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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 92622 Employer's ID Number 31-1000236

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

Country of Domicile United States of America

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

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	10,345,571,922	0	10,345,571,922	9,880,752,430
2. Stocks:				
2.1 Preferred stocks	2,121,638	0	2,121,638	2,121,638
2.2 Common stocks	197,505,956	34,431,190	163,074,766	144,345,889
3. Mortgage loans on real estate:				
3.1 First liens	776,281,987	0	776,281,987	753,520,285
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)	24,597,892	0	24,597,892	25,323,292
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 22,656,325), cash equivalents ($ 157,731,073) and short-term investments ($ 52,594,795)	232,982,193	0	232,982,193	160,638,726
6. Contract loans (including $ .... premium notes)	43,658,201	0	43,658,201	44,615,044
7. Derivatives	4,060,830	0	4,060,830	2,920,296
8. Other invested assets	130,640,588	0	130,640,588	128,269,119
9. Receivables for securities	13,957,160	0	13,957,160	4,924,891
10. Securities lending reinvested collateral assets	19,282,152	0	19,282,152	27,846,300
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,790,660,519	34,431,190	11,756,229,329	11,175,277,910
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	112,230,957	0	112,230,957	106,674,220
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,057,978	0	1,057,978	1,437,130
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,331,787		19,331,787	20,220,551
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	709,316	0	709,316	890,158
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
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	12,565,256	0	12,565,256	32,661,372
19. Guaranty funds receivable or on deposit	3,867,141	0	3,867,141	3,886,526
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ....) and other amounts receivable	256,257	45,420	210,837	87,153
25. Aggregate write-ins for other than invested assets	7,783,905	0	7,783,905	7,949,214
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,948,463,116	34,476,610	11,913,986,506	11,349,084,234
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	41,189,488	0	41,189,488	45,778,509
28. Total (Lines 26 and 27)	11,989,652,604	34,476,610	11,955,175,994	11,394,862,743
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. CSV of Corporate Owned Life Insurance	7,783,905	0	7,783,905	7,949,214
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,783,905	0	7,783,905	7,949,214

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,105,743,441 less $ included in Line 6.3 (including $ Modco Reserve)	9,105,743,441	8,977,598,745
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,189,141,790	908,196,551
4.	Contract claims:		
	4.1 Life	11,808,847	9,743,385
	4.2 Accident and health		
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	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 $ accident and health premiums	387,518	372,095
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	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 $ 0 assumed and $ 916,874 ceded	916,874	1,042,061
	9.4 Interest Maintenance Reserve	19,799,404	13,069,859
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,420,144 , accident and health $ and deposit-type contract funds $	1,420,144	1,147,913
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	5,747,270	5,813,006
13.	Transfers to Separate Accounts due or accrued (net) (including $ (193,536) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,450,310)	(2,797,984)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,561,513	5,267,444
15.1	Current federal and foreign income taxes, including $ (1,850,968) on realized capital gains (losses)	6,474,882	5,763,005
15.2	Net deferred tax liability		
16.	Unearned investment income	1,195,973	1,303,263
17.	Amounts withheld or retained by company as agent or trustee	1,993,562	759,294
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	7,654,248	8,002,067
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 16,005,355 and interest thereon $	16,005,355	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	127,614,069	91,872,305
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	27,344,738	10,891,462
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	34,714,317	391,266
	24.10 Payable for securities lending	292,393,890	311,858,679
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	6,459,306	11,930,295
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,860,926,831	10,362,224,711
27.	From Separate Accounts Statement	41,189,488	45,778,509
28.	Total liabilities (Lines 26 and 27)	10,902,116,319	10,408,003,220
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	761,308,064	761,308,064
34.	Aggregate write-ins for special surplus funds	0	12,565,787
35.	Unassigned funds (surplus)	289,251,611	210,485,672
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)	1,050,559,675	984,359,523
38.	Totals of Lines 29, 30 and 37	1,053,059,675	986,859,523
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,955,175,994	11,394,862,743
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to a state	269,091	508,214
2502.	Unfunded Commitment Low Income Housing Tax Credit	6,190,215	11,422,081
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,459,306	11,930,295
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)		12,565,787
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	12,565,787

