,521,651
14.	Net increase (or decrease) in contract loans and premium notes	(1,741,169)	(1,297,402)	(2,748,676)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(35,429,732)	(37,920,039)	(112,668,774)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,791,156	147,872	4,638,682
	16.5 Dividends to stockholders	0	25,000,000	57,521,324
	16.6 Other cash provided (applied)	18,253,165	(11,818,518)	(18,630,728)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	20,044,321	(36,670,646)	(71,513,370)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(8,145,828)	(39,600,389)	(35,257,719)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	51,038,906	86,296,625	86,296,625
	19.2 End of period (Line 18 plus Line 19.1)	42,893,078	46,696,236	51,038,906

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life		0	0
2.	Ordinary life insurance	39,789,452	47,985,784	192,041,785
3.	Ordinary individual annuities	16,683,057	19,234,084	85,357,223
4.	Credit life (group and individual)		0	0
5.	Group life insurance		0	0
6.	Group annuities		0	0
7.	A & H - group		0	0
8.	A & H - credit (group and individual)		0	0
9.	A & H - other	44,676	58,630	237,466
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	56,517,185	67,278,498	277,636,474
12.	Deposit-type contracts	4,114,970	102,708	10,035,926
13.	Total	60,632,155	67,381,206	287,672,400
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Columbus Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of Ohio.

B. Use of Estimates in the Preparation of the Financial Statements. No change.

C. Accounting Policy

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principle No. 101, *Income Taxes, a Replacement of SSAP No. 10R and SSAP No. 10* (SSAP 101). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, *Income Taxes – A Temporary Replacement of SSAP 10* (SSAP 10R), by limiting the admissibility thresholds based on current period risk-based capital levels and modifying disclosure requirements. In addition, SSAP 101 no longer requires admitted deferred tax assets above certain thresholds to be classified as aggregate write-ins for other than special surplus funds.

The adoption of SSAP 101 did not impact the Company's statutory surplus at January 1, 2012. In addition, the Company reclassified $12.3 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

2. Accounting Changes and Corrections of Errors. No change.

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) The methods and assumptions used in estimating fair values of loan-backed and structured securities involves analysis of the underlying collateral and calculating present value of the future cash flows utilizing deal-specific assumptions for expected prepayment speeds, expected defaults, and expected default severity discounted at market based expected yields. Specifically, the prepayment assumptions used in the valuation process were from Bloomberg and broker dealer prepayment models or derived from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2012:						
Total	$ -	$ -	$ -	$ -	$ -	
For the year ended December 31, 2011:						
021468AG8	$ 395,476	$ 361,834	$ 33,642	$ 361,834	$ 287,672	12/31/2011
059469AF3	1,302,456	1,191,032	111,424	1,191,032	883,207	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	714,829	705,072	9,757	705,072	590,680	12/31/2011
12628LAJ9	1,468,682	1,392,264	76,418	1,392,264	925,960	12/31/2011
12667G7H0	5,399,881	5,127,813	272,068	5,127,813	4,295,531	12/31/2011
12668BYF4	753,582	711,781	41,801	711,781	554,383	12/31/2011
251510FX6	840,558	799,345	41,213	799,345	686,953	12/31/2011
61749WAK3	303,335	276,668	26,667	276,668	192,448	12/31/2011
61751DAH7	3,374,865	3,244,334	130,531	3,244,334	2,004,632	12/31/2011
74922EAF6	1,091,870	1,007,914	83,956	1,007,914	802,925	12/31/2011
761118MD7	8,419,927	8,128,785	291,142	8,128,785	7,006,742	12/31/2011
76112HAD9	3,569,403	2,819,128	750,275	2,819,128	2,029,492	12/31/2011
059522AX0	1,567,453	1,046,806	520,647	1,046,806	864,058	9/30/2011
52524MAV1	375,984	374,383	1,601	374,383	194,047	9/30/2011
76114AAB6	2,783,469	2,613,399	170,070	2,613,399	1,898,682	9/30/2011
059522AX0	1,553,754	1,389,652	164,102	1,389,652	1,167,284	6/30/2011
52523KAJ3	452,360	364,447	87,913	364,447	188,935	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
Total	$ 37,801,394	$ 34,860,050	$ 2,941,344	$ 34,860,050	$ 27,319,611	

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the year ended December 31, 2010:						
74922EAF6	$ 1,225,326	$ 1,188,216	$ 37,110	$ 1,188,216	$ 963,689	12/31/2010
75970JAJ5	3,288,785	2,828,757	460,028	2,828,757	1,732,027	9/30/2010
12668BYF4	873,614	822,221	51,393	822,221	640,666	9/30/2010
021468AG8	474,057	437,385	36,672	437,385	336,905	6/30/2010
02148JAD9	4,359,276	4,081,510	277,766	4,081,510	3,094,139	6/30/2010
45660L2V0	958,864	918,556	40,308	918,556	694,739	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	1,731,038	1,574,713	156,325	1,574,713	1,391,846	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
61749WAK3	408,496	381,033	27,463	381,033	257,042	6/30/2010
75970JAJ5	3,378,241	3,308,973	69,268	3,308,973	1,954,255	6/30/2010
76112HAD9	4,081,737	3,624,387	457,350	3,624,387	2,823,418	6/30/2010
Total	$ 24,812,924	$ 22,961,309	$ 1,851,615	$ 22,961,309	$ 16,598,132	
For the six month period ended December 31, 2009:						
059469AF3	$ 1,490,608	$ 1,444,633	$ 45,975	$ 1,444,633	$ 1,028,756	12/31/2009
12668BYF4	918,838	874,496	44,342	874,496	688,317	12/31/2009
225470M67	471,303	436,642	34,661	436,642	316,049	12/31/2009
52522HAN2	487,663	433,435	54,228	433,435	306,297	12/31/2009
65538PAF5	1,692,074	1,654,308	37,766	1,654,308	1,192,396	12/31/2009
75970JAJ5	3,512,054	3,392,332	119,722	3,392,332	2,023,350	12/31/2009
761118MD7	9,410,265	8,971,784	438,481	8,971,784	6,329,385	12/31/2009
939344AR8	1,811,749	1,696,249	115,500	1,696,249	1,104,458	12/31/2009
93935WAD6	2,831,930	2,701,120	130,810	2,701,120	1,988,067	12/31/2009
00079CAE9	565,651	558,058	7,593	558,058	440,123	9/30/2009
059515BF2	6,667,397	5,860,477	806,920	5,860,477	4,786,474	9/30/2009
12668WAU1	982,110	917,253	64,857	917,253	323,190	9/30/2009
32056FAG7	302,352	72,289	230,063	72,289	62,926	9/30/2009
52524MAV1	439,440	386,645	52,795	386,645	162,034	9/30/2009
Total	$ 31,583,434	$ 29,399,721	$ 2,183,713	$ 29,399,721	$ 20,751,822	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (1,476,884)	$ 37,772,254	$ (25,930,532)	$ 163,930,983

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:
- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Repurchase Agreements and/or Securities Lending Transactions. No change.

F. Real Estate. No change.

G. Low Income Housing Tax Credit Property Investments. No change.

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No change.

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

16. The Company had no financial instruments with off-balance sheet risk. No change.

NOTES TO FINANCIAL STATEMENTS

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

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue obligation	-	-	-	-
RMBS	-	-	3,600,650	3,600,650
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 3,600,650	$ 3,600,650
Preferred stock				
Industrial and miscellaneous	$ -	$ 1,315	$ -	$ 1,315
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ 1,315	$ -	$ 1,315
Common stock				
Industrial and miscellaneous	$ 37,642,210	$ -	$ -	$ 37,642,210
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 37,642,210	$ -	$ -	$ 37,642,210
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	4,473,171	$ 4,473,171
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 4,473,171	$ 4,473,171
Separate account assets*	$ 29,815,753	$ -	$ -	$ 29,815,753
Total assets at fair value	$ 67,457,963	$ 1,315	$ 8,073,821	$ 75,533,099
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (1,289,137)	$ (1,289,137)
Total liabilities at fair value	$ -	$ -	$ (1,289,137)	$ (1,289,137)

* Separate account assets measured at fair value in this table do not include assets backing the market value adjusted annuities, which are held at amortized cost.

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

	Balance at 1/1/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 03/31/2012
RMBS	$ 3,622,550	$ -	$ -	$ -	$ 152,552	$ (174,452)	$ 3,600,650
Derivative assets	2,031,094	-	-	1,743	2,505,066	(64,732)	4,473,171
Derivative liabilities	(504,180)	-	-	365,497	(793,835)	(356,619)	(1,289,137)
Total	$ 5,149,464	$ -	$ -	$ 367,240	$ 1,863,783	$ (595,803)	$ 6,784,684

Gross Purchases, Issuances, Sales, and Settlements

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	$ -	$ -	$ -	$ (174,452)	$ (174,452)
Derivative assets	939,728	-	-	(1,004,460)	(64,732)
Derivative liabilities	-	(357,070)	-	451	(356,619)
Total	$ 939,728	$ (357,070)	$ -	$ (1,178,461)	$ (595,803)

(3) The Company's policy is to recognize transfers in and transfers out of levels at the end of the reporting period.

(4) As of March 31, 2012, investments in Level 3 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. These securities are currently rated below investment grade. To measure fair value, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

The fair values of credit default swaps and options in Level 3 have been determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

NOTES TO FINANCIAL STATEMENTS

The fair value of common stock has been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts carried at fair value consistent of mutual funds. The fair values of these assets have been determined using the same methodologies as for common stock.

C. The carrying amounts and fair values of the Company's significant financial instruments follow:

	Aggregate fair value	Admitted assets	(Level 1)	(Level 2)	(Level 3)	Not practicable (carrying value)
Bonds	$ 2,663,938,628	$ 2,449,896,839	$ 3,293,930	$ 2,379,419,992	$ 281,224,706	-
Common stocks, unaffiliated**	43,716,610	43,716,610	43,716,610	-	-	-
Preferred stock	1,315	1,315	-	1,315	-	-
Mortgage loans	88,152,502	79,656,518	-	-	88,152,502	-
Cash, cash equivalents and short-term investments	42,893,078	42,893,078	42,893,078	-	-	-
Securities lending reinvested collateral assets	7,676,075	7,584,790	7,676,075	-	-	-
Derivative assets	4,473,171	4,473,171	-	-	4,473,171	-
Separate account assets	100,265,142	94,661,233	30,192,881	70,072,260	-	-
Derivative liabilities	$ (1,289,137)	$ (1,289,137)	$ -	$ -	$ (1,289,137)	$ -

** Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities

The fair values of actively traded debt securities have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities, auction rate securities and asset/mortgage-backed securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

Equity Securities

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options and credit default swaps, are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.

