7 0 4 8 3 2 0 1 2 2 0 1 0 0 1 0 3

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile United States of America

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

Statutory Home Office 400 Broadway (Street and Number), Cincinnati , OH 45202 (City or Town, State and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati , OH 45202 (City or Town, State and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati , OH 45202 (City or Town, State and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati , OH 45202 (City or Town, State and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Web Site Address WWW.WesternSouthernLife.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

Chairman of Board, President & CEO: John Finn Barrett

Secretary and Counsel: Donald Joseph Wuebbling

OTHER

Edward Joseph Babbitt VP & Sr Counsel	Troy Dale Brodie VP	Keith Walker Brown VP & Chf Underwriter
Kim Rehling Chiodi Sr VP	Keith Terrill Clark, MD VP & Medical Director	Robert John DalSanto VP
James Joseph DeLuca VP	Lisa Beth Fangman VP	Anthony Michael Garcia # Sr VP & Chf Mkt Officer
Clint David Gibler Sr VP & Chf Inf Off	Stephen Paul Hamilton VP	Daniel Wayne Harris VP
Noreen Joyce Hayes Sr VP	David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard VP & Assoc Gen Counsel
Bradley Joseph Hunkler VP, Chief Accounting Officer	Robert Scott Kahn VP	Phillip Earl King VP & Auditor
Richard Anthony Krawczeski VP	Michael Joseph Laatsch VP	Harold Victor Lyons VP
Constance Marie Maccarone Sr VP	Jill Tripp McGruder Sr VP	Jimmy Joe Miller Sr VP
Michael Ryland Moser VP & Chf Compliance Officer	Nora Eyre Moushey Sr VP & Chf Actuary	Jonathan David Niemeyer Sr VP & General Counsel
Gene Anthony Patterson VP	Keith Malcom Payne VP	Douglas Ivan Ross VP & Chf Tech Off
Mario Joseph San Marco VP	Nicholas Peter Sargen Sr VP & Chf Inv Off	Luc Paul Sicotte # VP
Denise Lynn Sparks VP	Jeffrey Laurence Stainton VP & Assoc Gen Counsel	Thomas Martin Stapleton VP
Richard Kelley Taulbee VP	David Eugene Theurich VP	James Joseph Vance VP & Treasurer
Robert Lewis Walker Sr VP & Chf Fin Off		

DIRECTORS OR TRUSTEES

John Finn Barrett	Donald Allen Bliss	James Norman Clark
Jo Ann Davidson	Eugene Peter Ruehlmann	George Victor Voinovich
George Herbert Walker III	Thomas Luke Williams	

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.

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this 23rd day of October, 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	3,402,300,222	0	3,402,300,222	3,361,925,235
2.	Stocks:				
	2.1 Preferred stocks	112,018	0	112,018	117,177
	2.2 Common stocks	3,054,579,711	187,292	3,054,392,419	2,724,124,173
3.	Mortgage loans on real estate:				
	3.1 First liens	32,135,757	0	32,135,757	37,630,688
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	27,936,051	0	27,936,051	28,027,360
	4.2 Properties held for the production of income (less $ encumbrances)	3,266,612	0	3,266,612	3,320,099
	4.3 Properties held for sale (less $ encumbrances)			0	428,820
5.	Cash ($ (40,243,036)), cash equivalents ($ 91,914,956) and short-term investments ($ 62,185,259)	113,857,179	0	113,857,179	261,500,972
6.	Contract loans (including $ premium notes)	175,091,978	0	175,091,978	173,727,711
7.	Derivatives	0	0	0	0
8.	Other invested assets	856,633,801	53,458,222	803,175,579	703,419,083
9.	Receivables for securities	13,763,875	0	13,763,875	1,520,353
10.	Securities lending reinvested collateral assets	23,022,420	0	23,022,420	20,198,355
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,702,699,624	53,645,514	7,649,054,110	7,315,940,026
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	47,391,997	0	47,391,997	43,126,886
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,310,715	0	3,310,715	3,249,978
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	51,343,357		51,343,357	51,981,075
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	412,425	0	412,425	149,900
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	15,696,849	0	15,696,849	34,922,097
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	42,079,241	0	42,079,241	70,088,225
19.	Guaranty funds receivable or on deposit	1,343,969	0	1,343,969	1,366,235
20.	Electronic data processing equipment and software	11,947,048	9,277,142	2,669,906	3,935,389
21.	Furniture and equipment, including health care delivery assets ($)	6,361,688	6,361,688	0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	35,803,627	4,654,215	31,149,412	33,818,496
24.	Health care ($) and other amounts receivable	730,359	394,959	335,400	302,191
25.	Aggregate write-ins for other than invested assets	441,893,392	441,893,392	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,361,014,291	516,226,910	7,844,787,381	7,558,880,498
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	804,115,898	0	804,115,898	757,365,217
28.	Total (Lines 26 and 27)	9,165,130,189	516,226,910	8,648,903,279	8,316,245,715
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Pension Asset	439,472,287	439,472,287	0	
2502.	Prepaid Expense	2,421,105	2,421,105	0	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	441,893,392	441,893,392	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,628,894,089 less $ included in Line 6.3 (including $ Modco Reserve)	2,628,894,089	2,621,758,838
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	217,775,362	218,463,230
3.	Liability for deposit-type contracts (including $ Modco Reserve)	256,155,834	254,727,901
4.	Contract claims:		
	4.1 Life	46,686,817	43,878,934
	4.2 Accident and health	3,329,870	3,746,451
5.	Policyholders' dividends $ 300,000 and coupons $ due and unpaid	300,000	325,000
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	21,284,361	1,268,673
	6.2 Dividends not yet apportioned (including $ Modco)	29,506,946	39,499,365
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 110,898 accident and health premiums	5,047,567	4,965,506
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	5,441,435	20,899,340
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 443,532 ceded	443,532	431,294
	9.4 Interest Maintenance Reserve	40,822,292	38,749,768
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,522,395 , accident and health $ 179,382 and deposit-type contract funds $	1,701,777	1,051,928
11.	Commissions and expense allowances payable on reinsurance assumed	402,865	418,005
12.	General expenses due or accrued	245,575,421	241,309,814
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,254,766	3,371,923
15.1	Current federal and foreign income taxes, including $ 16,347,024 on realized capital gains (losses)	17,598,097	5,941,985
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,856,475	3,856,475
17.	Amounts withheld or retained by company as agent or trustee	30,555	994,827
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	996,441	3,600,432
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	110,766,137	91,691,195
22.	Borrowed money $ 8,891,864 and interest thereon $	8,891,864	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	246,685,525	209,625,730
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	6,550,486	693,490
	24.09 Payable for securities	10,700,181	3,052,313
	24.10 Payable for securities lending	113,703,067	138,286,555
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	51,109,624	51,715,262
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,077,511,386	4,004,324,234
27.	From Separate Accounts Statement	804,115,898	757,365,217
28.	Total liabilities (Lines 26 and 27)	4,881,627,284	4,761,689,451
29.	Common capital stock	1,000,000	1,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	25,002,515	25,002,515
34.	Aggregate write-ins for special surplus funds	0	18,391,198
35.	Unassigned funds (surplus)	3,741,273,480	3,510,162,551
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,766,275,995	3,553,556,264
38.	Totals of Lines 29, 30 and 37	3,767,275,995	3,554,556,264
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,648,903,279	8,316,245,715
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to a state	1,643,214	2,248,852
2502.	Interest on policy and contract funds	316,612	316,612
2503.	Additional minimum pension liability	49,149,798	49,149,798
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	51,109,624	51,715,262
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Surplus from additional DTA (SSAP 10R)		18,391,198
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	18,391,198

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	201,355,424	202,414,818	280,356,892
2.	Considerations for supplementary contracts with life contingencies		12,309	12,309
3.	Net investment income	208,722,049	207,857,751	442,613,395
4.	Amortization of Interest Maintenance Reserve (IMR)	2,526,110	2,631,896	3,416,536
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded		0	298,013
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	0	(5,768)	147,164
9.	Totals (Lines 1 to 8.3)	412,603,583	412,911,006	726,844,309
10.	Death benefits	107,990,012	101,477,983	138,254,389
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,348,304	4,625,914	6,285,442
12.	Annuity benefits	73,401,757	72,449,320	94,424,725
13.	Disability benefits and benefits under accident and health contracts	18,323,219	16,677,468	22,093,075
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	90,807,437	94,650,353	130,229,119
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	7,100,546	7,324,679	9,938,853
18.	Payments on supplementary contracts with life contingencies	529,529	553,422	735,351
19.	Increase in aggregate reserves for life and accident and health contracts	6,440,999	(2,535,395)	12,110,604
20.	Totals (Lines 10 to 19)	309,941,803	295,223,744	414,071,558
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	23,747,751	26,319,620	34,390,317
22.	Commissions and expense allowances on reinsurance assumed	1,318,794	1,424,928	1,948,907
23.	General insurance expenses	105,260,862	101,592,179	141,264,323
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,569,275	10,571,590	15,074,819
25.	Increase in loading on deferred and uncollected premiums	(55,960)	(1,173,002)	(1,650,903)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(34,256,599)	(32,620,466)	(44,506,667)
27.	Aggregate write-ins for deductions	(44,184,072)	(77,021,238)	(101,210,399)
28.	Totals (Lines 20 to 27)	373,341,854	324,317,355	459,381,955
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	39,261,729	88,593,651	267,462,354
30.	Dividends to policyholders	43,704,068	43,764,823	58,190,992
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(4,442,339)	44,828,828	209,271,362
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	21,816,926	5,976,332	(13,505,921)
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)	(26,259,265)	38,852,496	222,777,283
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 13,870,836 (excluding taxes of $ 2,476,188 transferred to the IMR)	24,707,954	23,944,448	53,828,778
35.	Net income (Line 33 plus Line 34)	(1,551,311)	62,796,944	276,606,061
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,554,556,264	3,533,606,143	3,533,606,143
37.	Net income (Line 35)	(1,551,311)	62,796,944	276,606,061
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 43,156,943	204,780,728	(24,508,240)	(145,894,582)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	15,063,070	(10,814,812)	(16,716,568)
41.	Change in nonadmitted assets	31,487,039	20,225,569	(27,271,817)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(37,059,795)	41,383,037	2,290,377
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		0	(52,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	3,995,185	(16,063,350)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	212,719,731	93,077,683	20,950,121
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,767,275,995	3,626,683,826	3,554,556,264
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income		(5,768)	147,164
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	(5,768)	147,164
2701.	Reserve adjustment on reinsurance assumed - Integrity	(87,557,739)	(95,671,945)	(130,594,043)
2702.	Benefits for employees and agents not included elsewhere	42,860,098	18,237,658	27,657,307
2703.	Securities lending interest expense	240,165	375,792	499,024
2798.	Summary of remaining write-ins for Line 27 from overflow page	273,404	37,257	1,227,313
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(44,184,072)	(77,021,238)	(101,210,399)
5301.	Change in additional minimum pension liability, net of tax			(31,947,369)
5302.	Change in surplus from additional DTA (SSAP 10R)		3,995,185	15,884,019
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	3,995,185	(16,063,350)

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	197,792,289	203,147,048	281,647,254
2.	Net investment income	206,940,635	244,820,400	446,307,533
3.	Miscellaneous income	137,878	0	(5,159,610)
4.	Total (Lines 1 to 3)	404,870,802	447,967,448	722,795,177
5.	Benefit and loss related payments	209,823,728	264,930,467	353,437,882
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(34,256,599)	(32,620,466)	(44,506,667)
7.	Commissions, expenses paid and aggregate write-ins for deductions	110,034,959	110,864,066	142,431,133
8.	Dividends paid to policyholders	33,705,800	33,808,932	58,303,338
9.	Federal and foreign income taxes paid (recovered) net of $ 16,347,024 tax on capital gains (losses)	26,507,839	(499,895)	(22,074,427)
10.	Total (Lines 5 through 9)	345,815,727	376,483,104	487,591,259
11.	Net cash from operations (Line 4 minus Line 10)	59,055,075	71,484,344	235,203,918
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	770,384,468	605,283,656	833,469,603
	12.2 Stocks	279,229,126	160,467,657	335,577,585
	12.3 Mortgage loans	5,488,932	1,427,711	1,793,636
	12.4 Real estate	6,709,888	55,450,000	55,450,000
	12.5 Other invested assets	92,242,704	150,098,896	161,357,701
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	25,988	99,949	99,949
	12.7 Miscellaneous proceeds		4,739,215	2,018,306
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,154,081,106	977,567,084	1,389,766,780
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	812,789,901	522,733,148	810,740,563
	13.2 Stocks	355,799,403	222,027,549	298,298,903
	13.3 Mortgage loans		0	913,781
	13.4 Real estate	7,254,322	27,752,674	28,063,139
	13.5 Other invested assets	137,761,880	62,117,037	98,525,053
	13.6 Miscellaneous applications	4,568,628	46,515	(56,358)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,318,174,134	834,676,923	1,236,485,081
14.	Net increase (or decrease) in contract loans and premium notes	1,364,267	2,946,226	3,127,522
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(165,457,295)	139,943,935	150,154,177
	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	8,891,864	20,492,597	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,427,933	(3,827,382)	1,377,237
	16.5 Dividends to stockholders	0	100,000,000	118,321,495
	16.6 Other cash provided (applied)	(51,561,370)	(82,974,314)	(155,645,885)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(41,241,573)	(166,309,099)	(272,590,143)
	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)	(147,643,793)	45,119,180	112,767,952
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	261,500,972	148,733,020	148,733,020
	19.2 End of period (Line 18 plus Line 19.1)	113,857,179	193,852,200	261,500,972

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

20.0001. Dividend from Columbus Life Insurance Company in the form of debt securities			17,478,676
20.0002. Dividend to Western Southern Financial Group Inc in the form of common stock			33,678,505

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	161,975	184,563	14,706,824
2.	Ordinary life insurance	173,013,238	176,865,970	230,563,292
3.	Ordinary individual annuities	65,423	50,395	248,102
4.	Credit life (group and individual)		0	0
5.	Group life insurance	3,621,595	2,655,273	3,604,902
6.	Group annuities		0	0
7.	A & H - group		0	0
8.	A & H - credit (group and individual)		0	0
9.	A & H - other	23,113,472	24,781,283	32,407,683
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	199,975,703	204,537,484	281,530,803
12.	Deposit-type contracts		0	0
13.	Total	199,975,703	204,537,484	281,530,803
	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 The Western and Southern 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 $18.4 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 nine month period ended September 30, 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 nine month period ended September 30, 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 nine month period ended September 30,2012:						
12668ANW1	$ 1,805,631	$ 1,708,902	$ 96,729	$ 1,708,902	$ 1,546,473	9/30/2012
221470AA5	6,572,119	4,497,301	2,074,818	4,497,301	2,803,929	9/30/2012
61749EAF4	2,260,033	2,085,769	174,264	2,085,769	1,804,931	9/30/2012
75970JAD8	1,106,989	1,058,545	48,444	1,058,545	764,142	9/30/2012
75970JAJ5	6,478,972	6,057,505	421,467	6,057,505	4,210,662	9/30/2012
02148JAD9	3,100,483	2,922,562	177,921	2,922,562	2,491,805	6/30/2012
12667GPW7	14,047,311	13,296,322	750,989	13,296,322	11,565,934	6/30/2012
12668AAL9	10,237,420	9,273,619	963,801	9,273,619	8,275,171	6/30/2012
12668BYF4	1,388,354	1,336,051	52,303	1,336,051	1,083,557	6/30/2012
45660L2V0	5,243,619	5,012,492	231,127	5,012,492	3,947,539	6/30/2012
52521HAJ2	2,479,717	2,135,940	343,777	2,135,940	1,817,575	6/30/2012
52523KAJ3	1,523,417	1,431,817	91,600	1,431,817	720,719	6/30/2012
74922EAF6	319,609	311,973	7,636	311,973	275,076	6/30/2012
761118XQ6	1,407,079	1,292,868	114,211	1,292,868	1,137,091	6/30/2012
76112HAD9	11,661,873	10,651,248	1,010,625	10,651,248	7,755,163	6/30/2012
86359DSR9	1,045,265	1,008,172	37,093	1,008,172	874,101	6/30/2012
872225AF4	92,735	84,024	8,711	84,024	69,707	6/30/2012
Total	XXX	XXX	$ 6,605,516	XXX	XXX	
For the year ended December 31, 2011:						
05948KXT1	4,598,456	4,428,061	170,395	4,428,061	3,473,398	12/31/2011
12668BYF4	1,507,164	1,423,563	83,601	1,423,563	1,108,766	12/31/2011
17309AAD1	14,373,132	13,443,016	930,116	13,443,016	11,912,713	12/31/2011
46628SAJ2	2,306,563	1,946,352	360,211	1,946,352	1,266,464	12/31/2011
61751DAH7	13,499,462	12,977,338	522,124	12,977,338	8,018,529	12/31/2011

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
61752RAL6	849,653	787,343	62,310	787,343	537,112	12/31/2011
74922EAF6	364,426	335,971	28,455	335,971	267,642	12/31/2011
75970JAD8	1,311,938	1,230,515	81,423	1,230,515	956,011	12/31/2011
761118MD7	19,321,516	18,653,422	668,094	18,653,422	16,078,629	12/31/2011
76112HAD9	14,942,230	11,801,433	3,140,797	11,801,433	8,495,860	12/31/2011
872225AF4	524,214	158,157	366,057	158,157	139,463	9/30/2011
52523KAJ3	1,809,442	1,457,788	351,654	1,457,788	755,738	6/30/2011
Total	XXX	XXX	$ 6,765,237	XXX	XXX	

For the year ended December 31, 2010:

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
74922EAF6	$ 408,442	$ 396,072	$ 12,370	$ 396,072	$ 321,230	12/31/2010
75970JAD8	1,604,960	1,464,188	140,772	1,464,188	1,281,823	12/31/2010
872225AF4	966,383	562,551	403,832	562,551	358,500	12/31/2010
12668BYF4	1,747,229	1,644,442	102,787	1,644,442	1,281,332	9/30/2010
75970JAJ5	8,188,134	7,042,796	1,145,338	7,042,796	4,312,252	9/30/2010
02148JAD9	3,873,191	3,626,398	246,793	3,626,398	2,749,124	6/30/2010
12628KAA0	63,195	51,301	11,894	51,301	51,301	6/30/2010
45660L2V0	6,712,050	6,429,892	282,158	6,429,892	4,863,170	6/30/2010
52521HAJ2	3,040,220	2,917,471	122,749	2,917,471	2,285,520	6/30/2010
61749EAF4	3,053,008	2,789,610	263,398	2,789,610	1,890,147	6/30/2010
75970JAJ5	8,410,856	8,238,397	172,459	8,238,397	4,865,536	6/30/2010
76112HAD9	17,086,969	15,172,411	1,914,558	15,172,411	11,819,394	6/30/2010
872225AF4	1,787,013	950,122	836,891	950,122	563,640	6/30/2010
Total	XXX	XXX	$ 5,655,999	XXX	XXX	

For the six month period ended December 31, 2009:

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
12668BYF4	$ 1,837,677	$ 1,748,993	$ 88,684	$ 1,748,993	$ 1,376,634	12/31/2009
65538PAF5	8,206,560	8,023,394	183,166	8,023,394	5,763,721	12/31/2009
75970JAJ5	8,744,010	8,445,937	298,073	8,445,937	5,037,563	12/31/2009
761118MD7	21,594,083	20,587,887	1,006,196	20,587,887	14,524,272	12/31/2009
059515BF2	3,809,941	3,348,844	461,097	3,348,844	2,735,128	9/30/2009
872225AF4	2,989,826	1,845,600	1,144,226	1,845,600	803,439	9/30/2009
Total	XXX	XXX	$ 3,181,442	XXX	XXX	

(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 September 30, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (684,197)	$ 52,425,867	$ (22,560,160)	$ 175,329,684

(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.