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	597,632,987	680,418,396	887,766,631
2.	Considerations for supplementary contracts with life contingencies	1,245,922	2,461,942	3,183,959
3.	Net investment income	434,421,070	451,864,721	603,042,447
4.	Amortization of Interest Maintenance Reserve (IMR)	6,627,446	2,338,513	2,535,887
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,512	28,570	587,866
	8.2 Charges and fees for deposit-type contracts	2,965	3,627	4,641
	8.3 Aggregate write-ins for miscellaneous income	937,485	(182,558)	338,159
9.	Totals (Lines 1 to 8.3)	1,040,891,387	1,136,933,211	1,497,459,590
10.	Death benefits	69,683,426	66,449,672	87,181,330
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,119,120	1,185,569	1,828,606
12.	Annuity benefits	202,309,697	177,568,506	230,265,006
13.	Disability benefits and benefits under accident and health contracts	2,120,180	2,149,125	2,860,682
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	383,907,888	409,141,193	570,448,024
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	28,483,004	39,093,882	50,804,290
18.	Payments on supplementary contracts with life contingencies	2,472,947	2,477,801	3,321,522
19.	Increase in aggregate reserves for life and accident and health contracts	128,144,697	218,075,792	251,834,210
20.	Totals (Lines 10 to 19)	818,240,959	916,141,540	1,198,543,670
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	38,110,093	43,080,582	55,790,502
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	49,488,720	50,374,162	66,400,028
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,083,321	7,115,041	7,242,636
25.	Increase in loading on deferred and uncollected premiums	885,557	(127,079)	(477,132)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(8,137,409)	(7,423,512)	(8,957,587)
27.	Aggregate write-ins for deductions	11,273,034	9,821,897	13,011,026
28.	Totals (Lines 20 to 27)	917,944,275	1,018,982,631	1,331,553,143
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	122,947,112	117,950,580	165,906,447
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	122,947,112	117,950,580	165,906,447
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	38,490,974	35,802,532	41,944,329
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)	84,456,138	82,148,048	123,962,118
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (9,043,194) (excluding taxes of $ 7,192,226 transferred to the IMR)	(4,430,571)	(6,360,157)	(19,641,635)
35.	Net income (Line 33 plus Line 34)	80,025,567	75,787,891	104,320,483
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	986,859,523	1,032,333,432	1,032,333,432
37.	Net income (Line 35)	80,025,567	75,787,891	104,320,483
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 16,413,943	31,065,432	(13,825,363)	(13,069,195)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(3,682,172)	(4,503,290)	(7,798,495)
41.	Change in nonadmitted assets	(5,466,911)	1,525,235	(4,427,987)
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	(35,741,764)	(17,942,908)	(21,981,663)
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	(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	(2,268,477)	(2,517,052)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	66,200,152	38,773,088	(45,473,909)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,053,059,675	1,071,106,520	986,859,523
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	118,124	15,887	21,638
08.302.	Company Owned Life Insurance	819,361	(198,445)	316,521
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)	937,485	(182,558)	338,159
2701.	Benefits for employees and agents not included elsewhere	10,638,611	8,913,103	11,877,338
2702.	Securities lending interest expense	634,423	908,794	1,133,688
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	11,273,034	9,821,897	13,011,026
5301.	Change in Surplus from additional DTA (SSAP 10R)		(2,268,477)	(2,517,052)
5302.				
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	(2,268,477)	(2,517,052)

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	599,151,503	683,290,094	891,002,631
2.	Net investment income	443,191,264	445,510,874	607,963,983
3.	Miscellaneous income	1,129,271	48,084	64,488
4.	Total (Lines 1 to 3)	1,043,472,038	1,128,849,052	1,499,031,102
5.	Benefit and loss related payments	683,423,054	695,848,029	942,349,019
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,020,551)	(7,318,293)	(9,226,453)
7.	Commissions, expenses paid and aggregate write-ins for deductions	91,923,047	107,217,205	143,061,071
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 1,850,968 tax on capital gains (losses)	35,928,129	13,481,951	50,562,521
10.	Total (Lines 5 through 9)	803,253,679	809,228,892	1,126,746,158
11.	Net cash from operations (Line 4 minus Line 10)	240,218,359	319,620,160	372,284,944
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,658,776,661	1,996,397,018	2,536,601,903
	12.2 Stocks	6,873,144	22,769,069	39,470,465
	12.3 Mortgage loans	69,135,825	48,828,182	74,386,991
	12.4 Real estate	0	0	8,000,000
	12.5 Other invested assets	4,202,720	1,486,260	1,197,612
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	13,544	(5,260)	(5,090)
	12.7 Miscellaneous proceeds	33,854,930	17,155,740	624,969
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,772,856,824	2,086,631,009	2,660,276,850
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,113,875,112	1,976,613,417	2,430,171,212
	13.2 Stocks	5,033,174	27,570,863	43,941,519
	13.3 Mortgage loans	90,348,980	71,257,319	110,455,855
	13.4 Real estate	0	238,733	238,732
	13.5 Other invested assets	1,806,258	18,504,517	28,866,296
	13.6 Miscellaneous applications		63,495	14,259,455
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,211,063,524	2,094,248,344	2,627,933,069
14.	Net increase (or decrease) in contract loans and premium notes	(956,843)	(555,383)	(755,874)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(437,249,857)	(7,061,952)	33,099,655
	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	16,005,355	5,121,133	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	280,945,239	(316,817,652)	(364,671,071)
	16.5 Dividends to stockholders	0	25,000,000	125,000,000
	16.6 Other cash provided (applied)	(27,575,629)	(127,233,199)	(148,943,287)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	269,374,965	(463,929,718)	(638,614,358)
	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)	72,343,467	(151,371,510)	(233,229,759)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	160,638,726	393,868,485	393,868,485
	19.2 End of period (Line 18 plus Line 19.1)	232,982,193	242,496,975	160,638,726