25. Change in Incurred Losses and Loss Adjustment Expenses. No change.

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

31. Reserves for Life Contracts and Annuity Contracts. No change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.

33. Premiums and Annuity Considerations Deferred and Uncollected. No change.

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/18/2008

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Fort Washington Savings Company	Cincinnati, Ohio	NO	NO	NO	NO

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12\. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 25,170,756

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 5,889,738	$ 5,259,994
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 72,529,978	$ 77,170,149
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 78,419,716	$ 82,430,143
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086
FEDERAL HOME LOAN BANK	CINCINNATI, OH 45202

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINTI, OH 45202

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 78,813,667
	1.14 Total Mortgages in Good Standing	$ 78,813,667
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 842,851
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 79,656,518
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	(64.800)%
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	10.200 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	339,241	225	192	0	339,658	
2. Alaska AK	L	9,248	0	0	0	9,248	
3. Arizona AZ	L	791,057	1,005	433	0	792,495	
4. Arkansas AR	L	46,102	0	0	0	46,102	
5. California CA	L	2,986,401	250	1,294	0	2,987,945	
6. Colorado CO	L	326,835	22,250	158	0	349,243	
7. Connecticut CT	L	191,613	0	180	0	191,793	
8. Delaware DE	L	161,120	150	152	0	161,422	
9. District of Columbia DC	L	68,923	0	105	0	69,028	
10. Florida FL	L	3,034,377	381,383	2,599	0	3,418,359	
11. Georgia GA	L	1,588,180	0	364	0	1,588,544	
12. Hawaii HI	L	3,649	0	0	0	3,649	
13. Idaho ID	L	100,604	0	0	0	100,604	
14. Illinois IL	L	905,985	694,984	1,373	0	1,602,342	
15. Indiana IN	L	2,488,225	625,574	1,318	0	3,115,117	
16. Iowa IA	L	517,370	250,000	133	0	767,503	
17. Kansas KS	L	178,593	605,430	16	0	784,039	
18. Kentucky KY	L	487,314	139,043	75	0	626,432	
19. Louisiana LA	L	59,259	57,406	61	0	116,726	
20. Maine ME	L	13,205	0	0	0	13,205	
21. Maryland MD	L	1,436,116	470,594	2,130	0	1,908,840	
22. Massachusetts MA	L	731,980	75	1,659	0	733,714	
23. Michigan MI	L	1,392,373	79,207	1,231	0	1,472,811	
24. Minnesota MN	L	1,570,016	123,392	621	0	1,694,029	
25. Mississippi MS	L	85,968	0	68	0	86,036	
26. Missouri MO	L	190,874	6,925,073	32	0	7,115,979	
27. Montana MT	L	225,721	150	0	0	225,871	
28. Nebraska NE	L	616,015	7,393	46	0	623,454	
29. Nevada NV	L	71,015	150,000	0	0	221,015	
30. New Hampshire NH	L	46,000	0	0	0	46,000	
31. New Jersey NJ	L	1,185,693	469,787	7,136	0	1,662,616	
32. New Mexico NM	L	189,388	280,000	142	0	469,530	
33. New York NY	N	364,562	58,830	22	0	423,414	
34. North Carolina NC	L	745,008	1,582,712	337	0	2,328,057	
35. North Dakota ND	L	10,381	0	0	0	10,381	
36. Ohio OH	L	5,380,958	1,169,199	11,789	0	6,561,946	4,114,970
37. Oklahoma OK	L	384,985	125,000	0	0	509,985	
38. Oregon OR	L	120,421	0	41	0	120,462	
39. Pennsylvania PA	L	1,918,164	1,682,247	2,517	0	3,602,928	
40. Rhode Island RI	L	40,328	0	0	0	40,328	
41. South Carolina SC	L	254,575	326,288	474	0	581,337	
42. South Dakota SD	L	17,089	0	37	0	17,126	
43. Tennessee TN	L	750,147	500	1,039	0	751,686	
44. Texas TX	L	1,974,997	60,450	555	0	2,036,002	
45. Utah UT	L	1,554,361	300,247	25	0	1,854,633	
46. Vermont VT	L	9,314	0	118	0	9,432	
47. Virginia VA	L	554,257	22,915	432	0	577,604	
48. Washington WA	L	861,281	0	474	0	861,755	
49. West Virginia WV	L	37,094	1,000	362	0	38,456	
50. Wisconsin WI	L	141,451	300	48	0	141,799	
51. Wyoming WY	L	39,075	70,000	0	0	109,075	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	323	0	0	0	323	
55. U.S. Virgin Islands VI	N	985	0	0	0	985	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N	24	0	0	0	24	
58. Aggregate Other Aliens OT	XXX	406,485	0	0	0	406,485	0
59. Subtotal	(a) 50	37,604,725	16,683,059	39,788	0	54,327,572	4,114,970
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,011,215	0	0	0	2,011,215	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	173,512	0	4,886	0	178,398	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	39,789,452	16,683,059	44,674	0	56,517,185	4,114,970
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	39,789,452	16,683,059	44,674	0	56,517,185	4,114,970
98. Less Reinsurance Ceded	XXX	9,830,071	0	50	0	9,830,121	
99. Totals (All Business) less Reinsurance Ceded	XXX	29,959,381	16,683,059	44,624	0	46,687,064	4,114,970
DETAILS OF WRITE-INS							
5801. Other Foreign	XXX	406,485				406,485	
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	406,485	0	0	0	406,485	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

SCHEDULE Y
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN-SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - TOUCHSTONE SECURITIES, INC., NE (NON-INSURER)		47-6046379
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WS OPERATING HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, OH (NON-INSURER)		31-1301863

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	32.420	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	68.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1018957				Eagle Realty Group, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2209877				Fort Washington Savings Company	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	DS	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	DS	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	DS	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	9 9 9 3 7 2 0 1 2 4 9 0 0 0 0 0 1
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	9 9 9 3 7 2 0 1 2 3 6 5 0 0 0 0 1
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	9 9 9 3 7 2 0 1 2 4 4 5 0 0 0 0 1
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	9 9 9 3 7 2 0 1 2 4 4 6 0 0 0 0 1
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	9 9 9 3 7 2 0 1 2 4 4 7 0 0 0 0 1
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	9 9 9 3 7 2 0 1 2 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous	47,677		47,677	35,797
2597. Summary of remaining write-ins for Line 25 from overflow page	47,677	0	47,677	35,797

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous	8,215	8,215
2597. Summary of remaining write-ins for Line 25 from overflow page	8,215	8,215

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	81,480,333	71,980,441
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		14,600,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,823,224	5,097,316
8.	Deduct amortization of premium and mortgage interest points and commitment fees	590	2,792
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		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)	79,656,519	81,480,333
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	79,656,519	81,480,333
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	79,656,519	81,480,333

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	113,272,708	93,984,480
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	15,649,189
	2.2 Additional investment made after acquisition	0	9,134,088
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	22
5.	Unrealized valuation increase (decrease)	3,774,392	(563,266)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	48,560	4,921,194
8.	Deduct amortization of premium and depreciation	4,922	10,611
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	116,993,618	113,272,708
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	116,993,618	113,272,708

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,453,703,151	2,389,232,780
2.	Cost of bonds and stocks acquired	145,352,218	422,013,065
3.	Accrual of discount	664,724	3,475,807
4.	Unrealized valuation increase (decrease)	5,778,760	(5,920,432)
5.	Total gain (loss) on disposals	2,856,598	5,808,744
6.	Deduct consideration for bonds and stocks disposed of	108,252,813	350,564,367
7.	Deduct amortization of premium	1,227,868	3,533,209
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	6,809,237
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,498,874,770	2,453,703,151
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,498,874,770	2,453,703,151

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,515,752,592	207,025,829	176,314,868	35,115,249	1,581,578,802			1,515,752,592
2. Class 2 (a)	739,418,618	698,600,886	680,701,839	(41,051,978)	716,265,687			739,418,618
3. Class 3 (a)	90,417,997	4,810,356	10,100,245	2,885,369	88,013,477			90,417,997
4. Class 4 (a)	102,629,559	6,885,392	11,720,660	(1,810,616)	95,983,675			102,629,559
5. Class 5 (a)	8,646,194	0	331,904	4,519,551	12,833,841			8,646,194
6. Class 6 (a)	0	0	0	0	0			0
7. Total Bonds	2,456,864,960	917,322,463	879,169,516	(342,425)	2,494,675,482	0	0	2,456,864,960
PREFERRED STOCK								
8. Class 1	0				0			0
9. Class 2	0				0			0
10. Class 3	0				0			0
11. Class 4	0	9,306		(7,992)	1,314			0
12. Class 5	0				0			0
13. Class 6	0				0			0
14. Total Preferred Stock	0	9,306	0	(7,992)	1,314	0	0	0
15. Total Bonds and Preferred Stock	2,456,864,960	917,331,769	879,169,516	(350,417)	2,494,676,796	0	0	2,456,864,960

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 44,778,643 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	6,791,286	XXX	6,829,082	34,810	16,112

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	51,854,338	77,729,972
2.	Cost of short-term investments acquired	103,106,297	457,647,073
3.	Accrual of discount	385	11,871
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(8,800)
6.	Deduct consideration received on disposals	148,150,554	483,490,452
7.	Deduct amortization of premium	19,180	35,326
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,791,286	51,854,338
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	6,791,286	51,854,338

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	1,526,912
2.	Cost Paid/(Consideration Received) on additions	582,658
3.	Unrealized Valuation increase/(decrease)	1,711,231
4.	Total gain (loss) on termination recognized	367,238
5.	Considerations received/(paid) on terminations	1,004,008
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	3,184,031
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	3,184,031

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)
3.1 Change in variation margin on open contracts
3.2 Add:
    Change in adjustment to basis of hedged item
    3.21 Section 1, Column 17, current year to date minus
    3.22 Section 1, Column 17, prior year
    Change in amount recognized
    3.23 Section 1, Column 16, current year to date minus
    3.24 Section 1, Column 16, prior year
3.3 Subtotal (Line 3.1 minus Line 3.2)
4.1 Variation margin on terminated contracts during the year
4.2 Less:
    4.21 Amount used to adjust basis of hedged item
    4.22 Amount recognized
4.3 Subtotal (Line 4.1 minus Line 4.2)
5. Dispositions gains (losses) on contracts terminated in prior year:
    5.1 Recognized
    5.2 Used to adjust basis of hedged items
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
80589MA@1	SCANA CORP 805901AQ8	2FE	300,000	298,912	305,263	05/23/2007	06/20/2012	BARCLAYS	(180)	(180)	36158Y-HB-8	GECMC 2002-3A B	1FE	299,092	305,443
9999999 - Totals				298,912	305,263	XXX	XXX	XXX	(180)	(180)	XXX	XXX	XXX	299,092	305,443

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	299,003							1	299,003
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	91	XXX		XXX		XXX		XXX	91
7. Ending Inventory	1	298,912	0	0	0	0	0	0	1	298,912

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,184,034	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		3,184,034
4.	Part D, Column 5	4,473,352	
5.	Part D, Column 6	(1,289,318)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,790,602)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(2,790,602)
10.	Part D, Column 8	4,473,352	
11.	Part D, Column 9	(7,263,954)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,333,441	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	1,333,441	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	(1)	13,093,870
2.	Cost of cash equivalents acquired	668,882,365	2,634,165,596
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	593
6.	Deduct consideration received on disposals	630,895,008	2,647,260,060
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,987,356	(1)
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	37,987,356	(1)