NOTES TO FINANCIAL STATEMENTS

15. Leases. No change.

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

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 September 30, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue obligation	-	-	-	-
RMBS	-	31,587	-	31,587
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 31,587	$ -	$ 31,587
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ 112,018	$ 112,018
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ 112,018	$ 112,018
Common stock				
Industrial and miscellaneous	$ 1,100,472,398	$ -	$ -	$ 1,100,472,398
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	89,044,415	-	-	89,044,415
Total common stock	$ 1,189,516,813	$ -	$ -	$ 1,189,516,813
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 450,110,944	$ 157,994,478	$ 196,010,476	$ 804,115,898
Total assets at fair value	$ 1,639,627,757	$ 158,026,065	$ 196,122,494	$ 1,993,776,316
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (6,550,486)	$ (6,550,486)
Total liabilities at fair value	$ -	$ -	$ (6,550,486)	$ (6,550,486)

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 06/30/2012	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 09/30/2012
RMBS	$ 62,607	$ -	$ (31,587)	$ -	$ (11,242)	$ (19,778)	$ -
Preferred Stock	-	112,018	-	-	-	-	112,018
Separate acct. assets*	196,804,319	7,644,529	(36,852)	6,492,273	-	(14,893,793)	196,010,476
Derivative liabilities	(2,356,629)	-	-	(111,871)	(615,183)	(3,466,803)	(6,550,486)
Total	$ 194,510,297	$ 7,756,547	$ (68,439)	$ 6,380,402	$ (626,425)	$(18,380,374)	$ 189,572,008

	Balance at 03/31/2012	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 06/30/2012
RMBS	$ 790,482	$ -	$ (711,241)	$ (100,312)	$ 104,678	$ (21,000)	$ 62,607
Separate acct. assets*	206,259,386	-	(11,937,864)	3,428,012	545,885	(1,491,100)	196,804,319
Derivative liabilities	(2,272,216)	-	-	1,024,487	149,363	(1,258,263)	(2,356,629)
Total	$ 204,777,652	$ -	$ (12,649,105)	$4,352,187	$ 799,926	$ (2,770,363)	$ 194,510,297

	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	$ 686,820	$ -	$ -	$ -	$ 125,029	$ (21,367)	$ 790,482
Separate acct. assets*	187,611,013	11,838,489	(7,924)	5,664,614	844,715	308,479	206,259,386
Derivative liabilities	(693,490)	-	-	143,264	(835,859)	(886,131)	(2,272,216)

NOTES TO FINANCIAL STATEMENTS

Total	$ 187,604,343	$ 11,838,489	$ (7,924)	$5,807,878	$ 133,885	$ (599,019)	$ 204,777,652

* Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate account.

Gross Purchases, Issuances, Sales, and Settlements

3 months ended 09/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	$ -	$ -	$ -	$ (19,778)	$ (19,778)
Separate account assets	3,373,036	-	-	(18,266,829)	(14,893,793)
Derivative liabilities	-	(6,679,803)	-	3,213,000	(3,466,803)
Total	$ 3,373,036	$ (6,679,803)	$ -	$ (15,073,607)	$ (18,380,374)

3 months ended 06/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	$ -	$ -	$ -	$ (21,000)	$ (21,000)
Separate account assets	2,260,785	-	-	(3,751,885)	(1,491,100)
Derivative liabilities	-	(2,454,842)	-	1,196,579	(1,258,263)
Total	$ 2,260,785	$ (2,454,842)	$ -	$ (2,576,306)	$ (2,770,363)

3 months ended 03/31/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	$ -	$ -	$ -	$ (21,367)	$ (21,367)
Separate account assets	3,148,403	-	-	(2,839,924)	308,479
Derivative liabilities	-	(1,385,976)	-	499,845	(886,131)
Total	$ 3,148,403	$ (1,385,976)	$ -	$ (2,361,446)	$ (599,019)

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

(4) Investments in Level 3 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2006. These securities are currently rated below investment grade. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs. To measure fair value prior to the period ended September 30, 2012, the Company used an internal fair value model to estimate future cash flows and then discounted 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 used 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 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.

The fair values of common stock and mutual funds have been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts include debt securities, common stock, mutual funds and private equity investments. The fair values of debt securities in the separate accounts have been determined through the use of third-party pricing services utilizing market observable inputs. The fair values of common stock and mutual funds in the separate accounts have been determined using the same methodologies as common stock and mutual funds in the general account. The fair values of private equity investments in the separate accounts have been determined based on the Company’s interest in the underlying audited GAAP equity of the investee.

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	$ 3,938,197,677	$ 3,402,300,222	$ 27,360,458	$3,851,774,871	$ 59,062,348	$ -
Common stocks:						
Unaffiliated	1,100,472,398	1,100,472,398	1,100,472,398	-	-	-
Mutual funds	89,044,415	89,044,415	89,044,415	-	-	-
Preferred stock	112,018	112,018	-	-	112,018	-
Mortgage loans	34,459,934	32,135,757	-	-	34,459,934	-
Cash, cash equivalents and short-term investments	113,857,179	113,857,179	113,857,179	-	-	-
Other invested assets, Surplus notes	10,346,466	7,941,848	-	10,346,466	-	-
Securities lending reinvested collateral assets	23,417,024	23,022,420	23,417,024	-	-	-
Separate acct. assets	804,115,898	804,115,898	450,110,944	157,994,478	196,010,476	-
Derivative liabilities	$ (6,550,486)	$ (6,550,486)	$ -	$ -	$ (6,550,486)	$ -

NOTES TO FINANCIAL STATEMENTS

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 and Surplus Notes

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities and auction rate 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, 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, equity securities, mutual funds and private equity investments. 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.

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 [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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

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 [X] No [ ]

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
FNMA 3% $8,504,589 RBS GREENWICH

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 207,508,748

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	$ 6,114,152	$ 27,557,254
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 1,755,636,108	$ 1,865,062,898
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 606,157,559	$ 685,567,639
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,367,907,819	$ 2,578,187,791
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 [ ] No [X]

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

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

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	$ 32,135,757
	1.14 Total Mortgages in Good Standing	$ 32,135,757
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 32,135,757
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	87.400 %
	2.2 A&H cost containment percent	1.500 %
	2.3 A&H expense percent excluding cost containment expenses	67.500 %
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	177,686	0	31,523		209,209	0
2. Alaska AK	N	63,938	0	1,990		65,928	0
3. Arizona AZ	L	944,405	0	50,383		994,788	0
4. Arkansas AR	L	119,304	0	11,185		130,489	0
5. California CA	L	7,718,271	0	361,501		8,079,772	0
6. Colorado CO	L	156,175	0	9,769		165,944	0
7. Connecticut CT	N	39,652	0	2,752		42,404	0
8. Delaware DE	L	35,999	0	3,308		39,307	0
9. District of Columbia DC	L	190,889	0	12,770		203,659	0
10. Florida FL	L	7,048,823	1,100	1,456,334		8,506,257	0
11. Georgia GA	L	1,027,021	0	120,716		1,147,737	0
12. Hawaii HI	L	26,288	0	1,814		28,102	0
13. Idaho ID	L	14,150	0	490		14,640	0
14. Illinois IL	L	16,241,875	3,200	1,096,325		17,341,400	0
15. Indiana IN	L	12,421,866	0	2,681,434		15,103,300	0
16. Iowa IA	L	194,815	0	26,755		221,570	0
17. Kansas KS	L	687,973	0	207,137		895,110	0
18. Kentucky KY	L	4,712,989	2,003	1,387,729		6,102,721	0
19. Louisiana LA	L	5,473,149	0	266,140		5,739,289	0
20. Maine ME	N	6,023	0	177		6,200	0
21. Maryland MD	L	1,941,916	0	59,871		2,001,787	0
22. Massachusetts MA	N	36,808	0	5,007		41,815	0
23. Michigan MI	L	5,759,593	28,892	814,867		6,603,352	0
24. Minnesota MN	L	993,915	0	12,450		1,006,365	0
25. Mississippi MS	L	128,633	0	14,574		143,207	0
26. Missouri MO	L	4,070,683	180	581,979		4,652,842	0
27. Montana MT	L	12,753	0	515		13,268	0
28. Nebraska NE	L	19,613	0	951		20,564	0
29. Nevada NV	L	144,857	0	7,315		152,172	0
30. New Hampshire NH	N	10,581	0	1,282		11,863	0
31. New Jersey NJ	L	99,203	0	9,951		109,154	0
32. New Mexico NM	L	34,242	0	7,378		41,620	0
33. New York NY	N	123,662	0	10,770		134,432	0
34. North Carolina NC	L	14,197,451	5,000	3,886,714		18,089,165	0
35. North Dakota ND	L	4,779	0	58		4,837	0
36. Ohio OH	L	42,173,722	20,862	6,559,620		48,754,204	0
37. Oklahoma OK	L	128,818	0	20,576		149,394	0
38. Oregon OR	L	63,392	0	3,715		67,107	0
39. Pennsylvania PA	L	8,564,066	2,250	883,438		9,449,754	0
40. Rhode Island RI	L	7,942	0	138		8,080	0
41. South Carolina SC	L	1,047,358	250	161,678		1,209,286	0
42. South Dakota SD	L	10,982	0	2,077		13,059	0
43. Tennessee TN	L	1,387,637	0	551,314		1,938,951	0
44. Texas TX	L	4,597,560	0	531,752		5,129,312	0
45. Utah UT	L	29,758	0	383		30,141	0
46. Vermont VT	N	2,997	0	249		3,246	0
47. Virginia VA	L	554,282	0	101,233		655,515	0
48. Washington WA	L	121,267	0	7,677		128,944	0
49. West Virginia WV	L	3,666,486	0	1,091,489		4,757,975	0
50. Wisconsin WI	L	1,466,741	0	50,627		1,517,368	0
51. Wyoming WY	L	11,561	0	1,189		12,750	0
52. American Samoa AS							
53. Guam GU	N	242	0	0		242	0
54. Puerto Rico PR	N	13,493	0	1,156		14,649	0
55. U.S. Virgin Islands VI	N	928	0	0		928	0
56. Northern Mariana Islands MP							
57. Canada CN	N	244	0	0		244	0
58. Aggregate Other Aliens OT	XXX	107,354	0	1,006	0	108,360	0
59. Subtotal	(a) 44	148,836,810	63,737	23,113,231	0	172,013,778	0
90. Reporting entity contributions for employee benefits plans	XXX	3,622,479	0	0		3,622,479	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	22,295,361	1,585	0		22,296,946	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,042,161	100	243		2,042,504	0
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	176,796,811	65,422	23,113,474	0	199,975,707	0
96. Plus Reinsurance Assumed	XXX	907,262	4,288,866	0		5,196,128	0
97 Totals (All Business)	XXX	177,704,073	4,354,288	23,113,474	0	205,171,835	0
98. Less Reinsurance Ceded	XXX	1,067,250	0	2,932,108		3,999,358	0
99. Totals (All Business) less Reinsurance Ceded	XXX	176,636,823	4,354,288	20,181,366	0	201,172,477	0
DETAILS OF WRITE-INS							
5801. Mexico	XXX	58,836				58,836	
5802. Other Foreign	XXX	48,518		1,006		49,524	
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	107,354	0	1,006	0	108,360	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(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 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	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	UDP	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		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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	The Western and Southern Life Ins Co	Ownership	24.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	DS	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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 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	31-1653922				Union Centre Hotel LLC	OH	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	DS	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	DS	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	DS	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	DS	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	DS	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	DS	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	DS	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	DS	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	DS	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	DS	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	DS	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	DS	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	DS	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	DS	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	DS	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	DS	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	DS	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	DS	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	DS	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	DS	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	DS	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	DS	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	DS	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	DS	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	24.490	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	20-8843635				WSLR Cinti LLC	OH	DS	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	DS	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	DS	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	DS	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	DS	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	DS	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	DS	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	DS	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	DS	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	DS	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	DS	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	DS	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	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	DS	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	DS	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	DS	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	DS	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	DS	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	DS	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	DS	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	DS	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	DS	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	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	DS	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	DS	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	DS	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	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	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	DS	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	DS	Western-Southern Life Assurance Co	Ownership	17.320	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	20-0317564				Centerline Corporate Partners XXV LP	NY	DS	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	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	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	DS	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	DS	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	DS	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	DS	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?	NO

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 0 4 8 3 2 0 1 2 4 9 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 0 4 8 3 2 0 1 2 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 0 4 8 3 2 0 1 2 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 7 0 4 8 3 2 0 1 2 4 4 6 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 0 4 8 3 2 0 1 2 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 0 4 8 3 2 0 1 2 4 4 8 0 0 0 0 3
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 0 4 8 3 2 0 1 2 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. reserve adjustment on reinsurance assumed - Lafayette	54,134	36,087	230,660
2705. Miscellaneous	219,270	1,170	996,653
2797. Summary of remaining write-ins for Line 27 from overflow page	273,404	37,257	1,227,313

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	31,776,278	32,658,507
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,648,320	25,429,680
	2.2 Additional investment made after acquisition	606,002	2,633,459
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		27,914,511
5.	Deduct amounts received on disposals	6,709,888	55,450,000
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	1,118,050	1,409,879
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	31,202,662	31,776,278
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	31,202,662	31,776,278

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	37,630,691	38,567,204
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		913,781
	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	(6,000)	0
7.	Deduct amounts received on disposals	5,488,932	1,793,636
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		56,658
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	32,135,759	37,630,691
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	32,135,759	37,630,691
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	32,135,759	37,630,691

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	751,275,689	717,665,932
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	66,225,860	20,998,275
	2.2 Additional investment made after acquisition	71,536,020	77,526,778
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	62,667,943	25,540,506
6.	Total gain (loss) on disposals		(2,178,000)
7.	Deduct amounts received on disposals	95,066,769	88,272,421
8.	Deduct amortization of premium and depreciation	4,943	5,381
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	856,633,800	751,275,689
12.	Deduct total nonadmitted amounts	53,458,222	47,856,610
13.	Statement value at end of current period (Line 11 minus Line 12)	803,175,578	703,419,079

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	6,086,353,838	6,263,992,603
2.	Cost of bonds and stocks acquired	1,158,316,249	1,109,039,466
3.	Accrual of discount	2,052,314	3,665,180
4.	Unrealized valuation increase (decrease)	209,731,482	(180,985,931)
5.	Total gain (loss) on disposals	68,883,561	103,836,197
6.	Deduct consideration for bonds and stocks disposed of	1,039,340,531	1,169,047,188
7.	Deduct amortization of premium	4,817,365	5,057,905
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	24,187,629	39,088,584
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,456,991,919	6,086,353,838
11.	Deduct total nonadmitted amounts	187,292	187,284
12.	Statement value at end of current period (Line 10 minus Line 11)	6,456,804,627	6,086,166,554

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)	2,451,821,524	591,075,039	523,826,708	74,273,901	2,499,311,901	2,451,821,524	2,593,343,756	2,669,959,115
2. Class 2 (a)	676,288,371	846,668,679	760,068,586	(80,620,513)	662,034,680	676,288,371	682,267,951	627,328,406
3. Class 3 (a)	118,346,326	46,165	8,674,700	25,218,542	127,717,357	118,346,326	134,936,333	137,283,421
4. Class 4 (a)	106,723,094	99,130	4,843,068	(20,316,313)	140,357,116	106,723,094	81,662,843	151,435,750
5. Class 5 (a)	47,960,907	21,852,500	2,822,083	(2,801,770)	28,862,519	47,960,907	64,189,554	20,633,673
6. Class 6 (a)	0				0	0	0	0
7. Total Bonds	3,401,140,222	1,459,741,513	1,300,235,145	(4,246,153)	3,458,283,573	3,401,140,222	3,556,400,437	3,606,640,365
PREFERRED STOCK								
8. Class 1	0				0	0	0	0
9. Class 2	0				0	0	0	0
10. Class 3	0				0	0	0	0
11. Class 4	0				0	0	0	0
12. Class 5	117,177			(5,159)	117,177	117,177	112,018	117,177
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	117,177	0	0	(5,159)	117,177	117,177	112,018	117,177
15. Total Bonds and Preferred Stock	3,401,257,399	1,459,741,513	1,300,235,145	(4,251,312)	3,458,400,750	3,401,257,399	3,556,512,455	3,606,757,542