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

20.0001.			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	154,904,474	134,361,492	181,778,519
3. Ordinary individual annuities	451,444,751	554,631,295	717,170,176
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	606,349,225	688,992,787	898,948,695
12. Deposit-type contracts	844,670,630	322,234,267	413,750,215
13. Total	1,451,019,855	1,011,227,054	1,312,698,910
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

   A. Accounting Practices

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

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

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

   C. Accounting Policy

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

   The adoption of SSAP 101 did not impact the Company's statutory surplus at January 1, 2012. In addition, the Company reclassified $12.6 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	$ 9,028,156	$ 8,544,508	$ 483,648	$ 8,544,508	$ 7,732,363	9/30/2012
221470AA5	9,858,178	6,745,951	3,112,227	6,745,951	4,205,893	9/30/2012
61749EAF4	9,661,210	8,916,262	744,948	8,916,262	7,715,737	9/30/2012
743948AL5	22,277	21,673	604	21,673	23,442	9/30/2012
75970JAD8	184,498	176,424	8,074	176,424	127,357	9/30/2012
75970QAD2	184,824	179,289	5,535	179,289	121,961	9/30/2012
759950GY8	3,208,655	2,995,797	212,858	2,995,797	2,112,084	9/30/2012
94984EAN2	875,659	500,591	375,068	500,591	220,737	9/30/2012
02148JAD9	3,875,603	3,653,202	222,401	3,653,202	3,114,757	6/30/2012
05949CPJ9	9,082,804	8,473,014	609,790	8,473,014	5,600,677	6/30/2012
05951FAG9	6,636,211	5,638,790	997,421	5,638,790	3,948,272	6/30/2012
059522AX0	4,598,198	4,301,827	296,371	4,301,827	4,017,760	6/30/2012
12668AAL9	5,511,079	4,993,487	517,592	4,993,487	4,455,862	6/30/2012
12668BYF4	4,859,238	4,676,178	183,060	4,676,178	3,792,448	6/30/2012
173100AR9	1,966,064	1,424,874	541,190	1,424,874	1,109,685	6/30/2012
251513AQ0	66,326	52,028	14,298	52,028	33,682	6/30/2012
251513BC0	5,626,469	5,098,691	527,778	5,098,691	3,363,798	6/30/2012
32051GRV9	2,626,258	2,560,642	65,616	2,560,642	2,385,629	6/30/2012
36186LAG8	11,337,089	10,068,696	1,268,393	10,068,696	7,214,804	6/30/2012
45660L2V0	1,248,481	1,193,451	55,030	1,193,451	939,890	6/30/2012
45660L3T4	7,742,011	7,455,886	286,125	7,455,886	5,699,467	6/30/2012
45660LS83	5,374,420	5,109,605	264,815	5,109,605	4,647,648	6/30/2012
52520QAG9	10,469,777	9,464,050	1,005,727	9,464,050	8,136,738	6/30/2012
52522HAN2	13,118,922	12,387,466	731,456	12,387,466	9,935,474	6/30/2012
52523KAJ3	7,147,889	6,718,083	429,806	6,718,083	3,381,613	6/30/2012
74922EAF6	4,175,430	4,050,061	125,369	4,050,061	3,571,066	6/30/2012
761118XQ6	5,628,317	5,171,471	456,846	5,171,471	4,548,365	6/30/2012