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126790	Seminole	FL		05/04/1995	03/01/2012	638,460	0	0	0	0	0	0	638,460	638,460	0	0	0
0199999. Mortgages closed by repayment						638,460	0	0	0	0	0	0	638,460	638,460	0	0	0
0001096	Henderson	NV		12/20/2001		2,584,967	0	0	0	0	0	0	0	13,980	0	0	0
0001101	Pittsburgh	PA		05/10/2002		4,461,174	0	0	0	0	0	0	0	26,413	0	0	0
0001126	Austin	TX		09/24/2004		879,288	0	0	0	0	0	0	0	5,991	0	0	0
0001128	Germantown	TN		03/23/2005		4,690,946	0	0	0	0	0	0	0	31,756	0	0	0
0001130	Glen Mills	PA		04/25/2005		473,957	0	(590)	0	0	(590)	0	0	751	0	0	0
0044667	Lakeland	FL		08/05/1999		6,931,992	0	0	0	0	0	0	0	34,098	0	0	0
0126792	Miami	FL		08/16/1995		726,351	0	0	0	0	0	0	0	43,161	0	0	0
0126794	Titusville	FL		09/05/1995		565,816	0	0	0	0	0	0	0	21,735	0	0	0
0126797	Newport	KY		11/28/1995		893,860	0	0	0	0	0	0	0	51,009	0	0	0
0126798	Terre Haute	IN		12/18/1995		638,851	0	0	0	0	0	0	0	23,430	0	0	0
0126799	Lake Buena Vista	FL		02/16/1996		1,052,721	0	0	0	0	0	0	0	36,034	0	0	0
0126800	Cincinnati	OH		02/22/1996		522,993	0	0	0	0	0	0	0	18,180	0	0	0
0126802	Miami	FL		10/16/1996		990,210	0	0	0	0	0	0	0	28,348	0	0	0
0126804	Tampa	FL		12/15/1996		1,054,995	0	0	0	0	0	0	0	29,220	0	0	0
0126809	Knoxville	TN		02/19/1998		1,790,834	0	0	0	0	0	0	0	55,186	0	0	0
0126811	Birmingham	AL		06/03/1998		1,045,530	0	0	0	0	0	0	0	55,252	0	0	0
0126816	West Columbia	SC		11/22/1999		2,524,613	0	0	0	0	0	0	0	57,442	0	0	0
0126818	Newport News	VA		12/22/1999		3,297,105	0	0	0	0	0	0	0	72,871	0	0	0
0126820	Spartanburg	SC		02/16/2000		3,777,575	0	0	0	0	0	0	0	108,386	0	0	0
0126824	Oswego	IL		12/13/2000		3,039,889	0	0	0	0	0	0	0	35,609	0	0	0
0126829	Birmingham	AL		06/18/2003		2,185,985	0	0	0	0	0	0	0	18,207	0	0	0
0126835	Bloomington	IN		03/22/2007		2,471,618	0	0	0	0	0	0	0	6,007	0	0	0
0126836	Placerville	CA		12/23/2009		3,853,059	0	0	0	0	0	0	0	233,911	0	0	0
0126837	Downers Grove	IL		04/23/2010		11,925,650	0	0	0	0	0	0	0	133,824	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126838	La Vergne	TN		12/21/2010		3,910,282	0	0	0	0	0	0	0	25,335	0	0	0
0126839	Charleston	SC		03/31/2011		4,551,611	0	0	0	0	0	0	0	18,628	0	0	0
0299999. Mortgages with partial repayments						70,841,872	0	(590)	0	0	(590)	0	0	1,184,764	0	0	0
0599999 - Totals						71,480,332	0	(590)	0	0	(590)	0	638,460	1,823,224	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4199999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	LEXINGTON CAPITAL PARTNERS II LP	WILMINGTON	DE	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	01/30/2012	10,911					0	0	10,911	10,911			0	
	VS&A COMMUNICATIONS PARTNERS III LP	WILMINGTON	DE	VS&A COMMUNICATIONS PARTNERS III LP	01/14/1999	03/26/2012	37,649					0	0	37,649	37,649			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							48,560	0	0	0	0	0	0	48,560	48,560	0	0	0	0
3999999. Total - Unaffiliated							48,560	0	0	0	0	0	0	48,560	48,560	0	0	0	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							48,560	0	0	0	0	0	0	48,560	48,560	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 POOL # 765164 4.607% 10/20/61		03/01/2012	Interest Capitalization		21,591	21,591	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2012	Interest Capitalization		9,594	9,594	0	1
36230U-YF-0	G2 4.676% 09/01/46		03/01/2012	Interest Capitalization		15,739	15,739	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2012	Interest Capitalization		10,181	10,181	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2012	Interest Capitalization		11,649	11,649	0	1
690353-UV-7	OPIC VRDN 0.130% 06/15/17		02/22/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	412	1
690353-UX-3	OPIC AGENCY 0.130% 01/15/21		03/29/2012	MELLON CAPITAL MKT		7,500,000	7,500,000	1,208	1
0599999. Subtotal - Bonds - U.S. Governments						12,568,754	12,568,754	1,620	XXX
13606Y-CW-4	CANADIAN IMP BANK CD 1.030% 02/03/14	I	02/01/2012	UBS WARBURG		750,000	750,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						750,000	750,000	0	XXX
10620N-BT-4	BRAZOS STUDENT LOAN 1.741% Perpet.		02/23/2012	SEAPORT GROUP LLC		4,203,125	5,000,000	3,401	1FE
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial		2,147,787	1,988,117	4,639	1
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		01/17/2012	STIFEL NICHOLAS		2,181,250	2,000,000	6,444	1
3137A3-A4-1	FHR 3754 KC 3.500% 11/15/25		03/26/2012	CORTVIEW CAPITAL SECURITIES LL		2,770,049	2,688,145	7,318	1
3137AK-KC-4	FHMS K705 A2 2.303% 09/25/18		01/19/2012	CREDIT SUISSE FIRST BOSTON		2,019,944	2,000,000	768	1
3137AK-KD-2	FHMS K705 X1 1.763% 09/25/18		01/24/2012	CREDIT SUISSE FIRST BOSTON		2,000,255	0	6,296	1
3137AM-E7-8	FHMS K017 X1 1.609% 12/25/21		03/07/2012	BARCLAYS		5,000,001	48,421,000	41,114	1
3137AN-JH-9	FHMS SER 4013 CL VA 4.000% 02/15/25		03/20/2012	DEUTSCHE BANK		6,351,859	5,861,000	18,885	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2012	Interest Capitalization		108,843	108,843	0	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2012	Interest Capitalization		135,809	135,809	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2012	Interest Capitalization		105,671	105,671	0	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		03/01/2012	Interest Capitalization		71,072	71,072	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.625% 02/16/44		03/01/2012	Interest Capitalization		46,273	46,273	0	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.675% 11/16/42		03/01/2012	Interest Capitalization		71,066	71,066	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						27,213,004	68,496,996	88,865	XXX
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		03/26/2012	Various		12,900,960	11,000,000	99,587	1FE
03523T-AV-0	ANHEUSER-BUSCH 5.000% 04/15/20		02/03/2012	GLEACHER & CO SEC INC		1,325,228	1,143,000	17,939	1FE
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		185,939	180,000	3,544	4FE
05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		01/27/2012	BANK of AMERICA SEC		256,000	256,000	0	3FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2012	Interest Capitalization		26,736	26,736	0	3FM
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		03/05/2012	J P MORGAN SEC HI-YIELD		163,000	163,000	0	4FE
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		01/17/2012	NOMURA SECURITIES INTERNATIONA		3,401,953	3,000,000	8,767	1FM
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		02/15/2012	DEUTSCHE BANK		2,019,992	2,000,000	3,284	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2012	DEUTSCHE BANK		1,009,975	1,000,000	1,620	1FE
141781-AZ-7	CARGILL INC 3.250% 11/15/21		02/15/2012	FTN FINANCIAL SECURITIES		1,014,670	1,000,000	9,299	1FE
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		1,318,000	1,318,000	14,196	4FE
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS		67,000	67,000	0	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS		407,000	407,000	0	4FE
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		01/23/2012	CREDIT SUISSE FIRST BOSTON		2,390,540	2,000,000	46,942	2FE
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		03/05/2012	BANK of AMERICA SEC		3,998,320	4,000,000	0	2FE
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		01/30/2012	CORTVIEW CAPITAL SECURITIES LL		515,290	500,000	1,299	2FE
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		999,857	1,000,000	11,489	2FE
29379V-AW-3	ENTERPRISE PRODUCTS OPER 4.850% 08/15/42		02/09/2012	NOMURA SECURITIES INTERNATIONA		986,670	1,000,000	0	2FE
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/06/2012	BANK of AMERICA SEC		591,370	594,000	0	3FE
36155W-AF-3	GCI INC 8.625% 11/15/19		02/08/2012	STERNE AGEE LEACH		527,310	486,000	10,247	4FE
36192B-AX-5	GSMS 2012-GC6 A2 2.539% 01/10/45		01/24/2012	GOLDMAN SACHS		1,014,959	1,000,000	564	1FE
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		01/24/2012	GOLDMAN SACHS		1,014,954	1,000,000	736	1FE
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/27/2012	DEUTSCHE BANK		135,340	134,000	1,348	4FE
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		02/23/2012	BB&T CAPITAL MARKETS		26,460	24,000	76	4FE
444454-AA-0	HUGHES SATELLITE SYS CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange		37,000	37,000	572	4FE
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		135,000	135,000	1,779	4FE
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		02/07/2012	CREDIT SUISSE FIRST BOSTON		314,698	299,000	9,936	4FE
488360-AG-3	KEMET CORP 10.500% 05/01/18		03/22/2012	BANK of AMERICA SEC		281,685	267,000	11,370	4FE
532716-AU-1	LIMITED BRANDS INC 5.625% 02/15/22		02/02/2012	BANK of AMERICA SEC		165,000	165,000	0	3FE
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		01/18/2012	PRINCERIDGE GROUP LLC		156,818	151,000	1,596	4FE
55342U-AD-6	MPT OPER PARTNERS 6.375% 02/15/22		02/03/2012	J P MORGAN SEC HI-YIELD		778,000	778,000	0	3FE
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		03/14/2012	Various		862,349	854,000	6,931	2FE
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		01/10/2012	CORTVIEW CAPITAL SECURITIES LL		206,612	200,000	3,916	1FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		2,000,000	2,000,000	45,063	4FE
68233J-AB-0	ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		01/20/2012	CORTVIEW CAPITAL SECURITIES LL		5,362,100	5,000,000	119,000	2FE
713448-BR-8	PEPSICO INC 3.125% 11/01/20		03/15/2012	RBC/DAIN		1,019,470	1,000,000	12,066	1FE
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		03/07/2012	J P MORGAN SEC FIXED INC		997,630	1,000,000	0	2FE
718546-AF-1	PHILLIPS 66 5.875% 05/01/42		03/07/2012	RBS GREENWICH CAPITAL		4,998,600	5,000,000	0	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		03/23/2012	J P MORGAN SEC HI-YIELD		702,000	702,000	0	4FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		01/30/2012	BARCLAYS		355,913	348,000	0	4FE
742718-DX-4	PROCTER & GAMBLE CO FRN 0.457% 02/06/14		02/01/2012	CITIGROUP GLOBAL MKTS		750,000	750,000	0	1FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		02/08/2012	GLEACHER & CO SEC INC		41,145	39,000	582	4FE
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		01/10/2012	BARCLAYS		993,350	1,000,000	0	2FE
790849-AF-0	ST JUDE MEDICAL 4.875% 07/15/19		02/15/2012	BANK of AMERICA SEC		2,289,380	2,000,000	9,750	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		01/20/2012	CREDIT SUISSE FIRST BOSTON		999,974	1,000,000	2,069	1FE
81760N-AL-3	SERVICEMASTER COMPANY 8.000% 02/15/20		02/06/2012	Various		136,688	135,000	0	4FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		01/20/2012	BARCLAYS		1,162,940	1,000,000	27,308	1FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		02/08/2012	J P MORGAN SEC HI-YIELD		546,250	500,000	11,750	3FE
87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/06/2012	Tax Free Exchange		76,106	77,000	74	4FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.759% 01/24/13		01/18/2012	TOYOTA FINANCIAL SERVICES		1,150,000	1,150,000	0	1FE
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		03/14/2012	RBS CAPITAL		1,179,325	1,150,000	18,144	2FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		02/24/2012	MORGAN STANLEY HI-YLD		27,000	27,000	0	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		02/24/2012	Various		133,900	130,000	0	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		02/24/2012	Various		191,820	188,000	0	4FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/05/2012	BANK of AMERICA SEC		1,986,200	2,000,000	0	1FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		02/07/2012	CORTVIEW CAPITAL SECURITIES LL		922,941	900,000	4,297	2FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		02/22/2012	J P MORGAN SEC HI-YIELD		239,000	239,000	0	4FE
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		02/09/2012	Various		3,254,971	2,746,000	81,773	1FE
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/16/2012	WELLS FARGO		2,019,894	2,000,000	524	1FE
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A	01/20/2012	BARCLAYS		998,720	1,000,000	0	1FE
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	01/18/2012	CANTOR FITZGERALD		514,500	500,000	806	2FE
878744-AA-9	TECK RESOURCES LIMITED 3.000% 03/01/19	A	02/16/2012	J P MORGAN SEC FIXED INC		997,050	1,000,000	0	2FE
87971K-AJ-6	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	02/17/2012	BANK of AMERICA SEC		16,880	16,000	340	4FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	02/29/2012	BANK of AMERICA SEC		420,000	420,000	0	3FE
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	F	02/07/2012	BARCLAYS		1,126,900	1,000,000	18,056	1FE
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	F	03/26/2012	KEY BANC-MCDONALD		1,841,193	1,750,000	21,389	1FE
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F	02/21/2012	J P MORGAN SEC FIXED INC		5,943,840	6,000,000	0	1FE
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	02/16/2012	HONG KONG SHANGHAI BK		1,025,140	1,000,000	11,250	1FE
256853-AB-8	DOLPHIN ENERGY LTD 5.500% 12/15/21	F	02/23/2012	RBS GREENWICH CAPITAL		7,097,500	7,000,000	6,417	1FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	03/14/2012	J P MORGAN SEC HI-YIELD		510,000	510,000	0	3FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		281,000	281,000	7,187	4FE
63938N-AB-0	NAVIOS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		445,691	443,000	18,326	4FE
767201-AK-2	RIO TINTO FIN USA LTD 3.500% 11/02/20	F	03/08/2012	CITIGROUP GLOBAL MKTS		5,253,620	5,035,000	64,126	1FE
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	F	03/15/2012	HONG KONG SHANGHAI BK		558,730	500,000	5,315	1FE
F3166#-AB-0	ESSILOR INTL PP 3.100% 03/15/19	F	03/06/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	F	03/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F	03/23/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						104,802,046	99,720,736	752,649	XXX
8399997. Total - Bonds - Part 3						145,333,804	181,536,486	843,134	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						145,333,804	181,536,486	843,134	XXX
685691-50-3	ORCHARD SUPPLY HARWARE CORP		01/03/2012	Spin Off	629.000	9,306	0.00	0	P4UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						9,306	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						9,306	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						9,306	XXX	0	XXX
685691-40-4	ORCHARD SUPPLY HARWARE CORP		01/03/2012	Spin Off	629.000	9,111		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,111	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						9,111	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						9,111	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						18,417	XXX	0	XXX
9999999 - Totals						145,352,221	XXX	843,134	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313375-Y2-7	FHLB 0.400% 11/01/12		01/01/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	667	11/01/2012	1
31398A-UU-4	FNMA 2.000% 01/09/12		01/09/2012	Maturity		220,000	220,000	221,464	220,011	0	(11)	0	(11)	0	220,000	0	0	0	2,200	01/09/2012	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2012	Paydown		8,315	8,315	8,975	8,945	0	(662)	0	(662)	0	8,315	0	0	0	64	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		03/01/2012	Paydown		94	94	90	91	0	3	0	3	0	94	0	0	0	1	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2012	Paydown		3,230	3,230	3,103	3,128	0	102	0	102	0	3,230	0	0	0	40	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		03/01/2012	Paydown		737	737	727	729	0	8	0	8	0	737	0	0	0	9	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		03/01/2012	Paydown		106	106	106	106	0	0	0	0	0	106	0	0	0	1	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2012	Paydown		4,183	4,183	4,242	4,234	0	(51)	0	(51)	0	4,183	0	0	0	45	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		03/01/2012	Paydown		16,640	16,640	16,879	16,843	0	(203)	0	(203)	0	16,640	0	0	0	108	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		03/01/2012	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	1	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		03/01/2012	Paydown		406	406	412	411	0	(5)	0	(5)	0	406	0	0	0	4	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		03/01/2012	Paydown		429	429	429	429	0	0	0	0	0	429	0	0	0	5	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		03/01/2012	Paydown		168	168	168	168	0	0	0	0	0	168	0	0	0	2	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		03/01/2012	Paydown		504	504	502	502	0	2	0	2	0	504	0	0	0	7	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		03/01/2012	Paydown		1,354	1,354	1,355	1,355	0	(1)	0	(1)	0	1,354	0	0	0	18	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		03/01/2012	Paydown		12,752	12,752	12,325	12,364	0	388	0	388	0	12,752	0	0	0	76	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		03/01/2012	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	1	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		03/01/2012	Paydown		1,022	1,022	1,018	1,018	0	4	0	4	0	1,022	0	0	0	14	03/15/2030	1
36230U-YF-0	G2 4.676% 09/01/46		02/01/2012	Paydown		598	598	649	644	0	(48)	0	(48)	0	598	0	0	0	5	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2012	Paydown		36,536	36,536	37,430	37,299	0	(763)	0	(763)	0	36,536	0	0	0	137	11/20/2060	1
0599999. Subtotal - Bonds - U.S. Governments						1,307,178	1,307,178	1,309,978	1,308,381	0	(1,237)	0	(1,237)	0	1,307,178	0	0	0	3,405	XXX	XXX
01016Q-AB-8	AKRON STUDENT HSG ASSOC LLC HOUSING 6.510% 03/15/18		03/15/2012	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,279	03/15/2018	1FE
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES 1.200% 08/01/37		02/01/2012	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,875	08/01/2037	1FE
3128EX-VS-4	FHLMC # D61525 8.000% 07/01/25		03/01/2012	Paydown		545	545	555	553	0	(8)	0	(8)	0	545	0	0	0	7	07/01/2025	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2012	Paydown		563	563	565	565	0	(1)	0	(1)	0	563	0	0	0	5	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2012	Paydown		191,204	191,204	190,233	190,255	0	948	0	948	0	191,204	0	0	0	2,620	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2012	Paydown		54,837	54,837	55,899	55,830	0	(994)	0	(994)	0	54,837	0	0	0	370	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2012	Paydown		755,841	755,841	772,907	772,008	0	(16,166)	0	(16,166)	0	755,841	0	0	0	4,953	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2012	Paydown		171,807	171,807	178,357	178,061	0	(6,255)	0	(6,255)	0	171,807	0	0	0	1,205	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2012	Paydown		261,754	261,754	278,278	278,011	0	(16,256)	0	(16,256)	0	261,754	0	0	0	1,901	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2012	Paydown		220,009	220,009	233,897	233,674	0	(13,664)	0	(13,664)	0	220,009	0	0	0	1,969	07/01/2025	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		03/01/2012	Paydown		262,337	262,337	286,885	273,580	0	(11,244)	0	(11,244)	0	262,337	0	0	0	3,497	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2012	Paydown		23,401	23,401	23,341	23,341	0	59	0	59	0	23,401	0	0	0	112	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		03/01/2012	Paydown		11,926	11,926	12,884	0	0	(958)	0	(958)	0	11,926	0	0	0	40	05/25/2039	1