(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 $ 154,100,214 ; 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	62,185,258	XXX	62,215,428	94,562	32,744

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	244,715,128	129,601,709
2.	Cost of short-term investments acquired	969,490,353	1,504,441,543
3.	Accrual of discount	2,388	5,338
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	11,359	99,949
6.	Deduct consideration received on disposals	1,151,975,580	1,389,405,744
7.	Deduct amortization of premium	58,390	27,667
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	62,185,258	244,715,128
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	62,185,258	244,715,128

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)	(693,491)
2.	Cost Paid/(Consideration Received) on additions	(10,520,621)
3.	Unrealized Valuation increase/(decrease)	(1,301,679)
4.	Total gain (loss) on termination recognized	1,055,880
5.	Considerations received/(paid) on terminations	(4,909,424)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(6,550,487)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(6,550,487)

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 (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

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	(6,550,486)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(6,550,486)
4.	Part D, Column 5	0	
5.	Part D, Column 6	(6,550,486)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check		
7.	Part A, Section 1, Column 16	(6,550,486)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(6,550,486)
10.	Part D, Column 8	0	
11.	Part D, Column 9	(6,550,486)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	0	
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)	38,678,459
2.	Cost of cash equivalents acquired	3,614,508,844	7,672,072,411
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	14,629	0
6.	Deduct consideration received on disposals	3,522,608,518	7,710,741,797
7.	Deduct amortization of premium		9,074
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	91,914,955	(1)
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	91,914,955	(1)

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			15,111,711	136,251
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,568,326	2,932
CRE 01592 05 WS OCCUPY	CINCINNATI	OH	01/31/2002	CITY OF CINCINNATI			338,130	1,320
CRE 01561 05 WS OCCUPY	CINCINNAIT	OH	06/05/1990	NATIONAL UNDERWRITER			565,362	1,320
CRE 01570 05 W OCCUPY	CINCINNATI	OH	11/03/1992	CITY OF CINCINNATI			5,307,746	7,249
CRE 01583 05 W OCCUPY	CINCINNATI	OH	01/14/1997	ARCH STREET ASSOC.			625,889	6,219
0199999. Acquired by Purchase					0	0	23,517,164	155,291
0399999 - Totals					0	0	23,517,164	155,291

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
CRE 01595 15 SHOP CTR	HIGH POINT	NC	07/19/2012	2758 SOUTH MAIN SPE, LLC	6,765,319		6,709,887	55,431			(55,431)		6,709,887	6,709,887			0	175,925	57
0299999. Property Transferred					6,765,319	0	6,709,887	55,431	0	0	(55,431)	0	6,709,887	6,709,887	0	0	0	175,925	57
0399999 - Totals					6,765,319	0	6,709,887	55,431	0	0	(55,431)	0	6,709,887	6,709,887	0	0	0	175,925	57

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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		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
0044579	Lexington	KY		10/02/1987		3,464,951	0	0	0	0	0	0	0	49,994	0	0	0
0044666	Miami	FL		07/30/1999		3,828,643	0	0	0	0	0	0	0	97,579	0	0	0
0044667	Lakeland	FL		08/05/1999		11,553,319	0	0	0	0	0	0	0	58,600	0	0	0
0044674	Cincinnati	OH		05/14/2001		93,256	0	0	0	0	0	0	0	1,476	0	0	0
0044679	Round Rock	TX		08/15/2003		13,312,739	0	0	0	0	0	0	0	83,452	0	0	0
0044682	Cincinnati	OH		12/01/2011		30,967	0	0	0	0	0	0	0	195	0	0	0
0044683	Cincinnati	OH		12/01/2011		49,589	0	0	0	0	0	0	0	417	0	0	0
0044684	Cincinnati	OH		12/01/2011		9,489	0	0	0	0	0	0	0	64	0	0	0
0044685	Cincinnati	OH		12/01/2011		21,844	0	0	0	0	0	0	0	176	0	0	0
0044686	Cincinnati	OH		12/01/2011		27,421	0	0	0	0	0	0	0	213	0	0	0
0044687	Cincinnati	OH		12/01/2011		13,692	0	0	0	0	0	0	0	128	0	0	0
0044688	Cincinnati	OH		12/01/2011		30,695	0	0	0	0	0	0	0	208	0	0	0
0044689	Cincinnati	OH		12/01/2011		380,364	0	0	0	0	0	0	0	3,177	0	0	0
0044690	Covington	KY		12/01/2011		100,559	0	0	0	0	0	0	0	2,300	0	0	0
0044692	Cincinnati	OH		12/01/2011		98,224	0	0	0	0	0	0	0	1,765	0	0	0
0299999. Mortgages with partial repayments						33,015,752	0	0	0	0	0	0	0	299,744	0	0	0
0599999 - Totals						33,015,752	0	0	0	0	0	0	0	299,744	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP	0	03/26/2008	3		64		362,728	0.090
	ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP	0	08/01/2008	2		20,742		1,538,578	0.190
	ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP	0	05/04/2011	2		46,679		7,645,540	0.930
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	0	10/05/2006	3		104,000		872,700	0.080
	PROVIDENCE EQUITY PARTNERS V LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS V LP	0	04/05/2005	1		10,084		400,723	0.136
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP	0	03/16/2007	3		238,897		1,646,922	0.160
	BEEKEN PETTY O'KEEFE FUND II LP	CHICAGO	IL	BEEKEN PETTY O'KEEFE FUND II LP	0	10/31/2005			9,332		177,796	5.210
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	0	03/14/2006	2		4,557		141,831	0.600
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP	0	04/03/2006	3		14,789		168,968	0.080
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS III LP	0	08/30/2007	3		161,235		838,984	0.030
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP	0	06/25/2007			70,823		2,534,762	0.030
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P	Caymen Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P	0	04/12/2007	1		50,000		825,000	0.830
	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	Caymen Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	0	07/12/2007			45,000		151,435	1.130
	CORSAIR LP	NEW YORK	NY	CORSAIR LP	0	06/29/2007			69,070		3,362,972	0.930
	CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP	0	06/20/2011			1,318,980		5,184,802	1.860
	HIG BAYSIDE DEBT & LBO II LP	MIAMI	FL	HIG BAYSIDE DEBT & LBO II LP	0	06/17/2008	3		1,041,667		11,860,417	1.250
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	0	08/11/2010			443,397		2,964,069	0.813
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	0	08/09/2010			659,772		1,105,433	0.710
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	0	12/10/2010	2		594,426		7,572,799	0.889
	GARRISON OPPORTUNITIES FUND II	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II	0	04/19/2011			2,092,500		588,361	1.810
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	0	07/15/2011	2		300,273		7,105,370	0.600
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LU	ROYALTY OPPORTUNITIES	0	08/30/2011	2		1,320,000		10,950,000	6.880
	HITECVISION VI, LP	GUERNSEY	CI	HITECVISION VI, LP	0	12/16/2011			732,060		9,131,409	0.650
	CHAMBERS ENERGY CAPITAL II	HOUSTON	TX	CHAMBERS ENERGY CAPITAL II	0	07/06/2012	2	70,806			9,962,175	0.740
1599999. Joint Venture Interests - Common Stock - Unaffiliated								70,806	9,348,346	0	87,093,774	XXX
	GOLDEN TREE CLO DEBT INVESTMENT	DUBLIN	IRELAND	GOLDEN TREE CLO DEBT INVESTMENT	0	12/29/2011			1,750,000		750,000	13.890
	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	Caymen Islands	CI	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	0	01/26/2012			431,134		8,029,933	15.020
	FORT WASHINGTON PE INVEST V LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST V LP	0	05/15/2006			1,350,000		5,005,461	36.140
	FORT WASHINGTON PE INVEST VII LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST VII LP	0	07/23/2010		750,000	671,973		15,750,000	32.420
1699999. Joint Venture Interests - Common Stock - Affiliated								750,000	4,203,107	0	29,535,394	XXX
	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	INTERNAL TRANSFER		06/08/2004			(2,157,598)		18,445,562	100.000
	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		12/01/2006		9,354,189	1,032,100		45,504,762	100.000
	SUNDANCE LAFRONTERA HOLDING, LLC	ROUND ROCK	TX	SUNDANCE HOTEL, LLC		06/25/2008			1,406,888		2,267,458	72.520
1899999. Joint Venture Interests - Real Estate - Affiliated								9,354,189	281,390	0	66,217,782	XXX
3999999. Total - Unaffiliated								70,806	9,348,346	0	87,093,774	XXX
4099999. Total - Affiliated								10,104,189	4,484,497	0	95,753,176	XXX
4199999 - Totals								10,174,995	13,832,843	0	182,846,950	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP	03/26/2008	07/31/2012	205,718					0		205,718	205,718			0	
	ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	09/28/2012	327,132					0		327,132	327,132			0	
	ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	09/17/2012	379,158					0		379,158	379,158			0	
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	07/10/2012	30,605					0		30,605	30,605			0	
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	10/05/2006	09/18/2012	815,182					0		815,182	815,182			0	

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
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	UK	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	09/26/2012	494,527					0		494,527	494,527			0	
	LEXINGTON CAPITAL PARTNERS II LP	WILMINGTON	DE	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	08/30/2012	12,689					0		12,689	12,689			0	
	COMPASS PARTNERS EURO EQ FUND LP	HAMILTON	BERMUDA	COMPASS PARTNERS EURO EQ FUND LP	07/24/1998	09/26/2012	23,623					0		23,623	23,623			0	
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP	03/16/2007	09/20/2012	159,750					0		159,750	159,750			0	0
	VS&A COMMUNICATIONS PARTNERS III LP	WILMINGTON	DE	VS&A COMMUNICATIONS PARTNERS III LP	01/14/1999	09/01/2012	28,482					0		28,482	28,482			0	
	BEEKEN PETTY O'KEEFE FUND II LP	CHICAGO	IL	BEEKEN PETTY O'KEEFE FUND II LP	10/31/2005	09/07/2012	197,828					0		197,828	197,828			0	0
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	08/24/2012	79,922					0		79,922	79,922			0	
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP	04/03/2006	08/17/2012	155,859					0		155,859	155,859			0	0
	HILLCREST FUND	Caymen Islands	CI	HILLCREST FUND	01/06/2009	07/23/2012	1,786,378					0		1,786,378	1,786,378			0	
	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	Caymen Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	07/12/2007	07/27/2012	268,221					0		268,221	268,221			0	0
	CORSAIR LP	NEW YORK	NY	CORSAIR LP	06/29/2007	07/03/2012	2,019					0		2,019	2,019			0	
	CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP	06/20/2011	07/20/2012	661,821					0		661,821	661,821			0	
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	09/13/2012	296,859					0		296,859	296,859			0	
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	12/10/2010	08/01/2012	373,120					0		373,120	373,120			0	
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	09/28/2012	600,367					0		600,367	600,367			0	0
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LU	ROYALTY OPPORTUNITIES	08/30/2011	09/28/2012	169,109					0		169,109	169,109			0	0
	ENERGY RECAP & RESTRUCT FUND	HOUSTON	TX	ENERGY RECAP & RESTRUCT FUND	10/21/2011	08/02/2012	213,423					0		213,423	213,423			0	
	CHAMBERS ENERGY CAPITAL II	HOUSTON	TX	CHAMBERS ENERGY CAPITAL II	07/06/2012	08/31/2012	32,982					0		32,982	32,982			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							7,314,776	0	0	0	0	0	0	7,314,776	7,314,776	0	0	0	0
	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	Caymen Islands	CI	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	01/26/2012	09/10/2012	368,634					0		368,634	368,634			0	
	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S III LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S III LP	12/08/2000	08/08/2012	3,759,216					0		3,759,216	3,759,216			0	
	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S II LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S II LP	12/23/1999	09/17/2012	2,793,810					0		2,793,810	2,793,810			0	
	FORT WASHINGTON PE INVEST VII LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST VII LP	07/23/2010	08/28/2012	8,588					0		8,588	8,588			0	
1699999. Joint Venture Interests - Common Stock - Affiliated							6,930,248	0	0	0	0	0	0	6,930,248	6,930,248	0	0	0	0
	NORTHEAST CINCINNATI HOTEL, LLC	CINCINNATI	OH	CASH ROC	02/21/1995	07/01/2012	130,381					0			92,553			0	
	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	CASH ROC	06/08/2004	07/01/2012	(2,707,693)					0			3,917,000			0	
	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	CASH ROC	12/01/2006	07/01/2012	152,166,212					0			33,062,463			0	
1899999. Joint Venture Interests - Real Estate - Affiliated							149,588,900	0	0	0	0	0	0	0	37,072,016	0	0	0	0
3999999. Total - Unaffiliated							7,314,776	0	0	0	0	0	0	7,314,776	7,314,776	0	0	0	0
4099999. Total - Affiliated							156,519,148	0	0	0	0	0	0	6,930,248	44,002,264	0	0	0	0
4199999 - Totals							163,833,924	0	0	0	0	0	0	14,245,024	51,317,040	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-2C-1	G2 #765171 4.660% 12/27/61		08/01/2012	Various		205,598	205,598	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2012	Interest Capitalization		69,054	69,054	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2012	Interest Capitalization		7,399	7,399	0	1
36296L-4X-5	GNMA 694838 5.602% 11/20/59		08/01/2012	Interest Capitalization		19,969	19,969	0	1
690353-SU-2	OPIC AgencyVAR 0.180% 06/15/17		08/30/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	3,852	1
690353-VC-8	OPIC FLOAT AGENCY 0.200% 01/15/21		08/31/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	1,150	1
912810-QW-1	U S TREASURY 3.000% 05/15/42		08/08/2012	DEUTSCHE BANK		36,984,024	35,000,000	245,788	1
912828-TM-2	U S TREASURY 0.625% 08/31/17		09/24/2012	DEUTSCHE BANK		9,984,375	10,000,000	4,316	1
912828-TN-0	U S TREASURY 1.000% 08/31/19		09/14/2012	MORGAN STANLEY FIXED INC		11,825,156	12,000,000	6,298	1
912828-TQ-3	U S TREASURY 0.250% 09/30/14		09/28/2012	DEUTSCHE BANK		10,003,125	10,000,000	69	1
0599999. Subtotal - Bonds - U.S. Governments						84,098,700	82,302,020	261,473	XXX
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	08/16/2012	UBS WARBURG		3,236,040	3,000,000	24,063	1FE
1099999. Subtotal - Bonds - All Other Governments						3,236,040	3,000,000	24,063	XXX
01F030-4A-3	FNMA DOLLAR ROLL 3.000% 10/01/26		09/14/2012	RBS GREENWICH CAPITAL		8,504,589	8,372,507	10,466	1
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS		11,350,692	10,963,542	10,964	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		07/27/2012	RBC/DAIN		28,486,299	27,608,437	27,608	1
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2012	Interest Capitalization		34,646	34,646	0	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP		10,571,473	10,291,668	21,441	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		08/28/2012	J P MORGAN SEC FIXED INC		9,882,860	9,323,453	34,963	1
3137AN-NF-8	FHR 4034 GB 4.500% 04/15/32		07/13/2012	STEPHENS INC.		8,789,073	7,634,374	16,223	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2012	Interest Capitalization		164,088	164,088	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2012	Interest Capitalization		108,611	108,611	0	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		07/02/2012	BARCLAYS		10,273,047	10,000,000	9,167	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		08/01/2012	Interest Capitalization		82,221	82,221	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.652% 02/16/44		09/01/2012	Interest Capitalization		119,564	119,564	0	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.710% 11/16/42		09/01/2012	Interest Capitalization		136,881	136,881	0	1
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		09/01/2012	Interest Capitalization		171,210	171,210	0	1
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.650% 05/01/34		09/04/2012	J P MORGAN SEC FIXED INC		500,000	500,000	0	2AM
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		3,000,000	3,000,000	0	1FE
60416Q-FT-6	MINNESOTA ST HSG FIN AGY 2.600% 09/01/42		08/01/2012	RBC/DAIN		6,000,000	6,000,000	0	1
732622-AH-8	PONTIAC MI WSTWTR TREATMENT FA 2.700% 06/01/22		08/15/2012	RAYMOND JAMES		2,240,000	2,240,000	0	1FE
732622-AK-1	PONTIAC MI WSTWTR TREATMENT FA 3.100% 06/01/24		08/15/2012	RAYMOND JAMES		2,550,000	2,550,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						102,965,254	99,301,202	130,832	XXX
038336-C#-8	APTARGROUP Series 2008-C-1 PP 3.250% 09/05/22		08/30/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	1Z
05524Q-AG-3	BAMLL 2012-CLRN B 1.820% 08/15/17		09/10/2012	BANK of AMERICA SEC		5,691,000	5,691,000	0	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		08/01/2012	Interest Capitalization		46,165	46,165	0	3FM
059497-AV-9	BACM 2007-1 A3 5.449% 01/15/49		07/31/2012	KNIGHT LIBERTAS LLC		6,230,455	5,898,219	1,786	1FE
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		07/25/2012	CREDIT AGRICOLE SECURITIES		99,130	92,000	2,314	4FE
22541Q-SG-8	CSFB 2003-C4 B 5.253% 08/15/36		07/20/2012	KGS-ALPHA CAPITAL MARKETS		5,174,219	5,000,000	17,510	1FE
23311V-AB-3	DCP MIDSTREAM OPERATING 4.950% 04/01/22		08/14/2012	WELLS FARGO		3,004,271	2,889,000	61,175	2FE
23336T-AA-1	DTAOT 2012-2A A 0.910% 11/16/15		07/17/2012	WELLS FARGO		4,999,919	5,000,000	0	1FE
718172-AT-6	PHILIP MORRIS INTERNAT-W/I 2.500% 08/22/22		08/14/2012	DEUTSCHE BANK		988,720	1,000,000	0	1FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO		1,503,075	1,500,000	28,156	2FE
88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42		08/07/2012	MORGAN STANLEY FIXED INC		1,988,780	2,000,000	0	2FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/14/2012	AMHERST SECURITIES GROUP		6,750,000	6,750,000	0	1FE
06417E-6E-8	BNS CD 0.380% 08/15/13	A	07/17/2012	BANK of AMERICA SEC		1,000,000	1,000,000	0	1FE
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	08/14/2012	Various		3,991,280	4,000,000	0	2FE
878742-AZ-8	TECK RESOURCES LIMITED 5.400% 02/01/43	A	07/30/2012	BANK of AMERICA SEC		998,080	1,000,000	0	2FE
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	08/09/2012	KEY BANC-MCDONALD		2,211,420	2,000,000	26,444	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	08/16/2012	Various		4,346,710	4,000,000	11,097	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	07/10/2012	HONG KONG SHANGHAI BK		5,574,460	5,650,000	0	1FE
806854-AD-7	SCHLUMBERGER INV 2.400% 08/01/22	F	07/24/2012	CITIGROUP GLOBAL MKTS		1,996,640	2,000,000	0	1FE
80685P-AD-0	SCHLUMBERGER NOR 1.250% 08/01/17	F	07/24/2012	J P MORGAN SEC FIXED INC		4,995,400	5,000,000	0	1FE
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	F	08/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2
W0805#-AM-0	ASSA ABLOY PP 3.480% 08/09/22	F	07/31/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,589,724	66,516,384	148,482	XXX
34919#-AF-3	FT WASHINGTON INVESTMENT ADVIS Proj Wise 0.840% 10/01/20		09/07/2012	FT WASHINGTON		2,472,000	2,472,000	0	5*
89155#-AD-4	TOUCHSTONE ADVISORS INC Proj Wise 0.840% 10/01/20		09/07/2012	TOUCHSTONE ADVISORS		19,380,500	19,380,500	0	5*
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						21,852,500	21,852,500	0	XXX
8399997. Total - Bonds - Part 3						279,742,218	272,972,106	564,850	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