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
76114AAB6	16,178,227	15,282,585	895,642	15,282,585	10,811,528	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
872225AF4	340,055	308,106	31,949	308,106	255,608	6/30/2012
939344AR8	4,889,979	4,550,885	339,094	4,550,885	3,040,049	6/30/2012
93935BAH3	4,333,221	3,974,087	359,134	3,974,087	2,779,252	6/30/2012
Total	XXX	XXX	$ 15,316,236	XXX	XXX	
For the year ended December 31, 2011:						
02151FAF6	4,908,497	4,543,100	365,397	4,543,100	4,067,705	12/31/2011
059469AF3	3,568,730	3,263,427	305,303	3,263,427	2,419,987	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	6,210,432	6,125,667	84,765	6,125,667	5,131,827	12/31/2011
12543PAQ6	1,342,997	1,046,375	296,622	1,046,375	835,769	12/31/2011
12628KAF9	14,862,286	14,076,022	786,264	14,076,022	9,010,375	12/31/2011
12628LAJ9	9,546,433	9,049,718	496,715	9,049,718	6,018,739	12/31/2011
12667G7H0	7,266,498	6,911,400	355,098	6,911,400	5,789,629	12/31/2011
12668BYF4	5,275,075	4,982,469	292,606	4,982,469	3,880,682	12/31/2011
173100AR9	2,763,476	2,034,787	728,689	2,034,787	1,855,519	12/31/2011
251510FX6	8,405,579	7,993,455	412,124	7,993,455	6,869,535	12/31/2011
45660L3T4	8,714,367	8,003,568	710,799	8,003,568	6,063,035	12/31/2011
45660L6K0	2,857,243	2,647,026	210,217	2,647,026	2,138,725	12/31/2011
46628SAJ2	6,862,503	5,790,799	1,071,704	5,790,799	3,767,993	12/31/2011
525221EC7	8,913,387	8,692,382	221,005	8,692,382	7,043,684	12/31/2011
525221GA9	5,346,377	5,002,035	344,342	5,002,035	3,686,648	12/31/2011
52524PAL6	7,545,587	6,148,435	1,397,152	6,148,435	4,991,851	12/31/2011
61749WAK3	4,195,117	3,826,315	368,802	3,826,315	2,661,559	12/31/2011
51751DAH7	5,999,761	5,767,706	232,055	5,767,706	3,563,791	12/31/2011
61752RAL6	3,398,613	3,149,373	249,240	3,149,373	2,148,446	12/31/2011
743948AL5	25,899	24,266	1,633	24,266	26,447	12/31/2011
74922EAF6	4,730,499	4,367,629	362,870	4,367,629	3,479,342	12/31/2011
75970JAD8	218,656	205,086	13,570	205,086	159,335	12/31/2011
761118MD7	3,988,386	3,850,477	137,909	3,850,477	3,318,983	12/31/2011
949772AU1	2,762,516	1,013,505	1,749,011	1,013,505	958,690	12/31/2011
94984EAN2	1,129,347	856,590	272,757	856,590	759,987	12/31/2011
059522AX0	11,395,894	6,872,513	4,523,381	6,872,513	5,672,734	9/30/2011
1248MGAX2	111,317	101,394	9,923	101,394	63,281	9/30/2011
52524MAV1	7,372,225	7,340,840	31,385	7,340,840	3,804,840	9/30/2011
75970QAD2	219,762	207,038	12,724	207,038	162,760	9/30/2011
76114AAB6	17,127,071	16,080,604	1,046,467	16,080,604	11,682,852	9/30/2011
872225AF4	1,922,007	579,909	1,342,098	579,909	511,364	9/30/2011
059522AX0	13,484,889	12,073,294	1,411,595	12,073,294	10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011
3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	XXX	XXX	$ 24,339,505	XXX	XXX	
For the year ended December 31, 2010:						
45660L3H0	$ 9,550,473	$ 9,485,847	$ 64,626	$ 9,485,847	$ 7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
75970JAD8	270,123	244,031	26,092	244,031	213,637	12/31/2010
75970QAD2	240,088	232,744	7,344	232,744	182,065	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
75970QAD2	269,996	244,841	25,155	244,841	194,775	9/30/2010
05949ATX8	961,020	776,450	184,570	776,450	776,421	9/30/2010
12544DBB4	2,293,037	785,576	1,507,461	785,576	769,930	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010

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
Total	XXX	XXX	$ 12,567,737	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
059469AF3	$ 4,084,265	$ 3,958,294	$ 125,971	$ 3,958,294	$ 2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
12544DBB4	5,455,935	2,518,168	2,937,767	2,518,168	3,709,016	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12544DBB4	8,191,890	5,540,712	2,651,178	5,540,712	3,663,020	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	XXX	XXX	$ 20,685,256	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
$ (8,831,308)	$ 220,665,578	$ (94,559,075)	$ 570,725,498

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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

14. Contingencies. No change.

15. Leases. No change.

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

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.