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		03/01/2012	Paydown		23,927	23,927	26,095	0	0	(2,168)	0	(2,168)	0	23,927	0	0	0	120	01/01/2042	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2012	Paydown		21,601	21,601	21,974	21,954	0	(353)	0	(353)	0	21,601	0	0	0	225	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		03/01/2012	Paydown		882	882	877	877	0	5	0	5	0	882	0	0	0	12	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		03/01/2012	Paydown		2,246	2,246	2,236	2,236	0	10	0	10	0	2,246	0	0	0	28	09/01/2025	1
3137AJ-MG-6	FHMS K016 X1 1.586% 10/25/21		03/01/2012	Paydown		0	0	12,655	12,590	0	(12,590)	0	(12,590)	0	0	0	0	0	337	10/25/2021	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		03/01/2012	Paydown		62,580	62,580	63,886	63,868	0	(1,288)	0	(1,288)	0	62,580	0	0	0	324	01/01/2027	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		03/01/2012	Paydown		259,860	259,860	284,274	270,012	0	(10,152)	0	(10,152)	0	259,860	0	0	0	3,764	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		03/01/2012	Paydown		201,233	201,233	219,474	208,795	0	(7,562)	0	(7,562)	0	201,233	0	0	0	2,766	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		03/01/2012	Paydown		107,748	107,748	119,886	113,204	0	(5,455)	0	(5,455)	0	107,748	0	0	0	1,481	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		03/01/2012	Paydown		389,881	389,881	354,497	372,472	0	17,409	0	17,409	0	389,881	0	0	0	3,906	12/25/2032	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2012	Paydown		881,118	881,118	798,238	842,241	0	38,876	0	38,876	0	881,118	0	0	0	7,702	09/15/2032	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2012	Paydown		134,088	134,088	139,975	138,673	0	(4,585)	0	(4,585)	0	134,088	0	0	0	868	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2012	Paydown		13,448	13,448	13,646	13,607	0	(159)	0	(159)	0	13,448	0	0	0	79	03/25/2037	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2012	Paydown		101,438	101,438	103,134	102,841	0	(1,403)	0	(1,403)	0	101,438	0	0	0	508	12/15/2024	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		03/01/2012	Paydown		64,084	64,084	61,200	61,335	0	2,748	0	2,748	0	64,084	0	0	0	324	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2012	Paydown		279,387	279,387	283,773	283,512	0	(4,125)	0	(4,125)	0	279,387	0	0	0	2,608	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2012	Paydown		530,058	530,058	538,164	537,887	0	(7,829)	0	(7,829)	0	530,058	0	0	0	4,220	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		03/01/2012	Paydown		481,991	481,991	502,777	501,310	0	(19,320)	0	(19,320)	0	481,991	0	0	0	4,211	07/01/2023	1
31416X-LG-3	FNMA AB2126 3.000% 01/01/26		03/01/2012	Paydown		248,598	248,598	243,743	243,878	0	4,720	0	4,720	0	248,598	0	0	0	1,318	01/01/2026	1
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		03/01/2012	Paydown		147,882	147,882	155,392	155,258	0	(7,376)	0	(7,376)	0	147,882	0	0	0	890	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2012	Paydown		450,420	450,420	454,221	453,990	0	(3,570)	0	(3,570)	0	450,420	0	0	0	2,825	01/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2012	Paydown		195,488	195,488	206,424	205,261	0	(9,773)	0	(9,773)	0	195,488	0	0	0	1,875	09/25/2021	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2012	Paydown		281,144	281,144	285,976	285,796	0	(4,653)	0	(4,653)	0	281,144	0	0	0	1,643	11/01/2025	1
353205-AV-9	FRANKLIN CNTY OH Rev 1.100% 03/09/12		03/09/2012	Maturity		500,000	500,000	500,985	500,180	0	(180)	0	(180)	0	500,000	0	0	0	5,485	03/09/2012	1FE
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2012	Paydown		37,277	37,277	36,793	36,954	0	323	0	323	0	37,277	0	0	0	406	12/20/2031	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2012	Paydown		56,070	56,070	57,630	56,416	0	(346)	0	(346)	0	56,070	0	0	0	599	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		03/01/2012	Paydown		138,327	138,327	126,680	132,425	0	5,902	0	5,902	0	138,327	0	0	0	1,328	06/20/2032	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2012	Paydown		11,723	11,723	12,227	12,185	0	(463)	0	(463)	0	11,723	0	0	0	88	08/20/2026	1
709163-DD-8	PENNSYLVANIA ST HIGHER ED 7.828% Perpet.		03/15/2012	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,330	01/01/9999	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						8,296,723	8,296,723	8,380,633	8,355,635	0	(97,896)	0	(97,896)	0	8,296,723	0	0	0	72,103	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2012	Paydown		66,896	66,896	57,698	60,228	0	6,668	0	6,668	0	66,896	0	0	0	561	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2012	Paydown		711	711	570	539	0	172	0	172	0	711	0	0	0	13	12/25/2031	1FM
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		03/01/2012	Paydown		10,940	10,940	8,573	8,570	0	2,370	0	2,370	0	10,940	0	0	0	101	05/25/2036	4FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2012	Paydown		75,760	148,212	134,603	130,847	0	5,937	0	5,937	0	75,760	0	0	0	1,784	01/25/2037	5FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2012	Paydown		15,721	15,721	15,674	15,657	0	64	0	64	0	15,721	0	0	0	120	09/25/2035	2FM
040555-CD-4	ARIZONA PUB SERVICE 6.500% 03/01/12		03/01/2012	Maturity		3,500,000	3,500,000	3,475,430	3,498,616	0	1,384	0	1,384	0	3,500,000	0	0	0	113,750	03/01/2012	2FE
045054-AA-1	ASHTEAD CAPITAL INC 9.000% 08/15/16		01/09/2012	DEUTSCHE BANK		114,314	109,000	109,585	109,228	0	(1)	0	(1)	0	109,227	0	5,086	5,086	4,006	08/15/2014	4FE
04939M-AF-6	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		185,939	180,000	186,300	186,176	0	(237)	0	(237)	0	185,939	0	0	0	3,544	06/15/2016	4FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		03/01/2012	Paydown		35,693	35,693	35,119	35,307	0	387	0	387	0	35,693	0	0	0	561	09/25/2026	2FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2012	Paydown		30,135	30,135	26,330	26,323	0	3,812	0	3,812	0	30,135	0	0	0	285	10/25/2036	3FM
05946X-2B-8	BAFC 2005-8 4A6 5.500% 01/25/36		03/01/2012	Paydown		221,620	221,620	221,863	220,886	0	734	0	734	0	221,620	0	0	0	2,670	01/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2012	Paydown		143,936	143,936	143,464	143,303	0	633	0	633	0	143,936	0	0	0	1,196	09/25/2035	2FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2012	Paydown		29,448	29,448	29,205	29,235	0	214	0	214	0	29,448	0	0	0	275	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2012	Paydown		221,653	221,653	217,030	218,757	0	2,896	0	2,896	0	221,653	0	0	0	2,097	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2012	Paydown		117,720	117,720	112,018	114,285	0	3,435	0	3,435	0	117,720	0	0	0	1,166	08/25/2035	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2012	Paydown		213,294	213,294	203,779	207,263	0	6,031	0	6,031	0	213,294	0	0	0	2,132	11/25/2033	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2012	Paydown		224,083	224,083	219,321	221,299	0	2,784	0	2,784	0	224,083	0	0	0	1,903	12/25/2035	2FM
05949T-AX-7	BAFC 2006-1 1A23 5.750% 01/25/36		03/30/2012	RBS GREENWICH CAPITAL		1,871,250	2,000,000	1,871,250	1,997,429	0	295	0	295	0	1,997,723	0	(126,473)	(126,473)	29,708	01/25/2036	3FM
05950P-AJ-2	BAFC 2006-H 3A2 5.694% 09/20/46		03/01/2012	Paydown		40,091	40,091	38,925	37,847	0	2,245	0	2,245	0	40,091	0	0	0	380	09/20/2046	5FM
059522-AX-0	BAFC 2007-C 1A5 5.538% 05/20/36		03/01/2012	Paydown		44,676	44,676	20,888	17,499	3,342	23,835	0	27,177	0	44,676	0	0	0	446	05/20/2036	5FM
05954C-BE-7	BOAMS 2007-3 B1 6.000% 09/25/37		03/02/2012	Paydown		2	264,850	9	0	0	2	0	2	0	2	0	0	0	0	09/25/2037	1FM
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		03/01/2012	Paydown		56,221	56,221	56,499	56,195	0	26	0	26	0	56,221	0	0	0	443	02/13/2046	1FM
07387B-CK-7	BSCMS 2005-T20 AAB 5.129% 10/12/42		03/01/2012	Paydown		91,388	91,388	94,508	92,988	0	(1,600)	0	(1,600)	0	91,388	0	0	0	813	10/12/2042	1FM
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		03/01/2012	Redemption 100.0000		28,286	28,286	28,362	28,319	0	(32)	0	(32)	0	28,286	0	0	0	353	02/01/2018	1
1248ME-AG-4	CBASS 2007-CB4 A2D 5.863% 04/25/37		03/01/2012	Paydown		4,003	4,003	3,283	3,299	0	705	0	705	0	4,003	0	0	0	44	04/25/2037	1FM
1248P8-AB-5	CBASS 2006-MH1 AF2 5.650% 10/25/36		03/01/2012	Paydown		30,084	30,084	30,080	29,972	0	111	0	111	0	30,084	0	0	0	337	10/25/2036	1FE
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2012	Paydown		1,783	1,783	1,782	1,782	0	1	0	1	0	1,783	0	0	0	20	11/15/2019	4AM
12623D-AC-7	COMM 2011-FL1 B 3.170% 12/17/13		03/17/2012	Paydown		1,168	1,168	1,131	1,136	0	32	0	32	0	1,168	0	0	0	4	12/17/2013	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		03/01/2012	Paydown		47,423	47,423	41,389	41,379	0	6,043	0	6,043	0	47,423	0	0	0	405	11/25/2036	4FM
126650-AF-7	CVS CORP 7.770% 01/10/12		01/10/2012	Redemption 100.0000		3,111,705	3,111,705	3,117,218	3,111,707	0	(2)	0	(2)	0	3,111,705	0	0	0	20,148	01/10/2012	3AM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2012	Paydown		99,321	99,321	94,192	96,080	0	3,241	0	3,241	0	99,321	0	0	0	870	02/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		03/01/2012	Paydown		370,964	370,964	374,268	369,977	0	987	0	987	0	370,964	0	0	0	3,533	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2012	Paydown		661,304	661,304	649,111	655,034	0	6,270	0	6,270	0	661,304	0	0	0	6,506	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2012	Paydown		90,998	90,998	91,681	91,466	0	(467)	0	(467)	0	90,998	0	0	0	763	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2012	Paydown		66,667	66,667	62,223	62,221	0	4,446	0	4,446	0	66,667	0	0	0	644	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2012	Paydown		93,270	93,270	90,093	91,319	0	1,951	0	1,951	0	93,270	0	0	0	867	05/25/2035	4FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2012	Paydown		25,518	25,518	24,790	25,265	0	252	0	252	0	25,518	0	0	0	221	07/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2012	Paydown		16,320	16,320	15,994	16,105	0	216	0	216	0	16,320	0	0	0	142	08/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2012	Paydown		47,305	47,305	47,015	47,270	0	35	0	35	0	47,305	0	0	0	441	10/25/2035	5FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2012	Paydown		10,618	10,618	10,615	10,598	0	20	0	20	0	10,618	0	0	0	93	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2012	Paydown		16,052	40,297	31,481	31,471	0	2,577	0	2,577	0	16,053	0	0	0	527	05/25/2036	5FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2012	Paydown		34,571	34,571	26,429	28,119	0	6,452	0	6,452	0	34,571	0	0	0	339	11/25/2035	4FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		03/01/2012	Paydown		43,214	43,214	31,405	32,044	0	11,169	0	11,169	0	43,214	0	0	0	429	11/25/2035	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2012	Paydown		97,840	97,840	67,725	63,880	0	33,959	0	33,959	0	97,840	0	0	0	952	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2012	Paydown		17,990	17,990	17,456	17,784	0	206	0	206	0	17,990	0	0	0	164	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2012	Paydown		211,284	211,284	209,897	210,389	0	895	0	895	0	211,284	0	0	0	1,934	11/25/2035	3FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2012	Paydown		497,310	497,310	494,201	495,388	0	1,922	0	1,922	0	497,310	0	0	0	5,144	11/25/2035	2FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		03/01/2012	Paydown		286,038	286,038	273,166	283,673	0	2,365	0	2,365	0	286,038	0	0	0	2,144	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2012	Paydown		17,841	17,841	17,760	17,762	0	79	0	79	0	17,841	0	0	0	154	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2012	Paydown		37,968	37,968	35,646	37,039	0	929	0	929	0	37,968	0	0	0	276	06/25/2034	1FM
15005M-AD-6	CEDAR BRAKES I LLC SERIES B 8.500% 02/15/14		02/15/2012	Redemption 100.0000		1,579,875	1,579,875	1,579,875	1,579,875	0	0	0	0	0	1,579,875	0	0	0	67,145	02/15/2014	2AM
15132E-LC-0	CDMC 2005-1 A5 5.465% 02/18/35		03/01/2012	Paydown		68,660	68,660	68,618	68,540	0	120	0	120	0	68,660	0	0	0	594	02/18/2035	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		03/01/2012	Paydown		25,271	25,271	25,271	25,271	0	0	0	0	0	25,271	0	0	0	226	10/25/2035	1FM
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		1,318,000	1,318,000	1,318,000	1,318,000	0	0	0	0	0	1,318,000	0	0	0	14,196	06/15/2021	4FE
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		03/01/2012	Paydown		166,746	166,746	164,975	165,843	0	904	0	904	0	166,746	0	0	0	1,472	08/25/2034	1FM
172973-ZJ-1	CMSI 2004-5 1A18 5.250% 08/25/34		03/01/2012	Paydown		239,649	239,649	239,649	239,649	0	0	0	0	0	239,649	0	0	0	2,009	08/25/2034	1FM
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		03/01/2012	Paydown		276,106	276,106	288,596	282,721	0	(6,616)	0	(6,616)	0	276,106	0	0	0	1,873	04/15/2040	1FM
17312H-AB-5	CRMSI 2007-2 A2 5.977% 06/25/37		03/01/2012	Paydown		498,390	498,390	469,732	490,991	0	7,399	0	7,399	0	498,390	0	0	0	4,872	06/25/2037	1FM
205887-BE-1	CONAGRA FOODS INC 5.875% 04/15/14		03/22/2012	KEY BANC-MCDONALD		1,638,270	1,500,000	1,516,465	1,507,945	0	(705)	0	(705)	0	1,507,240	0	131,030	131,030	39,656	04/15/2014	2FE
210518-B@-4	CONSUMERS ENERGY CO 2.600% 10/15/15		01/18/2012	PRIVATE PLACEMENT		1,019,510	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	19,510	19,510	7,656	10/15/2015	2
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		01/12/2012	J P MORGAN SEC HI-YIELD		604,023	614,000	614,000	614,000	0	0	0	0	0	614,000	0	(9,978)	(9,978)	5,812	06/01/2021	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2012	Redemption 100.0000		190,407	190,407	190,407	190,407	0	0	0	0	0	190,407	0	0	0	6,664	07/15/2026	4AM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2012	Paydown		271,251	271,251	261,026	265,345	0	5,906	0	5,906	0	271,251	0	0	0	2,351	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2012	Paydown		114,359	114,359	114,288	114,336	0	23	0	23	0	114,359	0	0	0	822	05/25/2035	2FM
22541S-GK-8	CSFB 2004-3 1A9 5.250% 04/25/34		03/01/2012	Paydown		205,289	205,289	200,734	204,371	0	918	0	918	0	205,289	0	0	0	1,660	04/25/2034	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2012	Paydown		145,624	145,624	140,982	142,952	0	2,671	0	2,671	0	145,624	0	0	0	1,510	12/25/2034	1FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		03/01/2012	Paydown		24,786	24,786	24,101	24,334	0	453	0	453	0	24,786	0	0	0	230	10/25/2035	3FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		03/01/2012	Paydown		4,606	4,606	4,257	4,293	0	313	0	313	0	4,606	0	0	0	41	03/25/2036	1FM
226566-AM-9	CRICKET COMMUNICATIONS I 7.750% 10/15/20		02/17/2012	Various		90,205	93,000	88,931	89,142	0	43	0	43	0	89,185	0	1,020	1,020	2,492	10/15/2020	5FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 8.875% 02/15/18		02/03/2012	CREDIT SUISSE FIRST BOSTON		631,838	581,000	597,931	594,883	0	(245)	0	(245)	0	594,637	0	37,200	37,200	24,779	02/15/2016	4FE
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2012	Paydown		10,694	10,694	10,801	10,782	0	(88)	0	(88)	0	10,694	0	0	0	70	06/01/2017	1FM
240019-BQ-1	DAYTON POWER & LIGHT 5.125% 10/01/13		03/07/2012	FTN FINANCIAL SECURITIES		10,630,700	10,000,000	10,300,700	10,122,934	0	(13,037)	0	(13,037)	0	10,109,896	0	520,804	520,804	229,201	10/01/2013	2FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2012	Paydown		37,279	37,279	35,328	36,613	0	667	0	667	0	37,279	0	0	0	372	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2012	Paydown		21,018	21,018	19,858	19,857	0	1,160	0	1,160	0	21,018	0	0	0	163	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2012	Paydown		105,443	105,443	96,428	96,605	0	8,838	0	8,838	0	105,443	0	0	0	906	02/25/2036	2FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		03/01/2012	Paydown		14,278	33,959	29,738	17,074	12,595	1,212	0	13,807	0	14,278	0	0	0	399	10/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		03/01/2012	Paydown		16,889	16,889	14,567	13,949	0	2,940	0	2,940	0	16,889	0	0	0	219	06/25/2036	1FM
268520-AA-1	EH HOLDING CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	1,779	06/15/2019	4FE
268520-AC-7	EH HOLDING CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange		37,000	37,000	37,000	37,000	0	0	0	0	0	37,000	0	0	0	572	06/15/2021	4FE
281397-BB-4	EDUCATION LN ASSET BACKED 2003-2 2A13 1.690% Perpet.		01/11/2012	BANK OF NEW YORK		1,629,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(171,000)	(171,000)	0	01/01/9999	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2012	Redemption 100.0000		13,478	13,478	13,478	13,478	0	0	0	0	0	13,478	0	0	0	315	01/19/2031	1FE
29266R-AA-6	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		999,857	1,000,000	999,920	999,875	0	(19)	0	(19)	0	999,857	0	0	0	11,489	05/19/2021	2FE
29364N-AH-1	ENTERGY MISSISSIPPI INC 5.150% 02/01/13		01/20/2012	CORTVIEW CAPITAL SECURITIES LL		4,167,200	4,000,000	4,178,200	4,164,420	0	(10,018)	0	(10,018)	0	4,154,403	0	12,797	12,797	99,567	02/01/2013	2FE
293791-AD-1	ENTERPRISE PRODUCTS 6.375% 02/01/13		02/16/2012	KEY BANC-MCDONALD		525,000	500,000	515,645	503,175	0	(400)	0	(400)	0	502,775	0	22,225	22,225	17,797	02/01/2013	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2012	Paydown		39,833	39,833	39,833	40,136	0	(303)	0	(303)	0	39,833	0	0	0	469	12/25/2033	1FM
302569-AA-6	FL PR & LT CO 7.520% 06/30/19		01/01/2012	Various		71,264	71,264	71,264	71,264	0	0	0	0	0	71,264	0	0	0	2,680	06/30/2019	3AM
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 7.150% 09/28/12		03/28/2012	Redemption 100.0000		604	604	578	601	0	3	0	3	0	604	0	0	0	22	09/28/2012	2AM
32051G-KU-8	FHASI 2005-2 1A2 5.500% 05/25/35		03/01/2012	Paydown		105,844	105,844	107,234	105,489	0	355	0	355	0	105,844	0	0	0	882	05/25/2035	1FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2012	Paydown		64,757	64,757	65,263	64,948	0	(191)	0	(191)	0	64,757	0	0	0	592	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2012	Paydown		33,602	33,602	33,581	33,521	0	81	0	81	0	33,602	0	0	0	260	08/25/2035	4FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		03/01/2012	Redemption 100.0000		58,449	58,449	57,989	58,251	0	197	0	197	0	58,449	0	0	0	715	02/01/2018	1
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2012	Paydown		35,041	46,527	48,712	31,521	17,085	(2,078)	0	15,007	0	35,041	0	0	0	538	07/25/2037	1FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange 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 DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		03/01/2012	Paydown		27,747	27,747	25,764	25,288	0	2,459	0	2,459	0	27,747	0	0	0	215	12/25/2036	4FM