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)
8399999. Total - Bonds						279,742,218	272,972,106	564,850	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/25/2012	Various	16,000.000	492,566		0	L
00724F-10-1	ADOBE SYSTEMS INC		09/24/2012	MERRILL LYNCH-ALGO	130,673.000	4,384,615		0	L
039483-10-2	ARCHER-DANIELS-MIDLAND		08/09/2012	BNY CONVERG-SOFT	190,000.000	5,010,794		0	L
04930A-10-4	ATLAS ENERGY LP		08/31/2012	WACHOVIA	5,000.000	169,646		0	L
097023-10-5	BOEING CO		07/30/2012	KNIGHT CAPITAL-CSA-EQUITY	65,000.000	4,904,809		0	L
14149Y-10-8	CARDINAL HEALTH INC		07/27/2012	BNY CONVERG-SOFT	100,000.000	4,238,150		0	L
149123-10-1	CATERPILLAR INC		07/30/2012	KNIGHT CAPITAL-CSA-EQUITY	58,000.000	5,010,678		0	L
16411R-20-8	CHENIERE ENERGY INC		08/31/2012	Various	120,000.000	1,681,574		0	U
166764-10-0	CHEVRON CORPORATION		07/26/2012	BNY CONVERG-SOFT	46,563.000	5,015,692		0	L
224399-10-5	CRANE CO		08/28/2012	Various	258,131.000	10,067,045		0	L
226372-10-0	CRESTWOOD MIDSTREAM PARTNERS LP		09/28/2012	Various	16,000.000	388,456		0	L
25179M-10-3	DEVON ENERGY CORPORATION		08/28/2012	Morgan Stanley	9,700.000	584,571		0	L
283702-10-8	EL PASO PIPELINE PARTNERS LP		09/06/2012	Morgan Stanley	5,000.000	179,261		0	L
291011-10-4	EMERSON EL CO		07/27/2012	BNY CONVERG-SOFT	100,000.000	4,801,010		0	L
29273V-10-0	ENERGY TRANSFER EQUITY LP		07/19/2012	Morgan Stanley	8,000.000	336,371		0	L
371927-10-4	GENESIS ENERGY L.P.		09/07/2012	Various	20,000.000	645,273		0	L
38259P-50-8	GOOGLE INC-CL A		08/07/2012	BNY CONVERG-SOFT	7,800.000	4,982,408		0	L
406216-10-1	HALLIBURTON COMPANY		08/31/2012	Various	167,808.000	5,479,250		0	L
428236-10-3	HEWLETT PACKARD		08/20/2012	S. C. BERNSTEIN	200,000.000	3,981,860		0	L
458140-10-0	INTEL CORPORATION		07/27/2012	BNY CONVERG-SOFT	192,500.000	4,974,970		0	U
478366-10-7	JOHNSON CONTROLS		07/30/2012	KNIGHT CAPITAL-CSA-EQUITY	200,000.000	5,000,460		0	L
49456B-10-1	KINDER MORGAN INC		07/13/2012	WACHOVIA	10,000.000	340,576		0	L
548661-10-7	LOWES COMPANIES		08/06/2012	Various	452,842.000	11,831,054		0	L
585055-10-6	MEDTRONIC INC		07/27/2012	BNY CONVERG-SOFT	123,000.000	4,757,665		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		08/30/2012	Various	109,874.000	8,193,187		0	L
655844-10-8	NORFOLK SOUTHERN CORP		09/24/2012	MERRILL LYNCH-ALGO	66,526.000	4,395,972		0	L
678049-10-7	OILTANKING PARTNERS LP		09/10/2012	Morgan Stanley	1,300.000	48,146		0	L
690732-10-2	OWENS & MINOR INC		09/12/2012	Various	59,300.000	1,690,347		0	L
75885Y-10-7	REGENCY ENERGY PARTNERS LP		09/28/2012	Morgan Stanley	6,000.000	140,057		0	L
777149-10-5	ROSE ROCK MIDSTREAM LP		08/28/2012	Various	39,660.000	1,021,203		0	L
84760C-10-7	SPECTRANETICS CORP		08/20/2012	Various	1.000	0		0	L
871829-10-7	SYSCO CORP		09/12/2012	Various	191,800.000	5,616,169		0	L
88160T-10-7	TESORO LOGISTICS LP		09/07/2012	Various	20,000.000	854,975		0	L
89155H-47-0	TOUCHSTONE EMERGING MARKETS FUND CLASS I		09/14/2012	TOUCHSTONE SECURITIES	412,723.299	5,097,752		0	L
90984P-30-3	UNITED COMMUNITY BANKS/GA		07/31/2012	Various	115,000.000	827,922		0	U
913017-10-9	UNITED TECHNOLOGIES		07/27/2012	BNY CONVERG-SOFT	65,000.000	4,824,450		0	L
931422-10-9	WALGREEN CO		09/25/2012	JP MORGAN - EQ	98,654.000	3,568,789		0	L
958254-10-4	WESTERN GAS PARTNERS LP		08/29/2012	Various	13,000.000	606,869		0	L
969457-10-0	WILLIAMS COS INC		09/06/2012	Various	14,000.000	454,656		0	L
96950F-10-4	WILLIAMS PARTNERS		08/08/2012	CITIGROUP GLOBAL-EQ	3,000.000	152,742		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	07/27/2012	BNY CONVERG-SOFT	140,000.000	4,677,008		0	L
Y62267-10-2	NAVIOS MARITIME PARTNERS	F	07/31/2012	Various	20,000.000	287,563		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						131,716,561	XXX	0	XXX
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		08/30/2012	Various	988.654	10,710		0	U
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		09/28/2012	Various	3,294,803.430	3,294,803		0	L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		08/30/2012	Various	106,801.979	960,060		0	L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		08/28/2012	TOUCHSTONE SECURITIES	157.954	3,391		0	L
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I		08/28/2012	TOUCHSTONE SECURITIES	705.659	7,692		0	L
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		08/28/2012	TOUCHSTONE SECURITIES	17,559.059	492,660		0	L
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		08/28/2012	TOUCHSTONE SECURITIES	181.005	2,789		0	L
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		08/28/2012	Various	352.435	4,202		0	L
89155H-29-8	TOUCHSTONE LARGE CAP REL VALUE CLASS I		07/01/2012	DIVIDEND REINVESTMENT	935.801	10,977		0	L
89155H-31-4	TOUCHSTONE LARGE CAP REL VALUE CLASS C		07/01/2012	DIVIDEND REINVESTMENT	2.483	29		0	L
89155H-32-2	TOUCHSTONE LARGE CAP REL VALUE CLASS A		07/01/2012	DIVIDEND REINVESTMENT	23.417	276		0	L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		08/01/2012	Various	178.603	2,176		0	L
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I		07/01/2012	DIVIDEND REINVESTMENT	6,713.878	80,567		0	L
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A		07/01/2012	DIVIDEND REINVESTMENT	20.028	239		0	L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		09/14/2012	TOUCHSTONE SECURITIES	835.494	9,779		0	L

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)
89155H-56-1	TOUCHSTONE PREMIUM YIELD EQUITY CLASS C		08/31/2012	DIVIDEND REINVESTMENT	271.486	2,116		0	L
89155H-57-9	TOUCHSTONE PREMIUM YIELD EQUITY CLASS A		08/31/2012	Various	12,600.958	98,466		0	L
89155T-30-0	TOUCHSTONE TOTAL RETURN BOND CLASS I		08/31/2012	DIVIDEND REINVESTMENT	4,260.078	44,519		0	L
89155T-74-8	TOUCHSTONE EMERGING MARKETS II CLASS I		09/14/2012	DIVIDEND REINVESTMENT	5,061.090	46,005		0	L
89155T-75-5	TOUCHSTONE EMERGING MARKETS II CLASS Y		09/14/2012	DIVIDEND REINVESTMENT	0.357	3		0	L
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		08/28/2012	TOUCHSTONE SECURITIES	1,171.825	12,702		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						5,084,161	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						136,800,722	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						136,800,722	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						136,800,722	XXX	0	XXX
9999999 - Totals						416,542,940	XXX	564,850	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4