NOTES TO FINANCIAL STATEMENTS

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	-	7,438,656	-	7,438,656
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 7,438,656	$ -	$ 7,438,656
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 119,016,863	$ -	$ -	$ 119,016,863
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 119,016,863	$ -	$ -	$ 119,016,863
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	4,060,830	4,060,830
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 4,060,830	$ 4,060,830
Separate account assets*	$ 35,026,690	$ -	$ -	$ 35,026,690
Total assets at fair value	$ 154,043,553	$ 7,438,656	$ 4,060,830	$ 165,543,039
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -

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

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

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

	Balance at 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	$ 4,851,186	$ -	$ (3,349,569)	$ (375,068)	$ (975,715)	$ (150,834)	$ -
Derivative assets	3,819,968	-	-	-	435,389	(194,527)	4,060,830
Total	$ 8,671,154	$ -	$ (3,349,569)	$ (375,068)	$ (540,326)	$ (345,361)	$ 4,060,830

	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	$ 31,252,586	$ -	$(35,286,176)	$(4,092,907)	$14,631,872	$(1,654,189)	$ 4,851,186
Derivative assets	4,069,234	-	-	-	(55,585)	(193,681)	3,819,968
Total	$ 35,321,820	$ -	$(35,286,176)	$(4,092,907)	$14,576,287	$(1,847,870)	$ 8,671,154

	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	$ 32,979,902	$ 1,242	$ (293,862)	$ -	$ 113,986	$(1,548,682)	$ 31,252,586
Derivative assets	2,920,299	-	-	-	1,344,280	(195,345)	4,069,234
Total	$ 35,900,201	$ 1,242	$ (293,862)	$ -	$ 1,458,266	$(1,744,027)	$ 35,321,820

Gross Purchases, Issuances, Sales, and Settlements

3 months ended 09/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	$ -	$ -	$ -	$ (150,834)	$ (150,834)
Derivative assets	-	-	-	(194,527)	(194,527)

NOTES TO FINANCIAL STATEMENTS

Total	$	-	$	-	$	-	$	(345,361)	$	(345,361)

3 months ended 06/30/2012

	Purchases		Issuances		Sales		Settlements		Net purchases, issuances, sales, & settlements	
RMBS	$	-	$	-	$	-	$	(1,654,189)	$	(1,654,189)
Derivative assets		-		-		-		(193,681)		(193,681)
Total	$	-	$	-	$	-	$	(1,847,870)	$	(1,847,870)

3 months ended 03/31/2012

	Purchases		Issuances		Sales		Settlements		Net purchases, issuances, sales, & settlements	
RMBS	$	-	$	-	$	-	$	(1,548,682)	$	(1,548,682)
Derivative assets		-		-		-		(195,345)		(195,345)
Total	$	-	$	-	$	-	$	(1,744,027)	$	(1,744,027)

(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 the period of 2005 to 2007. 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 credit default swaps 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 value of common stock has been determined utilizing publicly quoted prices from third-party pricing services.

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

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$11,123,570,965	$ 10,345,571,922	$ 36,093,434	$10,635,990,605	$ 451,486,926	$ -
Common stocks, unaffiliated**	162,126,363	162,126,363	162,126,363	-	-	-
Preferred stock	2,500,000	2,121,638	-	2,500,000	-	-
Mortgage loans	832,601,868	776,281,987	-	-	832,601,868	-
Cash, cash equivalents and short-term investments	232,982,193	232,982,193	232,982,193	-	-	-
Other invested assets, surplus notes	15,555,304	13,640,884	-	15,555,304	-	-
Securities lending reinvested collateral assets	19,542,312	19,282,152	19,542,312	-	-	-
Derivative assets	4,060,830	4,060,830	-	-	4,060,830	-
Separate acct. assets	41,862,137	41,189,488	35,375,323	6,486,814	-	-

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

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

Debt Securities 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

NOTES TO FINANCIAL STATEMENTS

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.

Derivative Instruments

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

21. Other Items. No change.
22. Events Subsequent. No change.
23. Reinsurance. No change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.
25. Change in Incurred Losses and Loss Adjustment Expenses. No change.
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 [ ] No [X]

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $46,701,725

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$0	$
14.22	Preferred Stock	$0	$
14.23	Common Stock	$29,797,198	$35,379,593
14.24	Short-Term Investments	$0	$
14.25	Mortgage Loans on Real Estate	$0	$
14.26	All Other	$89,722,800	$93,930,105
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$119,519,998	$129,309,698
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 759,862,618
	1.14 Total Mortgages in Good Standing	$ 759,862,618
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,419,369
	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)	$ 776,281,987
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	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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	$