3622MP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		03/01/2012	Paydown		36,624	36,624	34,426	35,350	0	1,273	0	1,273	0	36,624	0	0	0	504	01/25/2037	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2012	Paydown		93,987	93,987	89,464	91,438	0	2,549	0	2,549	0	93,987	0	0	0	970	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2012	Paydown		43,313	43,313	44,612	44,348	0	(1,035)	0	(1,035)	0	43,313	0	0	0	272	08/10/2043	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2012	Paydown		3,827	3,827	621	618	0	3,209	0	3,209	0	3,827	0	0	0	25	05/25/2036	1FM
44929H-AH-1	ICON HEALTH & FITNESS 11.875% 10/15/16		02/10/2012	PRINCERIDGE GROUP LLC		98,260	121,000	120,459	120,497	0	10	0	10	0	120,507	0	(22,247)	(22,247)	4,610	10/15/2016	4FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		01/01/2012	Paydown		3,030	3,030	2,893	2,850	0	180	0	180	0	3,030	0	0	0	15	02/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2012	Paydown		29,509	29,509	28,172	28,654	0	855	0	855	0	29,509	0	0	0	276	12/25/2035	3FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2012	Paydown		23,111	23,111	23,110	23,067	0	44	0	44	0	23,111	0	0	0	227	01/25/2036	3FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2012	Paydown		12,116	12,116	11,833	11,837	0	280	0	280	0	12,116	0	0	0	130	02/25/2036	5FM
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		03/01/2012	Paydown		96,227	96,227	88,107	87,677	0	8,550	0	8,550	0	96,227	0	0	0	920	12/25/2035	4FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2012	Paydown		33,920	33,920	36,289	35,836	0	(1,916)	0	(1,916)	0	33,920	0	0	0	303	05/15/2047	1FM
484168-AA-7	KANEB PIPE LINE OP PART 7.750% 02/15/12		02/15/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	193,750	02/15/2012	2FE
513075-AP-6	LAMAR MEDIA CORP 6.625% 08/15/15		02/27/2012	TENDER OFFER		71,808	70,000	65,081	67,545	0	74	0	74	0	67,619	0	4,189	4,189	2,281	08/15/2015	4FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2012	Paydown		35,696	54,539	49,437	49,329	0	2,573	0	2,573	0	35,697	0	0	0	636	11/25/2036	5FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2012	Paydown		45,817	77,097	73,782	49,479	24,097	1,890	0	25,987	0	45,816	0	0	0	773	01/25/2037	1FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2012	Paydown		21,013	21,013	21,013	21,013	0	0	0	0	0	21,013	0	0	0	217	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2012	Paydown		51,808	51,808	51,395	51,501	0	307	0	307	0	51,808	0	0	0	538	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2012	Paydown		4,617	7,652	7,880	7,867	0	(215)	0	(215)	0	4,618	0	0	0	107	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2012	Paydown		1	8,101	6,507	2,622	3,872	0	0	3,872	0	1	0	0	0	118	11/25/2036	1FM
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		03/07/2012	GLEACHER & CO SEC INC		19,305	18,000	18,747	18,537	0	(45)	0	(45)	0	18,492	0	813	813	1,035	02/15/2014	4FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		03/01/2012	Redemption 100.0000		21,080	21,080	21,930	21,413	0	(333)	0	(333)	0	21,080	0	0	0	307	07/01/2017	2
565849-AD-8	MARATHON OIL CORP 6.000% 10/01/17		03/09/2012	BARCLAYS		4,693,960	4,000,000	4,267,880	4,203,481	0	(6,012)	0	(6,012)	0	4,197,469	0	496,491	496,491	108,667	10/01/2017	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		03/01/2012	Paydown		11,297	11,297	11,296	11,293	0	4	0	4	0	11,297	0	0	0	108	10/25/2035	1FM
59022C-AB-9	MERRILL LYNCH & CO 6.220% 09/15/26		02/17/2012	TENDER OFFER		6,655,460	7,000,000	7,054,810	7,045,488	0	114	0	114	0	7,045,602	0	(390,142)	(390,142)	183,836	09/15/2026	2FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2012	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,261	08/01/2025	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2012	Paydown		28,262	28,262	27,494	27,965	0	297	0	297	0	28,262	0	0	0	259	04/25/2034	1FM
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		03/01/2012	Paydown		27,581	27,581	27,741	27,558	0	22	0	22	0	27,581	0	0	0	213	01/13/2041	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2012	Paydown		28,111	28,111	24,040	22,995	0	5,116	0	5,116	0	28,111	0	0	0	287	10/25/2036	3FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2012	Paydown		6,760	6,760	4,567	4,566	0	2,195	0	2,195	0	6,760	0	0	0	53	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		03/01/2012	Paydown		78,104	78,104	61,361	61,337	0	16,768	0	16,768	0	78,104	0	0	0	497	12/25/2036	1FM
629377-BQ-4	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,063	05/15/2021	3FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2012	Paydown		39,365	39,365	32,735	31,901	0	7,464	0	7,464	0	39,365	0	0	0	401	03/25/2047	1FM
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		03/01/2012	Redemption 100.0000		30,027	30,027	29,938	29,985	0	43	0	43	0	30,027	0	0	0	404	11/01/2019	2
68233J-AB-0	ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		02/03/2012	SUSQUEHANNA		5,374,300	5,000,000	5,362,100	0	0	(8,064)	0	(8,064)	0	5,354,036	0	20,264	20,264	129,743	06/29/2009	2FE
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		03/01/2012	Redemption 100.0000		22,311	22,311	21,743	22,071	0	240	0	240	0	22,311	0	0	0	288	02/01/2018	2
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		03/01/2012	Paydown		25,646	46,292	38,757	38,747	0	2,627	0	2,627	0	25,646	0	0	0	602	06/01/2036	5FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2012	Paydown		35,538	35,538	35,983	35,937	0	(398)	0	(398)	0	35,538	0	0	0	225	10/26/2034	1FE
75886A-AD-0	REGENCY ENERGY PARTNERS 9.375% 06/01/16		02/24/2012	BANK of AMERICA SEC		104,264	94,000	88,826	90,322	0	93	0	93	0	90,415	0	13,848	13,848	2,146	06/01/2016	4FE
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2012	Paydown		9,548	9,548	7,771	7,486	0	2,062	0	2,062	0	9,548	0	0	0	91	04/25/2037	4FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		02/01/2012	Paydown		2,215	2,215	2,215	2,177	0	39	0	39	0	2,215	0	0	0	16	05/25/2036	4FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		03/01/2012	Paydown		108,466	108,466	108,417	109,266	0	(800)	0	(800)	0	108,466	0	0	0	853	12/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2012	Paydown		33,295	33,295	33,300	33,204	0	91	0	91	0	33,295	0	0	0	271	11/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2012	Paydown		213,348	213,348	193,135	193,111	0	20,237	0	20,237	0	213,348	0	0	0	1,878	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2012	Paydown		9,130	9,130	8,199	8,188	0	942	0	942	0	9,130	0	0	0	61	03/25/2036	4FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2012	Paydown		24,330	97,572	71,596	71,563	0	2,904	0	2,904	0	24,329	0	0	0	1,367	09/25/2036	4FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2012	Paydown		1	27,860	24,270	24,286	0	43	0	43	0	(51)	0	52	52	416	04/25/2036	4FM
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		02/08/2012	Various		40,463	39,000	39,000	39,000	0	0	0	0	0	39,000	0	1,463	1,463	562	11/30/2013	4FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2012	Paydown		14,936	14,936	14,936	0	0	0	0	0	0	14,936	0	0	0	48	01/25/2042	1FE
863576-AC-8	SASC 2005-5 1A3 5.750% 04/25/35		03/29/2012	RBS GREENWICH CAPITAL		1,252,176	1,346,426	1,252,176	1,349,068	0	(1,907)	0	(1,907)	0	1,347,161	0	(94,985)	(94,985)	19,785	04/25/2035	3FM
863576-AC-8	SASC 2005-5 1A3 5.750% 04/25/35		03/01/2012	Paydown		17,398	17,398	17,545	17,432	0	(34)	0	(34)	0	17,398	0	0	0	183	04/25/2035	3FM
863576-CL-6	SASC 2005-6 5A6 5.000% 05/25/35		01/01/2012	Paydown		46,463	46,463	46,166	46,312	0	151	0	151	0	46,463	0	0	0	(172)	05/25/2035	1FM
863579-P8-5	SARM 2006-1 5A1 2.674% 02/25/36		03/01/2012	Paydown		28,131	28,131	28,043	27,601	0	530	0	530	0	28,131	0	0	0	134	02/25/2036	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2012	Paydown		101,351	101,351	99,763	100,425	0	926	0	926	0	101,351	0	0	0	720	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2012	Paydown		101,565	101,565	100,756	100,840	0	725	0	725	0	101,565	0	0	0	928	10/25/2035	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2012	Paydown		61,894	61,894	61,652	61,670	0	224	0	224	0	61,894	0	0	0	486	11/25/2036	2FM
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		02/24/2012	DEUTSCHE BANK		47,475	45,000	38,193	40,064	0	126	0	126	0	40,190	0	7,285	7,285	2,454	07/01/2016	3FE
87612B-AG-7	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/06/2012	Tax Free Exchange		76,106	77,000	76,038	76,094	0	12	0	12	0	76,106	0	0	0	2,720	02/01/2021	4FE
87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/23/2012	BARCLAYS		82,198	77,000	76,106	0	0	0	0	0	0	76,106	0	6,092	6,092	397	02/01/2021	4FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2012	Redemption 100.0000		26,258	26,258	26,258	26,258	0	0	0	0	0	26,258	0	0	0	1,247	02/01/2030	2AM
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/06/2012	Various		36,960	42,000	42,182	42,164	0	0	0	0	0	42,164	0	(5,204)	(5,204)	1,574	08/15/2018	5FE
89233P-4T-0	TOYOTA MOTOR CREDIT CORP 0.290% 01/12/12		01/12/2012	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	364	01/12/2012	1FE
91359P-AE-0	UNIVERSAL HOSPITAL SERV 4.121% 06/01/15		03/22/2012	WELLS FARGO		61,815	65,000	65,436	65,000	0	0	0	0	0	65,000	0	(3,185)	(3,185)	841	06/01/2015	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2012	Paydown		21,492	21,492	21,492	21,489	0	3	0	3	0	21,492	0	0	0	107	09/13/2028	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2012	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2043	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2012	Paydown		14,054	49,589	39,428	39,369	0	2,327	0	2,327	0	14,053	0	0	0	595	05/25/2036	4FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999% 10/25/36		03/01/2012	Paydown		38,313	38,313	34,862	32,682	0	5,631	0	5,631	0	38,313	0	0	0	408	10/25/2036	4FM
949772-AG-2	WFMBS 2005-18 2A4 5.500% 12/25/35		03/01/2012	Paydown		456,377	456,377	457,946	454,859	0	1,518	0	1,518	0	456,377	0	0	0	4,173	12/25/2035	1FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		03/01/2012	Paydown		262,650	262,650	258,300	260,041	0	2,609	0	2,609	0	262,650	0	0	0	2,494	01/25/2036	2FM
878742-AQ-8	TECK RESOURCES LIMITED 10.750% 05/15/19	A	03/21/2012	Call 100.0000		504,000	504,000	616,770	585,957	0	(4,859)	0	(4,859)	0	581,097	0	(77,097)	(77,097)	152,111	05/15/2014	2FE
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	02/21/2012	GMP SECURITIES		46,121	43,000	42,444	42,489	0	(3)	0	(3)	0	42,486	0	3,635	3,635	852	12/15/2018	4FE
89346D-AB-3	TRANSALTA CORP 5.750% 12/15/13	A	02/16/2012	DEUTSCHE BANK		534,775	500,000	499,250	499,764	0	(16)	0	(16)	0	499,748	0	35,027	35,027	5,351	12/15/2013	2FE
92658T-AG-3	VIDEOTRON LTD 6.875% 01/15/14	A	03/14/2012	TENDER OFFER		198,248	198,000	204,188	198,028	0	(28)	0	(28)	0	198,000	0	248	248	9,037	01/15/2012	3FE
21987B-AJ-7	CODELCO INC 4.750% 10/15/14	F	03/30/2012	HONG KONG SHANGHAI BK		536,700	500,000	477,040	491,612	0	752	0	752	0	492,364	0	44,336	44,336	11,149	10/15/2014	1FE
233048-AA-5	DBS BANK LTD/SINGAPORE 5.000% 11/15/19	F	03/01/2012	BANK of AMERICA SEC		2,102,560	2,000,000	1,931,840	1,953,495	0	831	0	831	0	1,954,325	0	148,235	148,235	30,833	11/15/2019	1FE
29268B-AD-3	ENEL FINANCE 3.875% 10/07/14	F	03/29/2012	RBC/DAIN		1,016,400	1,000,000	997,300	998,394	0	180	0	180	0	998,574	0	17,826	17,826	18,944	10/07/2014	1FE
45824T-AD-7	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		281,000	281,000	281,000	281,000	0	0	0	0	0	281,000	0	0	0	7,187	04/01/2019	4FE
63938N-AA-2	NAVIOS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		445,691	443,000	446,023	445,775	0	(84)	0	(84)	0	445,691	0	0	0	18,326	04/15/2017	4FE
92769V-AA-7	VIRGIN MEDIA FINANCE PLC 9.500% 08/15/16	F	03/28/2012	TENDER OFFER		173,650	151,000	151,704	151,497	0	(29)	0	(29)	0	151,467	0	22,183	22,183	8,886	08/15/2015	3FE
92924S-AA-6	WEA FIN LLC / WCI FIN LLC 5.400% 10/01/12	R	01/31/2012	MORGAN STANLEY FIXED INC		5,157,300	5,000,000	5,035,850	5,004,896	0	(567)	0	(567)	0	5,004,330	0	152,970	152,970	91,500	10/01/2012	1FE
980888-AC-5	WOOLWORTHS LTD 2.550% 09/22/15	F	02/24/2012	UBS WARBURG		1,539,705	1,500,000	1,498,245	1,498,641	0	72	0	72	0	1,498,713	0	40,992	40,992	16,681	09/22/2015	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						82,416,794	81,261,666	81,638,620	76,094,958	60,991	222,777	0	283,768	0	81,551,480	0	865,310	865,310	1,870,615	XXX	XXX
055185-20-1	BAC CAPITAL TRUST IV		02/02/2012	INSTINET		1,623,809	75,000	1,647,150	1,647,150	0	0	0	0	0	1,647,150	0	(23,341)	(23,341)	27,539	05/03/2033	3FE
056335-AA-0	BAC CAPITAL TRUST XI 6.625% 05/23/36		03/06/2012	SEAPORT GROUP LLC		6,247,500	6,000,000	6,200,520	6,186,152	0	(853)	0	(853)	0	6,185,300	0	62,200	62,200	117,042	05/23/2036	4AM
225448-AA-7	CREDIT SUISSE GUERNSEY 5.860% 05/15/17	F	03/22/2012	TENDER OFFER		980,000	1,000,000	350,064	441,115	0	0	0	0	0	441,115	0	538,885	538,885	20,673	05/15/2017	2FE
92978U-20-7	WACHOVIA CAP TRUST IV		02/22/2012	INSTINET		703,531	27,800	695,000	695,000	0	0	0	0	0	695,000	0	8,531	8,531	0	03/01/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						9,554,840	7,102,800	8,892,734	8,969,417	0	(853)	0	(853)	0	8,968,565	0	586,275	586,275	165,254	XXX	XXX
8399997. Total - Bonds - Part 4						101,575,535	97,968,367	100,221,965	94,728,391	60,991	122,791	0	183,782	0	100,123,946	0	1,451,585	1,451,585	2,111,377	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						101,575,535	97,968,367	100,221,965	94,728,391	60,991	122,791	0	183,782	0	100,123,946	0	1,451,585	1,451,585	2,111,377	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
24702R-10-1	DELL INC		02/16/2012	BNY CONVERG-SOFT	74,952.000	1,345,891		1,268,188	1,096,548	171,640	0	0	171,640	0	1,268,188	0	77,704	77,704	0		L
527288-10-4	LEUCADIA NATIONAL CORP		01/09/2012	INSTINET	263.000	6,334		0	5,981	(5,981)	0	0	(5,981)	0	0	0	6,334	6,334	0		L
812350-10-6	SEARS HOLDINGS CORP		02/23/2012	CREDIT SUISSE FIRST BOSTON	4,114.000	242,431		125,304	125,304	0	0	0	0	0	125,304	0	117,127	117,127	0		L
812350-10-6	SEARS HOLDINGS CORP		01/03/2012	Spin Off	0.000	18,417		18,417	18,417	0	0	0	0	0	18,417	0	0	0	0		L
H5833N-10-3	NOBLE CORP		02/16/2012	BNY CONVERG-SOFT	132,934.000	5,064,202		3,860,353	4,017,265	(156,912)	0	0	(156,912)	0	3,860,353	0	1,203,849	1,203,849	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,677,275	XXX	5,272,262	5,263,515	8,747	0	0	8,747	0	5,272,262	0	1,405,014	1,405,014	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						6,677,275	XXX	5,272,262	5,263,515	8,747	0	0	8,747	0	5,272,262	0	1,405,014	1,405,014	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,677,275	XXX	5,272,262	5,263,515	8,747	0	0	8,747	0	5,272,262	0	1,405,014	1,405,014	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9899999. Total - Preferred and Common Stocks						6,677,275	XXX	5,272,262	5,263,515	8,747	0	0	8,747	0	5,272,262	0	1,405,014	1,405,014	0	XXX	XXX
9999999 - Totals						108,252,810	XXX	105,494,227	99,991,906	69,738	122,791	0	192,529	0	105,396,208	0	2,856,599	2,856,599	2,111,377	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2012 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	01/13/2012	01/15/2013	573		1304.000		32,664		60,112		60,112	27,448						100/99
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	02/15/2012	02/15/2013	353		1357.000		19,576		26,873		26,873	7,297						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	03/16/2012	03/15/2013	281		1416.000		13,879		13,409		13,409	(471)						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	08/15/2011	08/15/2012	690		1217.000	44,067			71,139		71,139	37,668						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	09/15/2011	09/14/2012	318		1221.000	23,100			40,124		40,124	21,033						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	10/14/2011	10/15/2012	257		1237.000	15,781			29,846		29,846	15,919						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	11/15/2011	11/15/2012	461		1270.000	30,629			47,583		47,583	26,325						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	12/15/2011	12/14/2012	584		1231.000	38,695			96,267		96,267	49,060						100/99
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	01/13/2012	01/15/2013	446		1302.000		45,036		74,167		74,167	29,131						100/99
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	02/15/2012	02/15/2013	423		1357.000		42,185		60,788		60,788	18,603						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	03/16/2012	03/15/2013	7,299		1417.000		692,184		755,920		755,920	63,736						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	06/15/2011	06/15/2012	13,999		1278.000	1,195,708			2,016,204		2,016,204	1,134,813						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	08/15/2011	08/15/2012	1,402		1217.000	135,531			281,870		281,870	122,364						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	09/15/2011	09/14/2012	1,672		1221.000	185,040			349,089		349,089	154,418						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	10/14/2011	10/15/2012	327		1237.000	36,537			64,299		64,299	27,466						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	11/15/2011	11/15/2012	1,620		1270.000	187,642			280,672		280,672	121,329						100/100
S&P500 OTC OPTION-BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	12/15/2011	12/14/2012	326		1228.000	37,183			67,959		67,959	26,602						100/99
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	03/16/2012	04/21/2012	49		133.000		39,592		39,690		39,690	98						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	03/16/2012	05/19/2012	74		135.000		54,612		52,466		52,466	(2,146)						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	06/15/2011	06/16/2012	7		128.000	5,971			9,688		9,688	5,082						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	07/15/2011	06/16/2012	7		133.000	5,929			6,657		6,657	3,829						100/134
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	07/15/2011	06/16/2012	30		133.000	25,440			28,530		28,530	16,410						100/134
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,967,253	939,728	0	4,473,352	XXX	4,473,352	1,906,014	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,967,253	939,728	0	4,473,352	XXX	4,473,352	1,906,014	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,967,253	939,728	0	4,473,352	XXX	4,473,352	1,906,014	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										1,967,253	939,728	0	4,473,352	XXX	4,473,352	1,906,014	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	01/13/2012	01/15/2013	(446)		1405.000		(22,751)		(24,280)		(24,280)	(1,529)						100/99
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	02/15/2012	02/15/2013	(423)		1471.000		(19,765)		(9,047)		(9,047)	10,718						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	03/16/2012	03/15/2013	(7,299)		1529.000		(308,300)		(51,628)		(51,628)	256,673						100/100