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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2012	Paydown		89,570	89,570	97,531	96,891	0	(7,960)	0	(7,960)	0	89,570	0	0	0	1,385	12/27/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		08/01/2012	Paydown		4,323	4,323	4,818	0	0	(495)	0	(495)	0	4,323	0	0	0	49	01/20/2062	1
36202K-N5-0	G2 # 8512 3.500% 06/20/19		09/01/2012	Paydown		290	290	300	265	0	24	0	24	0	290	0	0	0	7	06/20/2019	1
36202K-UV-5	G2 # 8696 1.625% 09/20/25		09/01/2012	Paydown		2,184	2,184	2,247	2,022	0	162	0	162	0	2,184	0	0	0	21	09/20/2025	1
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		09/01/2012	Paydown		414	414	371	379	0	35	0	35	0	414	0	0	0	18	01/15/2024	1
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		09/01/2012	Paydown		5,560	5,560	4,984	5,084	0	477	0	477	0	5,560	0	0	0	219	02/15/2024	1
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		09/01/2012	Paydown		3,245	3,245	2,908	2,968	0	277	0	277	0	3,245	0	0	0	126	12/15/2023	1
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		09/01/2012	Paydown		549	549	492	502	0	47	0	47	0	549	0	0	0	24	11/15/2023	1
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		09/01/2012	Paydown		639	639	546	562	0	77	0	77	0	639	0	0	0	27	11/15/2023	1
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		09/01/2012	Paydown		376	376	337	344	0	32	0	32	0	376	0	0	0	16	02/15/2024	1
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		09/01/2012	Paydown		3,059	3,059	2,614	2,688	0	371	0	371	0	3,059	0	0	0	134	01/15/2024	1
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		09/01/2012	Paydown		3,318	3,318	2,974	3,035	0	283	0	283	0	3,318	0	0	0	144	12/15/2023	1
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		09/01/2012	Paydown		1,626	1,626	1,406	1,443	0	183	0	183	0	1,626	0	0	0	69	01/15/2024	1
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		09/01/2012	Paydown		4,590	4,590	3,953	4,058	0	532	0	532	0	4,590	0	0	0	200	04/15/2024	1
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		09/01/2012	Paydown		26,075	26,075	22,595	23,188	0	2,887	0	2,887	0	26,075	0	0	0	1,129	01/15/2024	1
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		09/01/2012	Paydown		290	290	260	265	0	25	0	25	0	290	0	0	0	13	05/15/2024	1
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		09/01/2012	Paydown		2,673	2,673	2,396	2,445	0	228	0	228	0	2,673	0	0	0	126	12/15/2023	1
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		09/01/2012	Paydown		296	296	265	271	0	25	0	25	0	296	0	0	0	13	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		09/01/2012	Paydown		320	320	287	292	0	27	0	27	0	320	0	0	0	14	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		09/01/2012	Paydown		259	259	232	237	0	22	0	22	0	259	0	0	0	11	11/15/2023	1
36203S-4U-8	GNMA 30 YR # 358235 6.500% 09/15/23		09/01/2012	Paydown		514	514	442	455	0	59	0	59	0	514	0	0	0	22	09/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		09/01/2012	Paydown		980	980	847	870	0	110	0	110	0	980	0	0	0	43	12/15/2023	1
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		09/01/2012	Paydown		446	446	399	407	0	38	0	38	0	446	0	0	0	19	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		09/01/2012	Paydown		2,488	2,488	2,230	2,276	0	212	0	212	0	2,488	0	0	0	95	12/15/2023	1
36204A-VJ-1	GNMA 30 YR # 364317 6.500% 08/15/23		09/01/2012	Paydown		5,252	5,252	4,523	4,652	0	599	0	599	0	5,252	0	0	0	232	08/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		09/01/2012	Paydown		823	823	738	753	0	70	0	70	0	823	0	0	0	36	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		09/01/2012	Paydown		564	564	506	516	0	48	0	48	0	564	0	0	0	24	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		09/01/2012	Paydown		1,139	1,139	985	1,010	0	129	0	129	0	1,139	0	0	0	49	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		09/01/2012	Paydown		376	376	321	331	0	46	0	46	0	376	0	0	0	16	12/15/2023	1
36204H-HF-0	GNMA # 370230 6.500% 01/15/24		09/01/2012	Paydown		290	290	260	265	0	25	0	25	0	290	0	0	0	13	01/15/2024	1
36204H-QF-0	GNMA # 370454 6.500% 12/15/23		09/01/2012	Paydown		435	435	390	398	0	37	0	37	0	435	0	0	0	19	12/15/2023	1
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		09/01/2012	Paydown		1,445	1,445	1,295	1,322	0	123	0	123	0	1,445	0	0	0	61	12/15/2023	1
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		09/01/2012	Paydown		895	895	803	819	0	76	0	76	0	895	0	0	0	39	12/15/2023	1
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		09/01/2012	Paydown		1,100	1,100	986	1,006	0	94	0	94	0	1,100	0	0	0	48	12/15/2023	1
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		09/01/2012	Paydown		2,521	2,521	2,185	2,242	0	279	0	279	0	2,521	0	0	0	110	01/15/2024	1
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		09/01/2012	Paydown		1,351	1,351	1,168	1,199	0	152	0	152	0	1,351	0	0	0	59	01/15/2024	1
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		09/01/2012	Paydown		2,338	2,338	2,026	2,079	0	259	0	259	0	2,338	0	0	0	101	01/15/2024	1
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		09/01/2012	Paydown		2,043	2,043	1,767	1,813	0	230	0	230	0	2,043	0	0	0	89	02/15/2024	1
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		09/01/2012	Paydown		555	555	497	507	0	48	0	48	0	555	0	0	0	24	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		09/01/2012	Paydown		5,252	5,252	4,551	4,669	0	583	0	583	0	5,252	0	0	0	228	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		09/01/2012	Paydown		1,103	1,103	953	979	0	124	0	124	0	1,103	0	0	0	48	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		09/01/2012	Paydown		2,262	2,262	1,960	2,012	0	250	0	250	0	2,262	0	0	0	98	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		09/01/2012	Paydown		5,677	5,677	5,092	5,194	0	482	0	482	0	5,677	0	0	0	275	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		09/01/2012	Paydown		757	757	678	692	0	65	0	65	0	757	0	0	0	33	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		09/01/2012	Paydown		15,009	15,009	12,823	13,183	0	1,826	0	1,826	0	15,009	0	0	0	647	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		09/01/2012	Paydown		735	735	635	652	0	83	0	83	0	735	0	0	0	32	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		09/01/2012	Paydown		1,482	1,482	1,276	1,311	0	171	0	171	0	1,482	0	0	0	64	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		09/01/2012	Paydown		129	129	111	114	0	14	0	14	0	129	0	0	0	6	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		09/01/2012	Paydown		3,663	3,663	3,155	3,238	0	425	0	425	0	3,663	0	0	0	159	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		09/01/2012	Paydown		2,948	2,948	2,555	2,620	0	328	0	328	0	2,948	0	0	0	127	03/15/2024	1
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		09/01/2012	Paydown		1,356	1,356	1,172	1,203	0	153	0	153	0	1,356	0	0	0	59	02/15/2024	1
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		09/01/2012	Paydown		1,419	1,419	1,227	1,260	0	160	0	160	0	1,419	0	0	0	61	02/15/2024	1
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		09/01/2012	Paydown		776	776	663	681	0	94	0	94	0	776	0	0	0	33	03/15/2024	1
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		09/01/2012	Paydown		278	278	267	269	0	9	0	9	0	278	0	0	0	14	05/15/2024	1
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		09/01/2012	Paydown		1,100	1,100	951	976	0	124	0	124	0	1,100	0	0	0	48	02/15/2024	1
36205J-Q2-4	GNMA 30 YR # 392073 6.500% 04/15/24		09/01/2012	Paydown		624	624	533	548	0	76	0	76	0	624	0	0	0	27	04/15/2024	1
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		09/01/2012	Paydown		547	547	467	480	0	67	0	67	0	547	0	0	0	24	04/15/2024	1
36205L-5Z-9	GNMA 30 YR # 394264 6.500% 03/15/24		09/01/2012	Paydown		1,163	1,163	994	1,022	0	142	0	142	0	1,163	0	0	0	52	03/15/2024	1
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		09/01/2012	Paydown		5,343	5,343	5,543	5,516	0	(173)	0	(173)	0	5,343	0	0	0	267	11/15/2026	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 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)
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		09/01/2012	Paydown		2,360	2,360	2,416	2,409	0	(49)	0	(49)	0	2,360	0	0	0	110	09/15/2028	1
36215J-JR-5	GNMA 30 YR # 136272 10.000% 10/15/15		09/01/2012	Paydown		385	385	376	381	0	4	0	4	0	385	0	0	0	26	10/15/2015	1
362165-AQ-5	GNMA 30 YR # 183715 9.000% 11/15/16		09/01/2012	Paydown		293	293	285	289	0	4	0	4	0	293	0	0	0	18	11/15/2016	1
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		09/01/2012	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	4	09/15/2018	1
36216T-7L-8	GNMA 30 YR # 174699 10.000% 10/15/18		09/01/2012	Paydown		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	4	10/15/2018	1
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		09/01/2012	Paydown		687	687	695	690	0	(3)	0	(3)	0	687	0	0	0	46	11/15/2018	1
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		09/01/2012	Paydown		665	665	568	584	0	80	0	80	0	665	0	0	0	29	12/15/2023	1
362180-EN-7	GNMA 30 YR # 236941 9.500% 05/15/18		09/01/2012	Paydown		288	288	280	283	0	4	0	4	0	288	0	0	0	18	05/15/2018	1
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		09/01/2012	Paydown		479	479	466	472	0	7	0	7	0	479	0	0	0	30	08/15/2017	1
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		09/01/2012	Paydown		572	572	555	562	0	10	0	10	0	572	0	0	0	38	09/15/2017	1
36218L-PK-5	GNMA 30 YR # 225526 10.000% 10/15/17		09/01/2012	Paydown		567	567	549	556	0	10	0	10	0	567	0	0	0	38	10/15/2017	1
36218P-VW-3	GNMA 30 YR # 228429 10.500% 06/15/19		09/01/2012	Paydown		420	420	411	414	0	6	0	6	0	420	0	0	0	29	06/15/2019	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		09/01/2012	Paydown		214	214	219	217	0	(3)	0	(3)	0	214	0	0	0	14	10/15/2018	1
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		09/01/2012	Paydown		1,061	1,061	1,016	1,037	0	24	0	24	0	1,061	0	0	0	69	05/15/2018	1
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		09/01/2012	Paydown		401	401	393	396	0	5	0	5	0	401	0	0	0	28	06/15/2019	1
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		09/01/2012	Paydown		183	183	180	181	0	2	0	2	0	183	0	0	0	13	03/15/2019	1
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		09/01/2012	Paydown		66	66	67	66	0	0	0	0	0	66	0	0	0	4	11/15/2018	1
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		09/01/2012	Paydown		164	164	163	163	0	1	0	1	0	164	0	0	0	11	09/15/2018	1
36219Y-Q7-4	GNMA 30 YR # 263378 10.000% 10/15/18		09/01/2012	Paydown		252	252	250	250	0	1	0	1	0	252	0	0	0	17	10/15/2018	1
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		09/01/2012	Paydown		391	391	362	372	0	19	0	19	0	391	0	0	0	26	06/15/2019	1
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		09/01/2012	Paydown		174	174	169	171	0	3	0	3	0	174	0	0	0	10	02/15/2020	1
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		09/01/2012	Paydown		292	292	281	284	0	8	0	8	0	292	0	0	0	15	01/15/2022	1
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		09/01/2012	Paydown		1,318	1,318	1,268	1,279	0	39	0	39	0	1,318	0	0	0	66	05/15/2022	1
36224J-5W-8	GNMA 30 YR # 330361 7.500% 01/15/23		09/01/2012	Paydown		79	79	76	76	0	2	0	2	0	79	0	0	0	4	01/15/2023	1
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		09/01/2012	Paydown		818	818	733	748	0	70	0	70	0	818	0	0	0	35	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		09/01/2012	Paydown		281	281	289	262	0	19	0	19	0	281	0	0	0	4	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		09/01/2012	Paydown		227	227	231	207	0	20	0	20	0	227	0	0	0	3	02/20/2028	1
36296L-4X-5	GNMA 694838 5.602% 11/20/59		09/01/2012	Paydown		44,708	44,708	49,256	49,176	0	(4,546)	0	(4,546)	0	44,708	0	0	0	879	11/20/2059	1
690353-RM-1	OPIC VRDN 0.160% 03/15/17		09/18/2012	Redemption 100.0000		211,207	211,207	211,207	211,207	0	0	0	0	0	211,207	0	0	0	150	03/15/2017	1
690353-RV-1	OPIC US Agency Floating MTN 0.180% 12/15/19		08/06/2012	MELLON CAPITAL MKT		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	25,000,000	0	0	0	18,420	12/15/2019	1
690353-SU-2	OPIC AgencyVAR 0.180% 06/15/17		09/07/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	4,246	06/15/2017	1
690353-UX-3	OPIC AGENCY 0.180% 01/15/21		08/06/2012	MELLON CAPITAL MKT		7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	0	0	6,536	01/15/2021	1
690353-VC-8	OPIC FLOAT AGENCY 0.200% 01/15/21		09/07/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	1,300	01/15/2021	1
912810-QW-1	U S TREASURY 3.000% 05/15/42		08/24/2012	Various		37,091,797	35,000,000	36,984,024	0	0	(1,389)	0	(1,389)	0	36,982,636	0	109,161	109,161	282,473	05/15/2042	1
912828-TM-2	U S TREASURY 0.625% 08/31/17		09/28/2012	DEUTSCHE BANK		10,010,156	10,000,000	9,984,375	0	0	158	0	158	0	9,984,533	0	25,623	25,623	5,352	08/31/2017	1
0599999. Subtotal - Bonds - U.S. Governments						95,097,450	92,995,497	94,960,762	489,322	0	(599)	0	(599)	0	94,962,666	0	134,784	134,784	327,211	XXX	XXX
448814-8U-0	HYDRO-QUEBEC 1.375% 06/19/17	A	09/13/2012	NATIONAL BANK OF CANADA		5,045,000	5,000,000	4,994,200	0	0	235	0	235	0	4,994,435	0	50,565	50,565	16,233	06/19/2017	1FE
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	09/20/2012	NATIONAL BANK OF CANADA		1,031,940	1,000,000	998,800	998,856	0	178	0	178	0	999,034	0	32,906	32,906	16,178	09/21/2016	1FE
1099999. Subtotal - Bonds - All Other Governments						6,076,940	6,000,000	5,993,000	998,856	0	413	0	413	0	5,993,469	0	83,471	83,471	32,411	XXX	XXX
01F030-67-8	FNMA TBA 3.000% 07/01/42		07/01/2012	BARCLAYS		10,273,047	10,000,000	10,273,047	0	0	0	0	0	0	10,273,047	0	0	0	9,167	07/01/2042	1
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		09/01/2012	Paydown		684,118	684,118	704,321	702,889	0	(18,771)	0	(18,771)	0	684,118	0	0	0	22,924	06/01/2023	1
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		09/01/2012	Paydown		404,527	404,527	420,613	419,482	0	(14,955)	0	(14,955)	0	404,527	0	0	0	13,323	07/01/2023	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		09/01/2012	Paydown		65,492	65,492	65,159	65,167	0	325	0	325	0	65,492	0	0	0	2,403	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		09/01/2012	Paydown		577,522	577,522	589,253	588,494	0	(10,972)	0	(10,972)	0	577,522	0	0	0	16,777	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2012	Paydown		1,367,699	1,367,699	1,399,754	1,397,696	0	(29,998)	0	(29,998)	0	1,367,699	0	0	0	41,162	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2012	Paydown		886,388	886,388	905,743	904,496	0	(18,108)	0	(18,108)	0	886,388	0	0	0	26,810	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2012	Paydown		1,014,701	1,014,701	1,037,611	1,036,404	0	(21,703)	0	(21,703)	0	1,014,701	0	0	0	27,153	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2012	Paydown		363,286	363,286	377,136	376,511	0	(13,225)	0	(13,225)	0	363,286	0	0	0	10,338	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2012	Paydown		294,671	294,671	312,351	312,065	0	(17,394)	0	(17,394)	0	294,671	0	0	0	8,809	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		09/01/2012	Paydown		350,639	350,639	371,787	371,444	0	(20,805)	0	(20,805)	0	350,639	0	0	0	10,869	05/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2012	Paydown		548,664	548,664	533,061	533,502	0	15,162	0	15,162	0	548,664	0	0	0	10,947	01/01/2026	1
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		09/01/2012	Paydown		1,720	1,720	1,696	1,697	0	23	0	23	0	1,720	0	0	0	112	02/01/2021	1
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		09/01/2012	Paydown		3,714	3,714	3,622	3,645	0	70	0	70	0	3,714	0	0	0	223	12/01/2021	1
31292S-AF-7	FG C09006 3.000% 07/01/42		09/01/2012	Paydown		68,287	68,287	70,698	0	0	(2,411)	0	(2,411)	0	68,287	0	0	0	171	07/01/2042	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		09/01/2012	Paydown		49,311	49,311	50,120	0	0	(809)	0	(809)	0	49,311	0	0	0	404	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		09/01/2012	Paydown		78,430	78,430	79,680	0	0	(1,250)	0	(1,250)	0	78,430	0	0	0	654	03/01/2027	1
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		09/01/2012	Paydown		332	332	332	332	0	1	0	1	0	332	0	0	0	21	11/01/2020	1
31295V-EF-3	FHLMC # A00134 9.500% 12/01/20		09/01/2012	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	12/01/2020	1
31295V-EH-9	FHLMC # A00136 9.500% 12/01/20		09/01/2012	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	2	12/01/2020	1
31295V-EJ-5	FHLMC # A00137 9.500% 12/01/20		09/01/2012	Paydown		56	56	56	55	0	0	0	0	0	56	0	0	0	4	12/01/2020	1
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		09/01/2012	Paydown		229	229	223	224	0	4	0	4	0	229	0	0	0	14	05/01/2021	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		09/01/2012	Paydown		46,505	46,505	47,984	0	0	(1,479)	0	(1,479)	0	46,505	0	0	0	116	08/01/2042	1
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		09/01/2012	Paydown		768	768	779	771	0	(3)	0	(3)	0	768	0	0	0	55	12/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2012	Paydown		119	119	121	120	0	(1)	0	(1)	0	119	0	0	0	8	07/01/2019	1
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		09/01/2012	Paydown		77	77	76	76	0	1	0	1	0	77	0	0	0	5	07/01/2019	1
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		09/01/2012	Paydown		235	235	231	232	0	3	0	3	0	235	0	0	0	15	05/01/2020	1
313602-PQ-1	FNMA - CMO 1989-17-E 10.400% 04/25/19		09/01/2012	Paydown		4,637	4,637	4,738	4,626	0	11	0	11	0	4,637	0	0	0	321	04/25/2019	1
313602-YQ-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		09/01/2012	Paydown		1,907	1,907	1,834	1,877	0	30	0	30	0	1,907	0	0	0	114	07/25/2019	1
313614-4B-2	FNMA # 050318 10.000% 07/01/20		09/01/2012	Paydown		210	210	210	210	0	1	0	1	0	210	0	0	0	14	07/01/2020	1
313615-A3-0	FNMA # 050426 9.500% 04/01/21		09/01/2012	Paydown		343	343	341	341	0	2	0	2	0	343	0	0	0	22	04/01/2021	1
313615-HN-9	FNMA # 050637 8.000% 12/01/22		09/01/2012	Paydown		764	764	762	762	0	3	0	3	0	764	0	0	0	41	12/01/2022	1
313638-TS-7	FNMA # 110461 10.000% 02/01/19		09/01/2012	Paydown		501	501	500	499	0	2	0	2	0	501	0	0	0	33	02/01/2019	1
31365Y-D9-7	FNMA # 141528 9.000% 09/01/21		09/01/2012	Paydown		531	531	511	516	0	15	0	15	0	531	0	0	0	32	09/01/2021	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2012	Paydown		33,748	33,748	33,663	33,663	0	86	0	86	0	33,748	0	0	0	623	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		09/01/2012	Paydown		91,064	91,064	98,377	0	0	(7,314)	0	(7,314)	0	91,064	0	0	0	1,822	05/25/2039	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		09/01/2012	Paydown		27,347	27,347	28,091	0	0	(744)	0	(744)	0	27,347	0	0	0	57	05/25/2042	1
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		09/01/2012	Paydown		227,196	227,196	229,613	229,317	0	(2,122)	0	(2,122)	0	227,196	0	0	0	8,770	04/01/2028	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2012	Paydown		472,814	472,814	501,183	0	0	(28,369)	0	(28,369)	0	472,814	0	0	0	1,773	12/15/2040	1
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		09/01/2012	Paydown		1,096,508	1,096,508	1,136,256	0	0	(39,748)	0	(39,748)	0	1,096,508	0	0	0	3,966	10/15/2026	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		09/01/2012	Paydown		40,787	40,787	40,832	40,822	0	(34)	0	(34)	0	40,787	0	0	0	843	12/01/2017	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2012	Paydown		2,496,008	2,496,008	2,424,625	2,425,426	0	70,582	0	70,582	0	2,496,008	0	0	0	50,188	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/14/2012	RBS GREENWICH CAPITAL		8,504,589	8,372,507	8,506,925	8,505,065	0	(476)	0	(476)	0	8,504,589	0	0	0	200,242	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/01/2012	Paydown		1,118,543	1,118,543	1,136,501	1,136,253	0	(17,709)	0	(17,709)	0	1,118,543	0	0	0	21,875	01/01/2027	1
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		09/01/2012	Paydown		300,924	300,924	306,872	0	0	(5,948)	0	(5,948)	0	300,924	0	0	0	1,984	05/01/2027	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		07/01/2012	Paydown		(80,875)	(80,875)	(77,265)	(80,875)	0	0	0	0	0	(80,875)	0	0	0	(40,728)	03/25/2033	1
31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		09/01/2012	Paydown		48,457	48,457	51,554	50,802	0	(2,345)	0	(2,345)	0	48,457	0	0	0	1,595	11/15/2017	1
31396Q-AB-5	FNR 2009-37 KA 4.000% 03/25/24		09/01/2012	Paydown		394,204	394,204	411,573	407,217	0	(13,013)	0	(13,013)	0	394,204	0	0	0	10,432	03/25/2024	1
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		09/01/2012	Paydown		31,928	31,928	34,058	32,872	0	(944)	0	(944)	0	31,928	0	0	0	1,067	10/15/2021	1
31397M-N3-7	FNR 2008-95 AD 4.500% 12/25/23		09/01/2012	Paydown		379,108	379,108	400,492	394,659	0	(15,551)	0	(15,551)	0	379,108	0	0	0	11,368	12/25/2023	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2012	Paydown		27,331	27,331	27,733	27,654	0	(323)	0	(323)	0	27,331	0	0	0	637	03/25/2037	1
31398C-XT-0	FHR 3530 A 4.000% 05/15/24		09/01/2012	Paydown		241,076	241,076	251,020	249,104	0	(8,029)	0	(8,029)	0	241,076	0	0	0	6,467	05/15/2024	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		09/01/2012	Paydown		346,057	346,057	356,979	0	0	(10,922)	0	(10,922)	0	346,057	0	0	0	2,710	03/25/2027	1
31398K-VT-4	FHR 3599 A 4.000% 02/15/23		09/01/2012	Paydown		559,410	559,410	580,737	570,801	0	(11,391)	0	(11,391)	0	559,410	0	0	0	14,958	02/15/2023	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2012	Paydown		328,824	328,824	334,321	333,371	0	(4,547)	0	(4,547)	0	328,824	0	0	0	6,539	12/15/2024	1
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		09/01/2012	Paydown		467,538	467,538	458,508	459,044	0	8,494	0	8,494	0	467,538	0	0	0	15,613	04/01/2023	1
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		09/01/2012	Paydown		491,883	491,883	482,382	482,934	0	8,949	0	8,949	0	491,883	0	0	0	16,272	06/01/2023	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2012	Paydown		92,866	92,866	94,082	94,039	0	(1,173)	0	(1,173)	0	92,866	0	0	0	3,367	01/01/2038	1
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		09/01/2012	Paydown		296,673	296,673	307,381	306,596	0	(9,923)	0	(9,923)	0	296,673	0	0	0	10,111	05/01/2023	1
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		09/01/2012	Paydown		402,982	402,982	395,199	395,651	0	7,332	0	7,332	0	402,982	0	0	0	12,763	06/01/2023	1
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		09/01/2012	Paydown		366,845	366,845	359,759	360,170	0	6,674	0	6,674	0	366,845	0	0	0	12,227	06/01/2023	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2012	Paydown		225,317	225,317	235,175	234,508	0	(9,191)	0	(9,191)	0	225,317	0	0	0	7,196	11/01/2023	1
31414N-B4-5	FNMA #970859 5.000% 12/01/23		09/01/2012	Paydown		256,425	256,425	266,843	266,138	0	(9,713)	0	(9,713)	0	256,425	0	0	0	8,379	12/01/2023	1
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		09/01/2012	Paydown		119,158	119,158	123,999	123,650	0	(4,492)	0	(4,492)	0	119,158	0	0	0	3,917	06/01/2023	1
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		09/01/2012	Paydown		154,274	154,274	160,638	160,180	0	(5,905)	0	(5,905)	0	154,274	0	0	0	5,194	06/01/2023	1
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		09/01/2012	Paydown		95,122	95,122	98,987	98,714	0	(3,592)	0	(3,592)	0	95,122	0	0	0	3,169	08/01/2023	1
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		09/01/2012	Paydown		257,156	257,156	252,189	252,471	0	4,685	0	4,685	0	257,156	0	0	0	8,535	08/01/2023	1
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		09/01/2012	Paydown		172,733	172,733	179,751	179,276	0	(6,543)	0	(6,543)	0	172,733	0	0	0	5,873	12/01/2023	1
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		09/01/2012	Paydown		280,161	280,161	287,034	286,543	0	(6,382)	0	(6,382)	0	280,161	0	0	0	8,637	05/01/2024	1
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		09/01/2012	Paydown		686,387	686,387	694,967	694,303	0	(7,916)	0	(7,916)	0	686,387	0	0	0	21,257	06/01/2024	1
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		09/01/2012	Paydown		745,560	745,560	743,318	743,330	0	2,230	0	2,230	0	745,560	0	0	0	20,649	08/01/2024	1
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		09/01/2012	Paydown		1,483,830	1,483,830	1,482,439	1,482,296	0	1,534	0	1,534	0	1,483,830	0	0	0	39,659	09/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2012	Paydown		1,435,820	1,435,820	1,466,780	1,465,048	0	(29,227)	0	(29,227)	0	1,435,820	0	0	0	39,457	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2012	Paydown		1,860,315	1,860,315	1,880,453	1,879,286	0	(18,971)	0	(18,971)	0	1,860,315	0	0	0	49,913	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					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)
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2012	Paydown		243,040	243,040	250,027	249,577	0	(6,538)	0	(6,538)	0	243,040	0	0	0	7,500	08/01/2024	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		09/01/2012	Paydown		48,281	48,281	49,600	0	0	(1,318)	0	(1,318)	0	48,281	0	0	0	197	07/01/2042	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2012	Paydown		73,806	73,806	72,847	73,167	0	639	0	639	0	73,806	0	0	0	3,217	12/20/2031	1
47759K-AA-7	JJB PROPERTIES LLC OK REV VAR RATE NOTE 0.210% 01/01/36		08/10/2012	STERN		2,525,000	2,525,000	2,525,000	2,525,000	0	0	0	0	0	2,525,000	0	0	0	3,854	01/01/2036	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						46,555,688	46,150,559	46,935,886	33,892,243	0	(335,439)	0	(335,439)	0	46,555,688	0	0	0	817,208	XXX	XXX
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/28/2012	BARCLAYS		2,185,038	2,823,959	2,314,519	2,212,174	0	35,524	(81,864)	117,388	0	2,329,562	0	(144,524)	(144,524)	127,991	05/25/2036	4FM
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/01/2012	Paydown		96,491	131,229	107,556	102,800	0	(10,113)	(3,804)	(6,309)	0	96,491	0	0	0	5,189	05/25/2036	4FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2012	Paydown		114,714	159,089	134,611	140,450	0	(22,015)	3,721	(25,736)	0	114,714	0	0	0	6,368	01/25/2037	4FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2012	Paydown		208,299	208,299	207,681	207,455	0	844	0	844	0	208,299	0	0	0	6,943	09/25/2035	2FM
049560-AC-9	ATMOS ENERGY 5.125% 01/15/13		08/28/2012	Call 100.0000		3,500,000	3,500,000	3,497,025	3,499,533	0	(88)	0	(88)	0	3,499,446	0	554	554	265,200	01/15/2013	2FE
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2012	Paydown		203,461	203,461	202,794	202,566	0	895	0	895	0	203,461	0	0	0	7,710	09/25/2035	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		08/01/2012	Paydown		27,551	27,551	27,460	27,429	0	121	0	121	0	27,551	0	0	0	932	09/25/2035	3FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2012	Paydown		233,401	233,401	231,478	231,709	0	1,692	0	1,692	0	233,401	0	0	0	9,222	11/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		08/01/2012	Paydown		7,113	7,113	7,055	7,062	0	52	0	52	0	7,113	0	0	0	251	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2012	Paydown		62,570	62,570	61,265	61,752	0	818	0	818	0	62,570	0	0	0	2,236	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2012	Paydown		70,658	70,658	67,235	68,596	0	2,062	0	2,062	0	70,658	0	0	0	2,752	08/25/2035	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		09/01/2012	Paydown		191,061	191,061	194,016	192,588	0	(1,527)	0	(1,527)	0	191,061	0	0	0	6,649	07/10/2045	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2012	Paydown		30,119	30,119	28,775	29,267	0	852	0	852	0	30,119	0	0	0	1,242	11/25/2033	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		08/01/2012	Paydown		59,614	59,614	56,955	57,929	0	1,686	0	1,686	0	59,614	0	0	0	1,986	11/25/2033	1FM
059497-AV-9	BACM 2007-1 A3 5.449% 01/15/49		09/01/2012	Paydown		65,126	65,126	68,794	0	0	(3,668)	0	(3,668)	0	65,126	0	0	0	296	01/15/2049	1FE
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2012	Paydown		289,378	289,378	283,590	285,953	0	3,425	0	3,425	0	289,378	0	0	0	10,860	12/25/2035	2FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2012	Paydown		35,143	35,143	29,422	30,856	0	4,287	0	4,287	0	35,143	0	0	0	1,307	09/25/2034	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		08/01/2012	Paydown		20,926	20,926	17,519	18,373	0	2,553	0	2,553	0	20,926	0	0	0	721	09/25/2034	1FM
07388Y-AD-4	BSCMS 2007-PW16 AAB 5.906% 06/11/40		09/01/2012	Paydown		226,403	226,403	240,341	235,603	0	(9,200)	0	(9,200)	0	226,403	0	0	0	8,751	06/11/2040	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		09/01/2012	Paydown		7,865	7,865	4,601	3,630	0	4,235	0	4,235	0	7,865	0	0	0	170	01/25/2037	1FM
12513X-AD-4	CD 2006-CD2 AAB 5.512% 01/15/46		09/01/2012	Paydown		560,927	560,927	573,854	564,967	0	(4,040)	0	(4,040)	0	560,927	0	0	0	19,721	01/15/2046	1FM
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN 0.210% 06/01/21		07/02/2012	Redemption 100.0000		51,000	51,000	51,000	51,000	0	0	0	0	0	51,000	0	0	0	68	06/01/2021	1FE
126673-W2-4	CWL 2005-6 M1 0.706% 12/25/35		09/25/2012	Paydown		153,118	153,118	150,869	0	0	2,249	0	2,249	0	153,118	0	0	0	475	12/25/2035	1FE
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2012	Paydown		57,095	57,095	55,150	55,901	0	1,194	0	1,194	0	57,095	0	0	0	2,084	05/25/2035	4FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2012	Paydown		144,586	144,586	140,463	143,156	0	1,431	0	1,431	0	144,586	0	0	0	5,284	07/25/2035	4FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		09/01/2012	Paydown		170,354	170,354	161,971	171,129	0	8,373	9,148	(775)	0	170,354	0	0	0	6,344	07/25/2035	4FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		08/01/2012	Paydown		49,447	49,447	47,014	49,673	0	2,430	2,655	(225)	0	49,447	0	0	0	1,691	07/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2012	Paydown		48,042	48,042	47,081	47,407	0	635	0	635	0	48,042	0	0	0	1,916	08/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		08/01/2012	Paydown		8,027	8,027	7,866	7,921	0	106	0	106	0	8,027	0	0	0	306	08/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2012	Paydown		203,117	203,117	185,061	203,016	0	19,334	19,233	101	0	203,117	0	0	0	7,416	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/15/2012	Paydown		34,333	34,333	33,020	34,267	0	1,279	1,213	66	0	34,333	0	0	0	1,342	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		08/01/2012	Paydown		11,590	11,590	11,586	11,568	0	22	0	22	0	11,590	0	0	0	400	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2012	Paydown		23,927	64,090	51,173	50,052	0	(26,580)	(455)	(26,125)	0	23,927	0	0	0	2,546	05/25/2036	5FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/01/2012	Paydown		51,296	51,296	37,279	38,038	0	13,258	0	13,258	0	51,296	0	0	0	1,999	11/25/2035	3FM
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		09/01/2012	Paydown		61,517	61,517	48,330	50,113	0	11,404	0	11,404	0	61,517	0	0	0	2,307	08/25/2036	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2012	Paydown		407,996	407,996	405,318	406,267	0	1,729	0	1,729	0	407,996	0	0	0	15,002	11/25/2035	3FM
149123-BY-6	CATERPILLAR INC 0.950% 06/26/15		07/05/2012	RBC/DAIN		3,017,100	3,000,000	2,999,370	0	0	6	0	6	0	2,999,376	0	17,724	17,724	1,108	06/26/2015	1FE
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		09/01/2012	Paydown		614,262	759,796	698,816	698,775	0	(84,513)	0	(84,513)	0	614,262	0	0	0	28,728	04/25/2036	3FM
208245-AA-8	CONN 2012-A A 4.266% 04/15/16		09/15/2012	Paydown		697,614	697,614	693,213	0	0	4,401	0	4,401	0	697,614	0	0	0	8,113	04/15/2016	2AM
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2012	Redemption 100.0000		76,168	76,168	76,168	76,168	0	0	0	0	0	76,168	0	0	0	5,332	07/15/2016	1AM
22541S-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		09/01/2012	Paydown		217,114	217,114	214,103	216,025	0	1,089	0	1,089	0	217,114	0	0	0	6,799	01/15/2037	1FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/13/2012	BARCLAYS		3,735,045	4,155,822	4,040,887	4,079,939	0	21,873	0	21,873	0	4,101,812	0	(366,767)	(366,767)	144,126	10/25/2035	3FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/01/2012	Paydown		15,642	15,642	15,209	15,356	0	286	0	286	0	15,642	0	0	0	502	10/25/2035	3FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2012	Paydown		19,998	19,998	19,338	19,599	0	399	0	399	0	19,998	0	0	0	757	06/25/2035	4FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		09/01/2012	Paydown		3,155,803	3,155,803	3,205,083	3,184,631	0	(28,829)	0	(28,829)	0	3,155,803	0	0	0	149,736	09/15/2040	1FM
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		09/01/2012	Paydown		18,613	18,613	18,223	18,397	0	216	0	216	0	18,613	0	0	0	768	01/25/2036	4FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2012	Paydown		107,474	107,474	108,544	108,476	0	(1,002)	0	(1,002)	0	107,474	0	0	0	2,513	01/10/2021	1FM
23336T-AA-1	DTAOT 2012-2A A 0.910% 11/16/15		09/15/2012	Paydown		550,962	550,962	550,953	0	0	9	0	9	0	550,962	0	0	0	479	11/16/2015	1FE
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2012	Paydown		224,515	224,515	205,319	205,696	0	18,818	0	18,818	0	224,515	0	0	0	8,917	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 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)
25459H-BE-4	DIRECTV HLDS/FN 2.400% 03/15/17		09/12/2012	JEFFERIES & CO		7,184,870	7,000,000	6,974,617	0	0	1,771	0	1,771	0	6,976,387	0	208,483	208,483	86,800	03/15/2017	2FE
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 7.150% 09/28/12		09/28/2012	Redemption 100.0000		5,572	5,572	5,243	5,533	0	39	0	39	0	5,572	0	0	0	399	09/28/2012	2AM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		09/01/2012	Paydown		91,234	91,234	91,947	91,503	0	(269)	0	(269)	0	91,234	0	0	0	3,477	08/25/2035	3FM
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		08/01/2012	Paydown		37,243	37,243	37,534	37,353	0	(110)	0	(110)	0	37,243	0	0	0	1,250	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2012	Paydown		5,633	5,633	5,630	5,620	0	14	0	14	0	5,633	0	0	0	232	08/25/2035	4FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		08/01/2012	Paydown		9,596	9,596	9,590	9,573	0	23	0	23	0	9,596	0	0	0	320	08/25/2035	4FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		09/01/2012	Paydown		75,461	75,461	70,068	68,773	0	6,688	0	6,688	0	75,461	0	0	0	2,705	12/25/2036	4FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2012	Paydown		21,336	21,336	20,326	20,718	0	618	0	618	0	21,336	0	0	0	920	05/25/2037	2FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		08/01/2012	Paydown		38,798	38,798	36,961	37,675	0	1,124	0	1,124	0	38,798	0	0	0	1,381	05/25/2037	2FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2012	Paydown		65,880	65,880	65,911	65,748	0	131	0	131	0	65,880	0	0	0	2,584	02/25/2036	4FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2012	Paydown		108,918	108,918	103,677	105,964	0	2,954	0	2,954	0	108,918	0	0	0	3,811	09/25/2035	1FM
36828Q-DN-3	GECMC 2004-C1 A3 4.596% 11/10/38		09/01/2012	Paydown		48,789	48,789	47,722	48,482	0	307	0	307	0	48,789	0	0	0	1,492	11/10/2038	1FM
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		08/01/2012	Paydown		6,664,579	6,664,579	6,702,328	6,683,621	0	(19,042)	0	(19,042)	0	6,664,579	0	0	0	201,956	08/10/2042	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2012	Paydown		170,580	170,580	152,206	160,443	0	17,156	7,018	10,138	0	170,580	0	0	0	7,439	02/25/2036	3FM
466247-JU-8	JPMMT 2004-2 4A4 5.500% 11/25/34		09/01/2012	Paydown		62,496	62,496	62,730	62,529	0	(34)	0	(34)	0	62,496	0	0	0	2,399	11/25/2034	3FM
46625Y-XQ-1	JPMCC 2005-LDP5 ASB 5.351% 12/15/44		09/01/2012	Paydown		103,549	103,549	106,914	105,513	0	(1,964)	0	(1,964)	0	103,549	0	0	0	3,628	12/15/2044	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2012	Paydown		76,278	76,278	70,283	66,967	0	9,310	0	9,310	0	76,278	0	0	0	3,065	07/25/2036	4FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2012	Paydown		42,039	42,039	31,343	31,326	0	10,714	0	10,714	0	42,039	0	0	0	1,654	07/25/2036	1FM
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		09/01/2012	Paydown		61,270	99,993	82,511	93,452	0	(21,241)	10,941	(32,182)	0	61,270	0	0	0	3,917	01/25/2037	4FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2012	Paydown		3	21,862	16,979	7,075	10,449	(16,976)	545	(7,072)	0	3	0	0	0	831	11/25/2036	5FM
60467M-AB-7	MIRANT CORP 9.125% 06/30/17		07/01/2012	Various		477,565	477,565	487,350	482,011	0	(4,445)	0	(4,445)	0	477,565	0	0	0	21,789	06/30/2016	5AM
617451-AE-9	MSC 2005-IQ10 AAB 5.178% 09/15/42		09/01/2012	Paydown		1,842,235	1,842,235	1,892,896	1,864,271	0	(22,036)	0	(22,036)	0	1,842,235	0	0	0	62,380	09/15/2042	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		08/01/2012	Paydown		31,499	31,499	26,937	25,767	0	5,732	0	5,732	0	31,499	0	0	0	1,000	10/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		09/01/2012	Paydown		260,934	260,934	204,997	204,915	0	56,019	0	56,019	0	260,934	0	0	0	8,935	12/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		08/01/2012	Paydown		37,010	37,010	29,076	29,064	0	7,945	0	7,945	0	37,010	0	0	0	1,222	12/25/2036	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2012	Paydown		13,224	13,224	10,993	10,990	0	2,233	0	2,233	0	13,224	0	0	0	539	01/25/2047	3FM
61757R-AC-1	MORGAN STANLEY C2007 HQ13 5.649% 12/15/44		07/17/2012	WELLS FARGO		10,681,355	10,468,709	10,700,984	10,683,103	0	(17,652)	0	(17,652)	0	10,665,450	0	15,905	15,905	376,182	12/15/2044	1FM
61757R-AC-1	MORGAN STANLEY C2007 HQ13 5.649% 12/15/44		07/01/2012	Paydown		2,256,291	2,256,291	2,306,352	2,302,498	0	(46,208)	0	(46,208)	0	2,256,291	0	0	0	74,350	12/15/2044	1FM
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		08/06/2012	Maturity		400,000	400,000	413,224	0	0	(13,224)	0	(13,224)	0	400,000	0	0	0	23,417	08/06/2012	1FE
655356-JK-0	NASC 1998-D6 A2 7.053% 03/15/30		07/25/2012	JEFFERIES & CO		6,621,851	6,526,000	7,092,691	6,604,466	0	(48,979)	0	(48,979)	0	6,555,487	0	66,364	66,364	298,448	03/15/2030	1FM
655356-JM-6	NASC 1998-D6 A4 7.633% 03/15/30		07/31/2012	JEFFERIES & CO		4,882,125	4,700,000	4,912,969	0	0	(56,889)	0	(56,889)	0	4,856,079	0	26,046	26,046	113,576	03/15/2030	1FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2012	Paydown		227,084	227,084	188,840	184,027	0	43,057	0	43,057	0	227,084	0	0	0	8,666	03/25/2047	1FM
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		09/01/2012	Maturity		1,500,000	1,500,000	1,503,075	0	0	(3,075)	0	(3,075)	0	1,500,000	0	0	0	31,875	09/01/2012	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		09/01/2012	Paydown		5,195	9,952	8,345	8,330	0	(3,130)	5	(3,135)	0	5,195	0	0	0	378	06/01/2036	4FM
75952A-AF-4	RELIANT ENERGY INC 9.237% 07/02/17		07/02/2012	Redemption 100.0000		507,150	507,150	514,366	510,125	0	(2,975)	0	(2,975)	0	507,150	0	0	0	46,845	07/02/2017	5AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/25/2012	Paydown		3,218	3,218	2,508	2,548	0	682	12	670	0	3,218	0	0	0	124	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/25/2012	Paydown		17,827	17,827	14,291	13,978	0	3,956	106	3,850	0	17,827	0	0	0	678	04/25/2037	4FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2012	Paydown		559,995	559,995	506,941	506,877	0	53,118	0	53,118	0	559,995	0	0	0	21,578	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2012	Paydown		60,483	82,387	67,891	73,888	0	(7,408)	5,997	(13,405)	0	60,483	0	0	0	2,914	03/25/2036	4FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2012	Paydown		32,866	301,141	209,087	220,868	0	(174,640)	13,361	(188,001)	0	32,866	0	0	0	12,300	09/25/2036	4FM
863579-AM-0	SARM SER 2004-12 CL 1A2 2.708% 09/25/34		09/01/2012	Paydown		8,764	8,764	7,740	7,900	0	864	0	864	0	8,764	0	0	0	163	09/25/2034	1FM
863579-CB-2	SARM SER 2004-14 CL 1A 2.702% 10/25/34		09/01/2012	Paydown		21,333	21,333	18,221	18,671	0	2,662	0	2,662	0	21,333	0	0	0	349	10/25/2034	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.010% 09/25/33		09/01/2012	Paydown		164,128	164,128	164,077	164,378	0	(250)	0	(250)	0	164,128	0	0	0	7,382	09/25/2033	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2012	Paydown		8,938	8,938	8,552	8,874	0	378	315	63	0	8,938	0	0	0	368	10/25/2035	4FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		08/01/2012	Paydown		17,677	17,677	16,914	17,551	0	749	622	127	0	17,677	0	0	0	620	10/25/2035	4FM
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		09/01/2012	Paydown		3	198,551	12,890	8,745	7,561	(18,419)	(2,116)	(8,742)	0	3	0	0	0	7,019	11/25/2036	1FM
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/17/2012	CREDIT SUISSE FIRST BOSTON		1,994,360	2,000,000	1,957,180	0	0	69	0	69	0	1,957,249	0	37,111	37,111	18,667	07/01/2042	1FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		07/15/2012	Maturity		1,500,000	1,500,000	1,538,235	0	0	(38,235)	0	(38,235)	0	1,500,000	0	0	0	51,563	07/15/2012	2FE
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		09/01/2012	Paydown		65,977	65,977	65,451	65,559	0	418	0	418	0	65,977	0	0	0	2,449	08/25/2035	4FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		08/01/2012	Paydown		27,355	27,355	27,137	27,182	0	173	0	173	0	27,355	0	0	0	947	08/25/2035	4FM
939355-AE-3	WMALT 2007-OA3 5A 2.366% 04/25/47		09/01/2012	Paydown		307,305	307,305	129,008	129,761	0	177,544	0	177,544	0	307,305	0	0	0	4,656	04/25/2047	1FM
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	07/15/2012	Maturity		1,055,000	1,055,000	1,085,595	0	0	(30,595)	0	(30,595)	0	1,055,000	0	0	0	38,244	07/15/2012	2FE
20272B-AC-8	COMMONWEALTH BANK AUSTRALIA 2.500% 12/10/12	F	09/14/2012	BARCLAYS		12,059,760	12,000,000	11,956,920	11,987,923	0	8,697	0	8,697	0	11,996,620	0	63,140	63,140	232,500	12/10/2012	1FE
29268B-AE-1	ENEL FINANCE 5.125% 10/07/19	F	09/13/2012	BANK of AMERICA SEC		2,076,360	2,000,000	1,991,200	1,992,632	0	650	0	650	0	1,993,282	0	83,078	83,078	97,090	10/07/2019	2FE