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Western-Southern Life Assurance Company

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

			Direct Business Only					
		1	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	417,716	6,842,858	0		7,260,574	0
2.	Alaska AK	N	25,981	425	0		26,406	0
3.	Arizona AZ	L	849,763	5,563,848	0		6,413,611	0
4.	Arkansas AR	L	167,041	11,518,180	0		11,685,221	0
5.	California CA	L	4,426,983	15,037,901	0		19,464,884	363,824
6.	Colorado CO	L	365,383	3,542,545	0		3,907,928	0
7.	Connecticut CT	L	643,182	3,513,159	0		4,156,341	0
8.	Delaware DE	L	72,294	352	0		72,646	0
9.	District of Columbia DC	L	102,374	123,007	0		225,381	0
10.	Florida FL	L	10,005,638	18,040,229	0		28,045,867	(300,000)
11.	Georgia GA	L	1,228,389	4,742,291	0		5,970,680	278,905
12.	Hawaii HI	L	566,208	16,528,585	0		17,094,793	0
13.	Idaho ID	L	33,433	488,366	0		521,799	0
14.	Illinois IL	L	10,050,766	46,593,276	0		56,644,042	0
15.	Indiana IN	L	13,908,323	21,801,006	0		35,709,329	192,746
16.	Iowa IA	L	291,883	6,814,625	0		7,106,508	0
17.	Kansas KS	L	564,097	2,927,064	0		3,491,161	0
18.	Kentucky KY	L	6,129,982	6,460,567	0		12,590,549	282,049
19.	Louisiana LA	L	5,633,324	28,496,805	0		34,130,129	0
20.	Maine ME	N	13,753	900	0		14,653	0
21.	Maryland MD	L	1,990,510	4,463,233	0		6,453,743	42,051
22.	Massachusetts MA	L	82,618	527,984	0		610,602	0
23.	Michigan MI	L	7,886,941	31,025,216	0		38,912,157	83,636
24.	Minnesota MN	L	1,357,921	2,544,762	0		3,902,683	0
25.	Mississippi MS	L	3,265,178	25,660,990	0		28,926,168	0
26.	Missouri MO	L	2,949,470	20,871,280	0		23,820,750	0
27.	Montana MT	L	27,155	286,091	0		313,246	0
28.	Nebraska NE	L	61,199	1,501,061	0		1,562,260	0
29.	Nevada NV	L	170,006	1,008	0		171,014	0
30.	New Hampshire NH	N	11,515	200	0		11,715	0
31.	New Jersey NJ	L	821,808	2,404,695	0		3,226,503	0
32.	New Mexico NM	L	101,503	3,237,959	0		3,339,462	0
33.	New York NY	N	98,199	78,045	0		176,244	0
34.	North Carolina NC	L	11,777,756	18,400,350	0		30,178,106	12,552
35.	North Dakota ND	L	15,016	133,042	0		148,058	0
36.	Ohio OH	L	42,914,756	36,631,857	0		79,546,613	843,090,259
37.	Oklahoma OK	L	507,812	13,508,719	0		14,016,531	0
38.	Oregon OR	L	103,228	1,130,282	0		1,233,510	0
39.	Pennsylvania PA	L	10,538,939	17,568,624	0		28,107,563	265,643
40.	Rhode Island RI	N	26,756	480	0		27,236	0
41.	South Carolina SC	L	1,590,622	10,658,984	0		12,249,606	0
42.	South Dakota SD	L	45,660	346,758	0		392,418	0
43.	Tennessee TN	L	1,723,733	2,246,560	0		3,970,293	0
44.	Texas TX	L	3,403,630	27,981,205	0		31,384,835	57,063
45.	Utah UT	L	75,696	61,436	0		137,132	0
46.	Vermont VT	L	5,884	32,862	0		38,746	0
47.	Virginia VA	L	1,435,322	8,913,121	0		10,348,443	0
48.	Washington WA	L	286,517	349,086	0		635,603	0
49.	West Virginia WV	L	2,881,169	3,912,829	0		6,793,998	301,902
50.	Wisconsin WI	L	994,836	17,625,590	0		18,620,426	0
51.	Wyoming WY	L	33,649	304,452	0		338,101	0
52.	American Samoa AS							
53.	Guam GU	L	5,670	0	0		5,670	0
54.	Puerto Rico PR	N	4,677	0	0		4,677	0
55.	U.S. Virgin Islands VI	N	272	0	0		272	0
56.	Northern Mariana Islands MP							
57.	Canada CN							
58.	Aggregate Other Aliens OT	XXX	50,145	0	0	0	50,145	0
59.	Subtotal	(a) 47	152,742,281	451,444,750	0	0	604,187,031	844,670,630
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
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	2,162,192	0	0		2,162,192	0
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	154,904,473	451,444,750	0	0	606,349,223	844,670,630
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	154,904,473	451,444,750	0	0	606,349,223	844,670,630
98.	Less Reinsurance Ceded	XXX	8,399,736	1,156	0		8,400,892	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	146,504,737	451,443,594	0	0	597,948,331	844,670,630
	DETAILS OF WRITE-INS							
5801.	Mexico	XXX	9,968				9,968	
5802.	Other Foreign	XXX	40,177				40,177	
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	50,145	0	0	0	50,145	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	68.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	