STATEMENT AS OF MARCH 31, 2012 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	06/15/2011	06/15/2012	(13,999)		1392.000	(487,144)			(623,651)		(623,651)	(456,976)						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	08/15/2011	08/15/2012	(1,402)		1325.000	(65,759)			(181,350)		(181,350)	(112,963)						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	09/15/2011	09/14/2012	(1,672)		1317.000	(105,797)			(197,185)		(197,185)	(99,813)						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	10/14/2011	10/15/2012	(327)		1325.000	(20,818)			(33,274)		(33,274)	(14,676)						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	11/15/2011	11/15/2012	(1,620)		1371.000	(106,346)			(121,968)		(121,968)	(45,689)						100/100
S&P500 OTC OPTION-SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	12/15/2011	12/14/2012	(326)		1325.000	(21,323)			(38,379)		(38,379)	(15,218)						100/99
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	03/16/2012	04/21/2012	(49)		146.000		(1,666)		(686)		(686)	980						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	03/16/2012	05/19/2012	(74)		148.000		(4,588)		(2,590)		(2,590)	1,998						100/100
SPDR S&P 500 ETF Trust	Index Account Hedge	N/A	Equity/Index	US - CBOE	07/15/2011	06/16/2012	(30)		145.000	(9,660)			(5,100)		(5,100)	(2,670)						100/134
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(816,847)	(357,070)	0	(1,289,138)	XXX	(1,289,138)	(479,165)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(816,847)	(357,070)	0	(1,289,138)	XXX	(1,289,138)	(479,165)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(816,847)	(357,070)	0	(1,289,138)	XXX	(1,289,138)	(479,165)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(816,847)	(357,070)	0	(1,289,138)	XXX	(1,289,138)	(479,165)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		80,000,000	3 Month LIBOR			104,916			(5,974,636)					1,033,441		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		(80,000,000)	-2.850			(570,000)										100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(465,084)	0	XXX	(5,974,636)	0	0	0	0	1,033,441	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(465,084)	0	XXX	(5,974,636)	0	0	0	0	1,033,441	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RSAT# 80589MA@1		N/A	Credit	Barclays	05/23/2007	06/20/2012		300,000	21.000			159	(180)		(180)	(302)				300,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	159	(180)	XXX	(180)	(302)	0	0	0	300,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	159	(180)	XXX	(180)	(302)	0	0	0	300,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(465,084)	0	XXX	(5,974,636)	0	0	0	0	1,033,441	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	159	(180)	XXX	(180)	(302)	0	0	0	300,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(464,925)	(180)	XXX	(5,974,816)	(302)	0	0	0	1,333,441	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(465,084)	0	XXX	(5,974,636)	0	0	0	0	1,033,441	XXX	XXX
1409999. Subtotal - Hedging Other										1,150,406	582,658	0	3,184,214	XXX	3,184,214	1,426,849	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	159	(180)	XXX	(180)	(302)	0	0	0	300,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										1,150,406	582,658	(464,925)	3,184,034	XXX	(2,790,602)	1,426,547	0	0	0	1,333,441	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	137,030	(8,376)	137,030	137,030	(8,376)	137,030	0	0
Barclay	Y	Y	0	4,336,322	(1,280,942)	3,055,380	4,336,322	(1,280,942)	3,055,380	300,000	300,000
Royal Bank of Canada	Y	Y	0	0	0	0	0	(5,974,636)	0	1,033,441	1,033,441
0299999. Total NAIC 1 Designation			0	4,336,322	(1,280,942)	3,055,380	4,336,322	(7,255,578)	3,055,380	1,333,441	1,333,441
0899999 - Totals			0	4,473,352	(1,289,318)	3,192,410	4,473,352	(7,263,954)	3,192,410	1,333,441	1,333,441