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)
9021EQ-AD-6	TYCO INTERNATIONAL GROUP 6.875% 01/15/21	F	07/12/2012	TENDER OFFER		2,713,380	2,000,000	1,886,417	1,895,480	0	15,632	0	15,632	0	1,911,111	0	802,269	802,269	136,354	01/15/2021	1FE
947076-AB-1	WEATHERFORD INTL INC 5.500% 02/15/16	F	07/25/2012	FTN FINANCIAL SECURITIES		1,098,930	1,000,000	995,750	997,891	0	301	0	301	0	998,192	0	100,738	100,738	52,708	02/15/2016	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						90,532,914	90,776,106	90,284,573	66,881,403	18,010	(138,056)	(13,347)	(106,699)	0	89,622,793	0	910,121	910,121	2,982,090	XXX	XXX
05530A-AA-3	BB&T CAPITAL TRUST II 6.750% 06/07/36		07/18/2012	Call 100.0000		1,000,000	1,000,000	1,063,670	1,020,363		(5,376)		(5,376)		1,014,987		(14,987)	(14,987)	41,438	06/07/2036	3AM
073294-AA-8	BB&T CAPITAL TRUST IV 6.820% 06/12/57		07/20/2012	Call 100.0000		2,000,000	2,000,000	2,002,280	2,002,047	0	(100)	0	(100)	0	2,001,947	0	(1,947)	(1,947)	82,598	06/12/2057	3AM
4899999. Subtotal - Bonds - Hybrid Securities						3,000,000	3,000,000	3,065,950	3,022,410	0	(5,476)	0	(5,476)	0	3,016,934	0	(16,934)	(16,934)	124,036	XXX	XXX
34919#-AE-6	FT WASHINGTON INVESTMENT ADVIS 1.970% 10/15/12		08/10/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	17,594	10/15/2012	5*
98233#-AC-3	WRIGHT EXECUTIVE HOTEL 8.500% 11/02/14		08/22/2012	PRIVATE PLACEMENT		244,417	244,417	244,417	244,417	0	0	0	0	0	244,417	0	0	0	12,988	11/02/2014	5*
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,244,417	2,244,417	2,244,417	244,417	0	0	0	0	0	2,244,417	0	0	0	30,582	XXX	XXX
8399997. Total - Bonds - Part 4						243,507,409	241,166,579	243,484,588	105,528,651	18,010	(479,157)	(13,347)	(447,800)	0	242,395,967	0	1,111,442	1,111,442	4,313,538	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						243,507,409	241,166,579	243,484,588	105,528,651	18,010	(479,157)	(13,347)	(447,800)	0	242,395,967	0	1,111,442	1,111,442	4,313,538	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
002824-10-0	ABBOTT LABS		07/31/2012	BLOOMBERG TRADEBOOK	71.000	4,733		3,641	3,992	(351)	0	0	(351)	0	3,641	0	1,092	1,092	107		L
126650-10-0	CVS CORP		07/19/2012	Various	171,977.000	7,985,831		5,463,826	7,013,222	(1,549,396)	0	0	(1,549,396)	0	5,463,826	0	2,522,005	2,522,005	76,933		L
217202-10-0	COPANO ENERGY LLC		07/13/2012	WACHOVIA	5,000.000	146,187		142,002	171,000	(28,998)	0	0	(28,998)	0	142,002	0	4,185	4,185	5,750		U
226372-10-0	CRESTWOOD MIDSTREAM PARTNERS LP		07/31/2012	Various	20,558.000	536,110		593,344	652,511	(59,167)	0	0	(59,167)	0	593,344	0	(57,234)	(57,234)	22,852		L
264147-10-9	DUCOMMUN INC		08/08/2012	Various	34,287.000	432,601		440,074	437,159	2,914	0	0	2,914	0	440,074	0	(7,472)	(7,472)	0		L
283702-10-8	EL PASO PIPELINE PARTNERS LP		09/07/2012	Various	38,000.000	1,346,911		1,196,844	1,142,460	(124,877)	0	0	(124,877)	0	1,196,844	0	150,067	150,067	44,880		L
31620R-10-5	FIDELITY NATIONAL TITLE		09/19/2012	Various	949,801.000	18,708,919		12,826,757	15,130,330	(2,303,573)	0	0	(2,303,573)	0	12,826,757	0	5,882,163	5,882,163	356,971		L
42809H-10-7	HESS CORP		07/26/2012	BNY CONVERG-SOFT	7,153.000	333,322		354,857	406,290	(51,433)	0	0	(51,433)	0	354,857	0	(21,535)	(21,535)	2,146		L
45765U-10-3	INSIGHT ENTERPRISES INC		09/14/2012	Various	134,000.000	2,566,784		2,080,514	2,048,860	31,654	0	0	31,654	0	2,080,514	0	486,271	486,271	0		L
460335-20-1	INTL SPEEDWAY CORP-CL A		09/17/2012	Various	76,800.000	2,157,750		2,040,413	1,946,880	93,533	0	0	93,533	0	2,040,413	0	117,337	117,337	15,360		L
478160-10-4	JOHNSON & JOHNSON		07/31/2012	BLOOMBERG TRADEBOOK	31.000	2,147		1,871	2,033	(162)	0	0	(162)	0	1,871	0	276	276	37		L
478160-10-4	JOHNSON & JOHNSON		07/20/2012	Various	454,100.000	29,910,897		25,820,251	29,779,878	(3,959,627)	0	0	(3,959,627)	0	25,820,251	0	4,090,646	4,090,646	535,838		L
49456B-10-1	KINDER MORGAN INC		08/16/2012	CITIGROUP GLOBAL-EQ	10,000.000	344,233		340,576	0	0	0	0	0	0	340,576	0	3,657	3,657	3,500		L
594918-10-4	MICROSOFT CORP		07/31/2012	BLOOMBERG TRADEBOOK	83.000	2,457		2,087	2,155	(68)	0	0	(68)	0	2,087	0	371	371	33		L
708160-10-6	J C PENNEY		08/14/2012	BNY CONVERG-SOFT	42,900.000	985,447		1,123,701	0	0	0	0	0	0	1,123,701	0	(138,255)	(138,255)	0		L
75885Y-10-7	REGENCY ENERGY PARTNERS LP		09/06/2012	Various	15,000.000	345,808		280,033	372,900	(92,867)	0	0	(92,867)	0	280,033	0	65,775	65,775	18,400		L
84756N-10-9	SPECTRA ENERGY PARTNERS LP		09/07/2012	Various	58,000.000	1,850,686		1,459,492	1,853,680	(394,188)	0	0	(394,188)	0	1,459,492	0	391,194	391,194	78,670		L
84760C-10-7	SPECTRANETICS CORP		08/27/2012	Various	1.000	111,938		0	0	0	0	0	0	0	0	0	111,938	111,938	0		L
902973-30-4	U S BANCORP		09/21/2012	Various	1,450,000.000	49,493,142		3,181,273	39,222,500	(36,041,227)	0	0	(36,041,227)	0	3,181,273	0	46,311,869	46,311,869	746,750		L
292505-10-4	ENCANA CORP	A	08/20/2012	Various	450,092.000	8,934,660		12,800,107	8,025,147	4,774,960	0	0	4,774,960	0	12,800,107	0	(3,865,447)	(3,865,447)	181,255		L
292505-10-4	ENCANA CORP	A	08/17/2012	BARCLAYS	304,500.000	6,765,838		7,625,440	5,957,443	1,667,998	0	0	1,667,998	0	7,625,440	0	(859,602)	(859,602)	121,800		L
151290-88-9	CEMEX SAB-SPONS ADR	F	08/14/2012	Various	1.000	0		5	5	3	0	3	0	0	5	0	(5)	(5)	0		L
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	09/24/2012	BLOOMBERG TRADEBOOK	71.000	1,016		1,205	1,220	(16)	0	0	(16)	0	1,205	0	(189)	(189)	66		L
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	09/21/2012	BARCLAYS	150,000.000	1,723,461		3,172,385	2,578,500	593,885	0	0	593,885	0	3,172,385	0	(1,448,923)	(1,448,923)	139,684		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						134,690,878	XXX	80,950,698	116,748,165	(37,441,003)	0	3	(37,441,006)	0	80,950,698	0	53,740,184	53,740,184	2,351,032	XXX	XXX
34919@-10-7	FT. WASHINGTON SAVINGS COMPANY		07/25/2012	Return of Capital	0.000	14,501,827		13,737,944	14,379,016	122,811	0	0	122,811	0	14,501,827	0	0	0	763,627		A
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						14,501,827	XXX	13,737,944	14,379,016	122,811	0	0	122,811	0	14,501,827	0	0	0	763,627	XXX	XXX
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		09/27/2012	TOUCHSTONE SECURITIES	1,826,267.000	1,826,267		1,826,267	559,048	0	0	0	0	0	1,826,267	0	0	0	1,076		L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		08/24/2012	TOUCHSTONE SECURITIES	31,739.000	287,237		287,240	275,179	12,061	0	0	12,061	0	287,240	0	(3)	(3)	10,779		L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		07/11/2012	TOUCHSTONE SECURITIES	5,454.000	117,989		138,195	104,437	33,758	0	0	33,758	0	138,195	0	(20,206)	(20,206)	7,057		L
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		07/05/2012	TOUCHSTONE SECURITIES	17,557.000	492,831		445,038	444,900	138	0	0	138	0	445,038	0	47,794	47,794	0		L
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		07/05/2012	TOUCHSTONE SECURITIES	19,626.000	236,488		248,642	0	0	0	0	0	0	248,642	0	(12,153)	(12,153)	1,180		L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		07/05/2012	TOUCHSTONE SECURITIES	9,570.000	118,864		124,508	0	0	0	0	0	0	124,508	0	(5,644)	(5,644)	429		L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		07/11/2012	TOUCHSTONE SECURITIES	18.000	203		236	195	41	0	0	41	0	236	0	(33)	(33)	2		L
89155T-74-8	TOUCHSTONE EMERGING MARKETS II CLASS I		09/14/2012	TOUCHSTONE SECURITIES	552,698.000	5,097,752		5,208,455	1,175,699	237,925	0	0	237,925	0	5,208,455	0	(110,703)	(110,703)	46,005		L
89155T-75-5	TOUCHSTONE EMERGING MARKETS II CLASS Y		09/14/2012	TOUCHSTONE SECURITIES	41.000	373		370	0	0	0	0	0	0	370	0	3	3	3		L
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		08/24/2012	TOUCHSTONE SECURITIES	63,020.000	703,191		817,655	634,610	183,045	0	0	183,045	0	817,655	0	(114,464)	(114,464)	16,324		L
9299999. Subtotal - Common Stocks - Mutual Funds						8,881,195	XXX	9,096,606	3,194,068	466,968	0	0	466,968	0	9,096,606	0	(215,409)	(215,409)	82,855	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)
9799997. Total - Common Stocks - Part 4						158,073,900	XXX	103,785,248	134,321,249	(36,851,224)	0	3	(36,851,227)	0	104,549,131	0	53,524,775	53,524,775	3,197,514	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						158,073,900	XXX	103,785,248	134,321,249	(36,851,224)	0	3	(36,851,227)	0	104,549,131	0	53,524,775	53,524,775	3,197,514	XXX	XXX
9899999. Total - Preferred and Common Stocks						158,073,900	XXX	103,785,248	134,321,249	(36,851,224)	0	3	(36,851,227)	0	104,549,131	0	53,524,775	53,524,775	3,197,514	XXX	XXX
9999999 - Totals						401,581,309	XXX	347,269,836	239,849,900	(36,833,214)	(479,157)	(13,344)	(37,299,027)	0	346,945,098	0	54,636,217	54,636,217	7,511,052	XXX	XXX