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

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0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1018957				Eagle Realty Group, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2209877				Fort Washington Savings Company	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH		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

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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	IA	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	NIA	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	NIA	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	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	9 2 6 2 2 2 0 1 2 4 9 0 0 0 0 3
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	9 2 6 2 2 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]	9 2 6 2 2 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]	9 2 6 2 2 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]	9 2 6 2 2 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]	9 2 6 2 2 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]	9 2 6 2 2 2 0 1 2 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,323,292	26,133,507
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		8,000,000
	2.2 Additional investment made after acquisition		238,732
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		0
5.	Deduct amounts received on disposals		8,000,000
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	725,401	1,048,947
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	24,597,891	25,323,292
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	24,597,891	25,323,292

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	753,520,277	724,579,907
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	70,771,685	103,003,402
	2.2 Additional investment made after acquisition	19,577,295	7,452,453
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	1,589,563	1,219,553
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	69,135,825	82,386,991
8.	Deduct amortization of premium and mortgage interest points and commitment fees	41,016	58,747
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		289,300
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	776,281,979	753,520,277
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	776,281,979	753,520,277
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	776,281,979	753,520,277

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	128,269,120	100,138,397
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		28,654,998
	2.2 Additional investment made after acquisition	1,806,258	742,058
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	4,775,564	(62,240)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,202,720	1,197,612
8.	Deduct amortization of premium and depreciation	7,633	6,481
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)	130,640,589	128,269,120
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	130,640,589	128,269,120

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	10,056,068,404	10,183,102,702
2.	Cost of bonds and stocks acquired	2,080,032,512	2,474,112,731
3.	Accrual of discount	12,590,816	23,672,112
4.	Unrealized valuation increase (decrease)	39,425,770	(20,354,430)
5.	Total gain (loss) on disposals	22,383,990	24,009,644
6.	Deduct consideration for bonds and stocks disposed of	1,626,774,019	2,576,072,360
7.	Deduct amortization of premium	23,211,721	20,996,800
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	15,316,235	31,405,195
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,545,199,517	10,056,068,404
11.	Deduct total nonadmitted amounts	34,431,190	28,848,444
12.	Statement value at end of current period (Line 10 minus Line 11)	10,510,768,327	10,027,219,960

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)	6,359,027,984	1,361,201,422	1,024,769,508	162,079,057	6,110,073,071	6,359,027,984	6,857,538,955	6,124,053,708
2. Class 2 (a)	2,514,892,170	1,984,417,730	1,831,826,754	(182,657,597)	2,521,020,830	2,514,892,170	2,484,825,549	2,598,868,192
3. Class 3 (a)	479,133,221	38,422,367	72,499,328	37,052,879	514,966,821	479,133,221	482,109,139	479,058,404
4. Class 4 (a)	666,027,374	82,852,842	99,897,077	(33,406,458)	696,978,271	666,027,374	615,576,681	708,200,854
5. Class 5 (a)	109,537,587		5,475,957	7,759,355	113,659,494	109,537,587	111,820,985	111,212,936
6. Class 6 (a)	8,542,202	21,480	270,826	(4,266,378)	8,619,358	8,542,202	4,026,478	10,669,510
7. Total Bonds	10,137,160,538	3,466,915,841	3,034,739,450	(13,439,142)	9,965,317,845	10,137,160,538	10,555,897,787	10,032,063,604
PREFERRED STOCK								
8. Class 1	0				0	0	0	0
9. Class 2	0				2,121,638	0	0	2,121,638
10. Class 3	2,121,638				0	2,121,638	2,121,638	0
11. Class 4	0				2,368	0	0	0
12. Class 5	0				0	0	0	0
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	2,121,638	0	0	0	2,124,006	2,121,638	2,121,638	2,121,638
15. Total Bonds and Preferred Stock	10,139,282,176	3,466,915,841	3,034,739,450	(13,439,142)	9,967,441,851	10,139,282,176	10,558,019,425	10,034,185,242