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
3128X1-EJ-2	4.25 FMNT 06-13 A			47,577	47,323	04/02/2012
3128X2-TM-7	5.00 FMNT GB 07-14A			490,853	484,989	04/02/2012
3128X3-L7-6	5.00 FMNT GB06-1476			423	422	04/02/2012
312902-LX-5	FMZC 12/17/2029 A			869	852	04/02/2012
31331G-DH-9	3.65 FCSB 12 BP			1,932	1,925	04/02/2012
31331G-KF-5	2.50 FCSB 13 AK			3,861	3,805	04/02/2012
31331J-3T-8	1.75 FCSB 15 BQ			1,009	995	04/02/2012
31331J-FU-2	1.70 FCSB 13 AY			1,537	1,509	04/02/2012
31331J-GC-1	2 1/8 FCSB 14 BX			999	981	04/02/2012
31331V-GU-4	4 7/8 FCSB 15 Y			80,455	79,858	04/02/2012
31331V-PY-6	4 7/8 FCSB 14 AB			3,292	3,299	04/02/2012
31331V-XR-2	5.70 FCSB 27 C			30,500	30,471	04/02/2012
31331X-3X-8	5.20 FCSB 22 P			102,502	100,623	04/02/2012
31331X-S5-2	5.55 FCSB 17 AG			734	725	04/02/2012
31331X-SS-2	5.16 FCSB 22 J			222,020	218,076	04/02/2012
31331Y-3X-6	3.95 FCSB 12 BN			1,535	1,516	04/02/2012
31331Y-AC-4	4.82 FCSB 12 BD			389	389	04/02/2012
3133EA-DW-5	0.55 FCSB 15 CJ			1,031,076	1,011,541	04/02/2012
3133EA-GF-9	2.41 FCSB 22 AC			3,846	3,776	04/02/2012
3133EA-GR-3	3.24 FCSB 28 M			233,571	229,432	04/02/2012
3134G2-T3-6	FMNT 12-16 T36			379,443	373,874	04/02/2012
3134G3-GL-8	1.00 FMNT 14-15 L8			648,828	637,483	04/02/2012
3134G3-KD-1	2.00 FMNT 14-19 D1			205,079	201,740	04/02/2012
3134G3-LJ-7	0.95 FMNT 14-16 J7			197,352	193,742	04/02/2012
3134G3-NQ-9	0.875 FMNT 14-16 Q9			150,838	148,014	04/02/2012
3134G3-QL-7	1.00 FMNT 14-16 L7			59,027	57,909	04/02/2012
31359M-4D-2	5.00 FNSM A 02/17			193,826	191,100	04/02/2012
31359M-L8-4	6.00 FNSM A 16-36			8,163	8,189	04/02/2012
31359M-QV-8	4.75 FNSM A 06-13			1,082,872	1,067,035	04/02/2012
31359M-SL-8	4.375 FNSM A 06-13			45,329	44,820	04/02/2012
31359M-W4-1	5.25 FNSM A 09/15/16			295,342	290,085	04/02/2012
31359M-YQ-0	5.00 FNSM A 07-12			64,683	63,926	04/02/2012
31359M-Z2-2	5.45 FNSM A 16-21			301,515	301,842	04/02/2012
3137EA-AJ-8	5.125 FMNT GB 16 J8			810,478	810,290	04/02/2012
3137EA-AM-1	5.00 FMNT GB 17 M1			31,776	31,318	04/02/2012
31398A-AE-2	5.59 FNSM A 17-27			379,675	380,348	04/02/2012
31398A-KA-9	5.355 FNSM A 08-17			534,223	531,914	04/02/2012
761157-AA-4	8.125 RFBD 19 A			15,584	15,683	04/02/2012
761157-AC-0	8.875 RFBD 30 B			761	765	04/02/2012
761157-AD-8	8.875 RFBD 20 A			2,166	2,150	04/02/2012
761157-AG-1	8.625 RFBD 21 A			10,135	10,056	04/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				7,676,075	7,584,790	XXX
9999999 - Totals				7,676,075	7,584,790	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (2,866,413) Book/Adjusted Carrying Value $ (2,802,694)
2. Average balance for the year to date Fair Value $ 6,765,582 Book/Adjusted Carrying Value $ 6,765,582
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 7,584,790 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	750,000	750,000	02/03/2014
690353-UX-3	OPIC AGENCY Adj % Due 1/15/2021 At Mat		1	7,500,000	7,500,000	01/15/2021
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	2,000,000	2,000,000	12/16/2019
690353-UV-7	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	5,000,000	5,000,000	06/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,250,000	15,250,000	XXX
0599999. Total - U.S. Government Bonds				15,250,000	15,250,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 Sched		1FE	1,100,000	1,100,000	11/15/2038
46936R-AC-6	JACKSONVILLE FL ED VRDN Adj % Due 12/1/2029 Sched		1FE	1,700,000	1,700,000	12/01/2029
485428-QC-3	KANSAS ST DEV FIN AUTH REV Adj % Due 9/1/2032 Sched		1FE	1,540,000	1,540,000	09/01/2032
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	1,100,000	1,100,000	08/01/2033
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,440,000	5,440,000	XXX
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	600,582	600,000	11/01/2012
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				600,582	600,000	XXX
3199999. Total - U.S. Special Revenues Bonds				6,040,582	6,040,000	XXX
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.8% Due 6/7/2012 JD1		1FE	1,007,889	1,008,818	06/07/2012
26884A-AW-3	ERP OPERATING 5 1/2% Due 10/1/2012 JJ15		2FE	511,145	511,520	10/01/2012
423468-AA-5	HELMHODT CAPITAL LLC VRDN Adj % Due 4/1/2047 Sched		1FE	3,190,000	3,190,000	04/01/2047
655422-AS-2	NORANDA INC 7 1/4% Due 7/15/2012 JJ15		2FE	509,235	508,764	07/15/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	750,990	750,000	02/06/2014
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.91% Due 8/6/2012 A01		1FE	203,716	204,075	08/06/2012
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	900,000	900,000	11/09/2012
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	750,000	750,000	01/24/2013
893570-BT-7	TRANSCONTINENTAL GAS PL 8 7/8% Due 7/15/2012 JJ15		2FE	1,175,536	1,176,290	07/15/2012
91914C-AA-5	VALERO LOGISTICS 6 7/8% Due 7/15/2012 JJ15		2FE	910,329	915,389	07/15/2012
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				9,908,840	9,914,856	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				9,908,840	9,914,856	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				30,598,840	30,604,856	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				600,582	600,000	XXX
6599999. Total Bonds				31,199,422	31,204,856	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
064149-A5-6	BANK OF NOVA SCOTIA CORP 2 1/4% Due 1/22/2013 JJ1			1,419,320	1,415,272	01/22/2013
115637-AH-3	BROWN-FORMAN CORP -CL B 5.2% Due 4/1/2012 A01			755,000	755,000	04/01/2012
316175-40-5	FIDELITY INST MM FUND PRIME			80,813	80,813	
40429C-CW-0	HSBC FINANCE CORP Flt % Due 9/14/2012 MJSD15			699,626	697,996	09/14/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MJSD7			750,000	750,000	12/07/2012
665772-BW-8	NORTHERN STATES PWR-MINN Corp 8% Due 8/28/2012 FA28			360,467	360,472	08/28/2012
98647R-AC-7	YORK CP 0.45% Due 6/1/2012 At Mat			600,000	600,000	06/01/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				4,665,226	4,659,553	XXX
00118T-D9-3	AGL CAPITAL CORP CP 0.37% Due 4/9/2012 At Mat			2,199,774	2,199,774	04/09/2012
05361L-D3-6	AVERY DENNISON CP 0.4% Due 4/3/2012 At Mat			3,499,456	3,499,456	04/03/2012
25179K-D5-3	Devon CP 0.47% Due 4/5/2012 At Mat			1,098,909	1,098,909	04/05/2012
45110T-DR-6	IDACORP CP CP 0.42% Due 4/25/2012 At Mat			2,299,249	2,299,249	04/25/2012
4851E0-D4-5	KANSAS CITY CP 0.42% Due 4/4/2012 At Mat			3,698,576	3,698,576	04/04/2012
65339M-D3-7	NEXTERA CP 0.41% Due 4/3/2012 At Mat			3,296,737	3,296,737	04/03/2012
66807M-D2-0	NOWEST CP 0.45% Due 4/2/2012 At Mat			499,919	499,919	04/02/2012
6708K2-DH-5	OGE ENERGY CORP CP 0.42% Due 4/17/2012 At Mat			1,099,756	1,099,756	04/17/2012
68267T-DR-9	ONEOK CP 0.42% Due 4/25/2012 At Mat			2,199,307	2,199,307	04/25/2012
73768A-D2-9	POTOMAC CP 0.35% Due 4/2/2012 At Mat			3,199,907	3,199,907	04/02/2012
83701L-DL-2	SOUTH CAROLINA FUEL CP 0.47% Due 4/20/2012 At Mat			3,798,561	3,798,561	04/20/2012
84755L-D9-2	SPECTRA ENERGY CP 0.43% Due 4/9/2012 At Mat			3,698,807	3,698,807	04/09/2012
92780J-D3-2	VIRGINIA ELECTRIC POWER CP 0.37% Due 4/3/2012 At Mat			1,899,862	1,899,862	04/03/2012
94707L-DP-4	WEATHERFORD CP 0.6% Due 4/23/2012 At Mat			3,498,600	3,498,600	04/23/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				35,987,420	35,987,420	XXX
9999999 - Totals				71,852,068	71,851,829	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 16,442,475 Book/Adjusted Carrying Value $ 16,421,083
2. Average balance for the year to date Fair Value $ 60,977,496 Book/Adjusted Carrying Value $ 60,838,984
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 79,528,143 Book/Adjusted Carrying Value $ 79,436,619