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

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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence 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
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US CBOE	07/09/2012	10/20/2012	(220)		95.000		(18,563)		(7,920)		(7,920)	10,643						
ADM US 10/20/12 (COVERED CALL)	AUTOMATIC DATA PROCESSING INC 053015103	N/A		US CBOE	09/05/2012	10/20/2012	(1,900)		26.000		(218,495)		(273,600)		(273,600)	(55,105)						
ADOBE SYSTEMS (COVERED CALL)	ADOBE SYSTEMS INC 00724F101	N/A		US CBOE	09/24/2012	11/17/2012	(1,306)		34.000		(143,200)		(87,502)		(87,502)	55,698						
APPLE INC (COVERED CALL)	APPLE INC 037833100	N/A		US CBOE	07/25/2012	10/20/2012	(178)		580.000		(451,932)		(1,596,660)		(1,596,660)	(1,144,728)						
BOEING CO (COVERED CALL)	BOEING CO 097023105	N/A		US CBOE	08/15/2012	11/17/2012	(650)		77.500		(75,762)		(14,300)		(14,300)	61,462						
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US CBOE	09/10/2012	10/20/2012	(3,210)		35.000		(729,103)		(577,800)		(577,800)	151,303						
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US CBOE	08/30/2012	10/20/2012	(580)		85.000		(202,415)		(149,640)		(149,640)	52,775						
CSX CORP (COVERED CALL)	CSX CORP 126408103	N/A		US CBOE	08/15/2012	11/17/2012	(1,600)		22.500		(212,795)		(30,400)		(30,400)	182,395						
EMERSON ELECTRIC(COVERED CALL)	EMERSON EL CO 291011104	N/A		US CBOE	09/05/2012	10/20/2012	(1,000)		49.000		(176,996)		(55,000)		(55,000)	121,996						
FIDELITY NATNAL (COVERED CALL)	FIDELITY NATIONAL TITLE 31620R105	N/A		US CBOE	09/10/2012	10/20/2012	(2,388)		20.000		(98,503)		(343,872)		(343,872)	(245,369)						
GOOGLE INC-CL A (COV CALL)	GOOGLE INC-CL A 38259P508	N/A		US CBOE	09/13/2012	11/17/2012	(78)		685.000		(272,188)		(627,900)		(627,900)	(355,712)						
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US CBOE	08/31/2012	10/20/2012	(900)		34.000		(99,025)		(87,300)		(87,300)	11,725						
HEWLETT-PACKARD (COVERED CALL)	HEWLETT PACKARD 428236103	N/A		US CBOE	08/23/2012	11/17/2012	(1,200)		19.000		(70,798)		(22,800)		(22,800)	47,998						
HEWLETT-PACKARD (COVERED CALL)	HEWLETT PACKARD 428236103	N/A		US CBOE	09/11/2012	11/17/2012	(800)		19.000		(39,399)		(15,200)		(15,200)	24,199						
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	09/19/2012	11/17/2012	(1,925)		24.000		(89,029)		(48,125)		(48,125)	40,904						
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	09/19/2012	12/22/2012	(1,092)		24.000		(65,519)		(45,864)		(45,864)	19,655						
JOHNSON CONTROL (COVERED CALL)	JOHNSON CONTROLS 478366107	N/A		US CBOE	09/06/2012	10/20/2012	(2,000)		25.000		(553,987)		(490,000)		(490,000)	63,987						
JPMORGAN CHASE (COVERED CALL)	JP MORGAN CHASE & CO 46625H100	N/A		US CBOE	08/16/2012	11/17/2012	(1,239)		37.000		(244,432)		(443,562)		(443,562)	(199,130)						
KIMBERLY CLARK (COVERED CALL)	KIMBERLY CLARK 494368103	N/A		US CBOE	05/16/2012	10/20/2012	(620)		85.000		(33,802)		(86,800)		(86,800)	(52,998)						
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A		US CBOE	08/30/2012	10/20/2012	(880)		28.000		(104,718)		(220,000)		(220,000)	(115,282)						
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A		US CBOE	09/10/2012	10/20/2012	(1,660)		31.000		(35,274)		(58,100)		(58,100)	(22,826)						
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A		US CBOE	08/30/2012	10/20/2012	(1,230)		40.000		(153,746)		(375,150)		(375,150)	(221,404)						
NATIONAL OILWEL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A		US CBOE	08/30/2012	10/20/2012	(600)		75.000		(248,688)		(324,000)		(324,000)	(75,312)						

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)
NORFOLK SOUTHERN(COVERED CALL)	NORFOLK SOUTHERN CORP 655844108	N/A		US CBOE	09/24/2012	12/22/2012	(665)		67.500		(126,487)		(67,165)		(67,165)	59,322						
UNITED TECH CORP(COVERED CALL)	UNITED TECHNOLOGIES 913017109	N/A		US CBOE	09/05/2012	10/20/2012	(650)		75.000		(280,794)		(237,250)		(237,250)	43,544						
WALGREENS CO (COVERED CALL)	WALGREEN CO 931422109	N/A		US CBOE	09/25/2012	11/17/2012	(986)		37.000		(73,061)		(65,076)		(65,076)	7,985						
WELLPOINT INC (COVERED CALL)	WELL POINT HEALTH NETWORKS 94973V107	N/A		US CBOE	08/20/2012	10/20/2012	(1,500)		57.500		(300,083)		(199,500)		(199,500)	100,583						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(5,118,794)	0	(6,550,486)	XXX	(6,550,486)	(1,431,692)	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(5,118,794)	0	(6,550,486)	XXX	(6,550,486)	(1,431,692)	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										0	(5,118,794)	0	(6,550,486)	XXX	(6,550,486)	(1,431,692)	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										0	(5,118,794)	0	(6,550,486)	XXX	(6,550,486)	(1,431,692)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	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	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	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	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(5,118,794)	0	(6,550,486)	XXX	(6,550,486)	(1,431,692)	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(5,118,794)	0	(6,550,486)	XXX	(6,550,486)	(1,431,692)	0	0	0	0	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 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value 5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	Fair Value 8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	11 Potential Exposure	12 Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		(6,550,486)	0		(6,550,486)	0		
0899999 - Totals			0	0	(6,550,486)	0	0	(6,550,486)	0	0	0

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
313380-L3-9	FHLB 1.30 FHOR 12-17 2987			28,192	27,662	10/01/2012
3135G0-ET-6	FNMA 0.90 FNSM A 12-14			31,200	30,696	10/01/2012
3135G0-LX-9	FNMA 0.70 FNSM C 12-15			31,056	30,501	10/01/2012
3136FP-AB-3	FNMA 2.00 FNNT J 11-15			15,498	15,227	10/01/2012
31398A-5W-8	FNMA 0.75 FNSM A 12/13			22,043	21,655	10/01/2012
912795-Z6-1	USTR BILL 03/28/13			3,111	3,050	10/01/2012
912810-DY-1	8 3/4 BOND 17			2,967	2,977	10/01/2012
912810-EF-1	8 3/4 BOND 20			35	35	10/01/2012
912810-EW-4	6 BOND 26			1,625	1,601	10/01/2012
912810-FB-9	USTR 6 1/8 BOND 27			14,380	14,310	10/01/2012
912810-FE-3	USTR 5 1/2 BOND 28			10,663	10,502	10/01/2012
912810-FF-0	5 1/4 BOND 28			4,456	4,429	10/01/2012
912810-FP-8	5 3/8 BOND 31			4,402	4,335	10/01/2012
912810-FT-0	4 1/2 BOND 36			2,705	2,663	10/01/2012
912810-PT-9	4 3/4 BOND 37			4,100	4,037	10/01/2012
912810-PU-6	5 BOND 37			88	87	10/01/2012
912810-PV-4	1 3/4 TRIB 28			4,739,457	4,655,109	10/01/2012
912810-PX-0	4 1/2 BOND 38			3,081	3,058	10/01/2012
912810-PZ-5	2 1/2 TRIB 29			3,681,054	3,621,669	10/01/2012
912810-QA-9	3 1/2 BOND 39			2,211	2,176	10/01/2012
912810-QD-3	4 3/8 BOND 39			2,673	2,653	10/01/2012
912810-QP-6	USTR 2 1/8 TRIB 41			4,292	4,215	10/01/2012
912810-QS-0	3 3/4 BOND 41			4,429	4,358	10/01/2012
912810-QT-8	USTR 3 1/8 BOND 41			2,939	2,913	10/01/2012
912828-BA-7	3 5/8 NOTE B 13			3,937	3,911	10/01/2012
912828-CA-6	4 NOTE B 14			3,890	3,831	10/01/2012
912828-CP-3	2 TRIN D 14			72,136	70,992	10/01/2012
912828-DV-9	4 1/8 NOTE C 15			3,863	3,840	10/01/2012
912828-EA-4	1 7/8 TRIN D 15			1,518,425	1,493,823	10/01/2012
912828-ET-3	2 TRIN A 16			2,981,570	2,933,737	10/01/2012
912828-FL-9	2 1/2 TRIN D 16			1,318,671	1,298,489	10/01/2012
912828-GH-7	4 5/8 NOTE B 17			3,046	3,000	10/01/2012
912828-GS-3	4 1/2 NOTE C 17			4,246	4,222	10/01/2012
912828-GX-2	2 5/8 TRIN D 17			1,795,335	1,767,927	10/01/2012
912828-HA-1	4 3/4 NOTE E 17			443	437	10/01/2012
912828-HN-3	1 5/8 TRIN A 18			1,562,114	1,535,819	10/01/2012
912828-HR-4	3 1/2 NOTE B 18			2,672	2,629	10/01/2012
912828-JK-7	3 1/8 NOTE P 13			3,798	3,732	10/01/2012
912828-JW-1	1 1/2 NOTE T 13			3,006	2,958	10/01/2012
912828-JZ-4	1 3/4 NOTE G 14			4,203	4,132	10/01/2012
912828-KD-1	2 3/4 NOTE B 19			254	250	10/01/2012
912828-KN-9	USTR 1 7/8 NOTE L 14			4,216	4,165	10/01/2012
912828-KT-6	2 3/8 NOTE H 16			3,951	3,916	10/01/2012
912828-KV-1	2 1/4 NOTE M 14			4,032	3,982	10/01/2012
912828-KW-9	3 1/4 NOTE K 16			1,721	1,704	10/01/2012
912828-LA-6	USTR 1 7/8 TRIN D 19			2,215	2,178	10/01/2012
912828-LC-2	2 5/8 NOTE P 14			3,627	3,571	10/01/2012
912828-LP-3	3 NOTE P 16			2,034	2,021	10/01/2012
912828-LY-4	3 3/8 NOTE F 19			3,431	3,400	10/01/2012
912828-MD-9	3 1/4 NOTE S 16			577	570	10/01/2012
912828-ME-7	2 5/8 NOTE U 14			3,894	3,841	10/01/2012
912828-MF-4	1 3/8 TRIN A 20			986,611	969,531	10/01/2012
912828-MP-2	3 5/8 NOTE B 20			174	172	10/01/2012
912828-MW-7	USTR 2 1/2 NOTE J 15			17,002	16,864	10/01/2012
912828-NC-0	1 3/8 NOTE Y 13			298	294	10/01/2012
912828-NH-9	1 1/8 NOTE Z 13			2,234	2,197	10/01/2012
912828-NM-8	1 1/4 TRIN D 20			2,380,722	2,339,013	10/01/2012
912828-NP-1	1 3/4 NOTE P 15			615	605	10/01/2012
912828-NV-8	1 1/4 NOTE Q 15			152	149	10/01/2012
912828-NW-6	1 7/8 NOTE P 17			3,218	3,159	10/01/2012
912828-NZ-9	1 1/4 NOTE R 15			3,798	3,746	10/01/2012
912828-PE-4	USTR 1 1/4 NOTE S 15			4,338	4,274	10/01/2012
912828-PF-1	1 7/8 NOTE R 17			2,550	2,518	10/01/2012
912828-PT-1	2 5/8 NOTE G 18			700	689	10/01/2012
912828-PZ-7	1 1/4 NOTE X 14			751	736	10/01/2012
912828-QE-3	0 5/8 NOTE AK 13			3,708	3,645	10/01/2012
912828-QH-6	USTR 1 1/4 NOTE W 14			6,704	6,582	10/01/2012
912828-QN-3	3 1/8 NOTE C 21			2,029	2,010	10/01/2012
912828-RD-4	USTR 0 1/8 NOTE AP 13			42,416	41,589	10/01/2012
912828-RG-7	USTR 0 1/4 NOTE AD 14			4,377	4,291	10/01/2012
912828-RN-2	0 1/4 NOTE AR 13			1,354	1,329	10/01/2012
912828-RT-9	1 3/8 NOTE S 18			3,812	3,753	10/01/2012
912828-RW-2	0 1/8 NOTE AT 13			2,955	2,898	10/01/2012
912828-SC-5	0 7/8 NOTE U 17			2,928	2,874	10/01/2012
912828-SM-3	USTR 1 NOTE W 17			10,414	10,259	10/01/2012
912828-TD-2	USTR 0 1/4 NOTE AB 15			34,292	33,637	10/01/2012
912828-TE-0	0 1/8 TRIN D 22			1,970,908	1,932,611	10/01/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				23,417,024	23,022,420	XXX
9999999 - Totals				23,417,024	23,022,420	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 2,909,771 Book/Adjusted Carrying Value $ 2,824,066
2. Average balance for the year to date Fair Value $ 14,619,852 Book/Adjusted Carrying Value $ 14,619,852
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 23,022,420 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
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 Sched		1	3,801,724	3,801,724	03/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				3,801,724	3,801,724	XXX
0599999. Total - U.S. Government Bonds				3,801,724	3,801,724	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	1,500,000	1,500,000	02/03/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,500,000	1,500,000	XXX
1099999. Total - All Other Government Bonds				1,500,000	1,500,000	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 MN15		1FE	800,000	800,000	11/15/2038
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	1,700,561	1,700,000	11/01/2012
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.65% Due 5/1/2034 MJSD3		2AM	500,000	500,000	05/01/2034
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	700,413	700,673	07/01/2013
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,700,974	3,700,673	XXX
3199999. Total - U.S. Special Revenues Bonds				3,700,974	3,700,673	XXX
06417E-6E-8	BNS CD Flt % Due 8/15/2013 Sched		1FE	300,000	300,000	08/15/2013
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN Adj % Due 6/1/2021 Sched		1FE	2,593,000	2,593,000	06/01/2021
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	2,001,534	2,000,000	02/06/2014
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	2,000,820	2,000,000	11/09/2012
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	2,100,000	2,100,000	01/24/2013
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				8,995,354	8,993,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				8,995,354	8,993,000	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				14,297,078	14,294,724	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				3,700,974	3,700,673	XXX
6599999. Total Bonds				17,998,052	17,995,397	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			3,118,699	3,112,921	01/22/2013
316175-40-5	FIDELITY INST MM FUND PRIME			61,113	61,113	
507686-NM-1	Lake Central REV 1% Due 12/28/2012 FA30			400,004	400,000	12/28/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MJSD7			1,800,000	1,800,000	12/07/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,379,816	5,374,034	XXX
00118T-K2-0	AGL CAPITAL CORP CP 0.4% Due 10/2/2012 At Mat			3,899,393	3,899,393	10/02/2012
00118T-KN-4	AGL CAPITAL CORP CP 0.46% Due 10/22/2012 At Mat			1,998,492	1,998,492	10/22/2012
03040L-K5-7	AMER WATER CAP CORP CP 0.38% Due 10/5/2012 At Mat			4,399,675	4,399,675	10/05/2012
03741N-K2-2	APACHE CORP CP 0.36% Due 10/2/2012 At Mat			3,101,876	3,101,876	10/02/2012
04956L-K9-9	ATMOS ENERGY CP 0.35% Due 10/9/2012 At Mat			4,299,498	4,299,498	10/09/2012
12665J-K1-6	CVS CORP CP 0.3% Due 10/1/2012 At Mat			4,499,888	4,499,888	10/01/2012
23719J-K9-2	DARDEN RESTAURANTS CP 0.35% Due 10/9/2012 At Mat			5,399,265	5,399,265	10/09/2012
2331A2-KV-2	DCP CP 0.47% Due 10/29/2012 At Mat			4,498,179	4,498,179	10/29/2012
2925A2-K1-7	ENBRIDGE CP 0.33% Due 10/1/2012 At Mat			4,999,863	4,999,863	10/01/2012
4581A2-K2-4	INTEGRYS ENERGY CORP CP 0.4% Due 10/2/2012 At Mat			5,999,067	5,999,067	10/02/2012
4851E0-KN-5	KANSAS CITY CP 0.44% Due 10/22/2012 At Mat			4,598,257	4,598,257	10/22/2012
49455A-K9-4	KINDER MORGAN CP 0.44% Due 10/9/2012 At Mat			3,099,545	3,099,545	10/09/2012
66439T-KB-3	NEAST CP 0.41% Due 10/11/2012 At Mat			1,329,788	1,329,788	10/11/2012
68267T-KB-6	ONEOK CP 0.4% Due 10/11/2012 At Mat			1,099,756	1,099,756	10/11/2012
73768A-K1-3	POTOMAC CP 0.38% Due 10/1/2012 At Mat			4,599,466	4,599,466	10/01/2012
84755L-K4-5	SPECTRA ENERGY CP 0.35% Due 10/4/2012 At Mat			2,999,796	2,999,796	10/04/2012
92240E-K4-7	VECTREN UTILITY CP 0.4% Due 10/4/2012 At Mat			6,599,487	6,599,487	10/04/2012
94707L-KR-2	WEATHERFORD CP 0 1/2% Due 10/25/2012 At Mat			4,498,313	4,498,313	10/25/2012
98419X-K9-6	XSTARA CP 0.46% Due 10/9/2012 At Mat			5,199,003	5,199,003	10/09/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				77,118,605	77,118,605	XXX
9999999 - Totals				100,496,474	100,488,037	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (22,404,892) Book/Adjusted Carrying Value $ (22,414,681)
2. Average balance for the year to date Fair Value $ 64,225,794 Book/Adjusted Carrying Value $ 64,279,847
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 123,913,498 Book/Adjusted Carrying Value $ 123,510,457

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America	San Francisco, CA					(36,945,044)	(9,909,990)	(7,722,543)	XXX
Bank of New York Mellon	New York, NY					151,767	7,496,988	(9,960,309)	XXX
Fifth Third Bank	Cincinnati, OH					38,319,552	3,645,790	1,326,421	XXX
Huntington Bank								500,000	XXX
JP Morgan/Chase	New York, NY					6,396,325	6,427,722	6,422,019	XXX
M&I Bank	Milwaukee, WI					1,925,402	1,595,114	1,400,351	XXX
Northern Trust	Chicago, IL					975,975	1,013,493	1,013,494	XXX
PNC Bank	Cincinnati, OH					(2,986,689)	(33,819,626)	(33,286,702)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			(22,901)	(47,966)	64,233	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	7,814,387	(23,598,475)	(40,243,036)	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	7,814,387	(23,598,475)	(40,243,036)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	7,814,387	(23,598,475)	(40,243,036)	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		09/18/2012	0.400	10/02/2012	3,899,393	563	
AGL CAPITAL CORP CP		09/18/2012	0.430	10/16/2012	2,399,197	373	
AGL CAPITAL CORP CP		08/24/2012	0.460	10/22/2012	1,998,492	971	
AMER WATER CAP CORP CP		09/28/2012	0.380	10/05/2012	4,399,675	139	
APACHE CORP CP		09/28/2012	0.360	10/02/2012	3,101,876	93	
ATMOS ENERGY CP		09/27/2012	0.350	10/09/2012	4,299,498	167	
CVS CORP CP		09/28/2012	0.300	10/01/2012	4,499,888	113	
DCP CP		09/28/2012	0.470	10/29/2012	4,498,179	176	
DARDEN RESTAURANTS CP		09/25/2012	0.350	10/09/2012	7,898,925	461	
ENBRIDGE CP		09/28/2012	0.330	10/01/2012	4,999,863	138	
IDACORP CP CP		09/18/2012	0.400	10/16/2012	2,499,222	361	
INTEGRYS ENERGY CORP CP		09/18/2012	0.400	10/02/2012	5,999,067	867	
KANSAS CITY CP		09/21/2012	0.440	10/22/2012	4,598,257	562	
KINDER MORGAN CP		09/27/2012	0.440	10/09/2012	3,099,545	152	
NEAST CP		09/27/2012	0.410	10/11/2012	1,329,788	61	
ONEOK CP		09/21/2012	0.400	10/11/2012	1,099,756	122	
ONEOK CP		09/18/2012	0.420	10/16/2012	1,999,347	303	
POTOMAC CP		09/20/2012	0.380	10/01/2012	4,599,466	534	
SPECTRA ENERGY CP		09/27/2012	0.350	10/04/2012	2,999,796	117	
VECTREN UTILITY CP		09/27/2012	0.400	10/04/2012	8,599,331	382	
WEATHERFORD CP		09/24/2012	0.440	10/01/2012	1,399,880	120	
WEATHERFORD CP		09/28/2012	0.500	10/25/2012	4,498,313	188	
XSTARA CP		09/24/2012	0.460	10/09/2012	5,199,003	465	
XSTARA CP		09/18/2012	0.480	10/18/2012	1,999,200	347	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					91,914,957	7,775	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					91,914,957	7,775	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					91,914,957	7,775	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					91,914,957	7,775	0
8699999 - Total Cash Equivalents					91,914,957	7,775	0