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
PNC Bank	Cincinnati, OH					6,019,400	6,777,294	4,366,638	XXX
Northern Trust	Chicago, IL					385,538	385,545	385,552	XXX
Bank of America	San Francisco, CA					(2,261,085)	(4,547,370)	(4,051,009)	XXX
Bank of New York Mellon	New York, NY					(148,529)	1,565,316	(2,630,463)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			54,506	74,153	43,717	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	4,049,830	4,254,938	(1,885,565)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	4,049,830	4,254,938	(1,885,565)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	4,049,830	4,254,938	(1,885,565)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		03/30/2012	0.370	04/09/2012	2,199,774	45	0
AVERY DENNISON CP		03/20/2012	0.400	04/03/2012	3,499,456	467	0
Devon CP		01/20/2012	0.470	04/05/2012	1,098,909	1,034	0
IDACORP CP CP		03/28/2012	0.420	04/25/2012	2,299,249	107	0
KANSAS CITY CP		03/02/2012	0.420	04/04/2012	3,698,576	1,295	0
NEXTERA CP		03/27/2012	0.410	04/03/2012	3,296,737	188	0
NOWEST CP		03/20/2012	0.450	04/02/2012	499,919	75	0
OGE ENERGY CORP CP		03/29/2012	0.420	04/17/2012	1,099,756	39	0
ONEOK CP		03/29/2012	0.420	04/25/2012	2,199,307	77	0
POTOMAC CP		03/30/2012	0.350	04/02/2012	4,199,878	82	0
SOUTH CAROLINA FUEL CP		03/22/2012	0.470	04/20/2012	3,798,561	496	0
SPECTRA ENERGY CP		03/13/2012	0.430	04/09/2012	3,698,807	840	0
VIRGINIA ELECTRIC POWER CP		03/27/2012	0.370	04/03/2012	1,899,863	98	0
WEATHERFORD Cp		03/30/2012	0.400	04/02/2012	999,967	22	0
WEATHERFORD CP		03/30/2012	0.600	04/23/2012	3,498,600	117	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					37,987,359	4,982	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					37,987,359	4,982	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					37,987,359	4,982	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					37,987,359	4,982	0
8699999 - Total Cash Equivalents					37,987,359	4,982	0