(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 $ 210,071,142 ; NAIC 2 $ 254,726 ; 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	52,594,795	XXX	52,668,480	194,764	75,138

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	151,310,964	330,024,111
2.	Cost of short-term investments acquired	1,302,458,179	2,399,410,623
3.	Accrual of discount	7,506	15,052
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	500	(7,017)
6.	Deduct consideration received on disposals	1,401,032,887	2,577,998,761
7.	Deduct amortization of premium	149,468	133,044
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)	52,594,794	151,310,964
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	52,594,794	151,310,964

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)	2,920,299
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	1,724,083
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	2,083
6.	Amortization	(581,470)
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)	4,060,829
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	4,060,829

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	UNITED TECHNOLOGIES 913017BH1	1FE	8,000,000	9,764,186	11,313,563	05/17/2007	06/20/2017	Deutsche Bank	(132,497)	(132,497)	20047E-AE-2	COMM 2006-C8 A4	1FE	9,896,683	11,446,060
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,867,121	29,126,770	06/22/2011	09/20/2016	Bank of America	685,545	685,545	3137A7-JU-5	FHMS K701 A2	1FE	25,181,576	28,441,225
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,541,171	11,928,457	06/07/2011	09/20/2016	Deutsche Bank	314,787	314,787	31398J-ZS-5	FHR K004 A2	1FE	10,226,384	11,613,670
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,635,909	18,027,140	06/07/2011	09/20/2016	Deutsche Bank	453,755	453,755	31398W-D3-5	FHR K005 A2	1FE	15,182,154	17,573,385
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,952,820	28,393,558	06/22/2011	09/20/2016	Deutsche Bank	756,258	756,258	3137AB-FV-8	FHLMC SERICL	1FE	25,196,562	27,637,300
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,295,053	6,001,166	08/30/2011	09/20/2016	Deutsche	170,626	170,626	36249K-AC-4	GSMS 2010-C1 A2	1FE	5,124,427	5,830,540
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,263,929	4,443,713	08/30/2011	09/20/2016	Deutsche	136,501	136,501	396789-JU-4	GCCFC 2005-GG3 A4	1FE	4,127,428	4,307,212
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,460,078	12,468,414	08/30/2011	09/20/2016	Deutsche	375,377	375,377	46635G-AC-4	JPMCC 2010-C2 A2	1FE	11,084,701	12,093,037
244199C*4	Deere & Co 244199BB0	1FE	5,000,000	5,257,865	5,963,978	08/08/2011	09/20/2016	Morgan Stanley	133,438	133,438	36249K-AC-4	GSMS 2010 C1 A2	1FE	5,124,427	5,830,540
244199C*4	Deere & Co 244199BB0	1FE	15,000,000	17,105,230	18,013,379	08/08/2011	09/20/2016	Morgan Stanley	400,313	400,313	20046F-AW-0	COMM 2001 J2A C	1FE	16,704,917	17,613,066
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,194,462	11,592,914	08/10/2011	09/20/2014	Morgan Stanley	117,224	117,224	233050-AB-9	DBUBS 2011-LC1A A2	1FE	10,077,238	11,475,690
30231GA*3	3M 604059AE5	1FE	7,000,000	8,099,027	8,978,773	08/30/2011	09/20/2016	Morgan Stanley	227,326	227,326	12622D-AB-0	COMM 2010-C1 A2	1FE	7,871,701	8,751,447
30231GA*3	3M 604059AE5	1FE	12,000,000	12,482,103	13,582,106	08/30/2011	09/20/2016	Morgan Stanley	389,702	389,702	46635G-AC-4	JPMCC 2010-C2 A2	1FE	12,092,401	13,192,404
30231GA*3	3M 604059AE5	1FE	1,000,000	1,035,239	1,147,309	08/30/2011	09/20/2016	Morgan Stanley	32,475	32,475	12622D-AB-0	COMM 2010-C1 A2	1FE	1,002,764	1,114,834
9999999 - Totals				162,954,193	180,981,240	XXX	XXX	XXX	4,060,830	4,060,830	XXX	XXX	XXX	158,893,363	176,920,410

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	46	417,163,822	46	418,642,457	43	404,803,362			46	417,163,822
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,478,635	XXX	63,683	XXX	148,639	XXX		XXX	1,690,957
4. Less: Closed or Disposed of Transactions			3	13,902,778	29	241,997,808			32	255,900,586
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	46	418,642,457	43	404,803,362	14	162,954,193	0	0	14	162,954,193

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	4,060,830	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		4,060,830
4.	Part D, Column 5	4,060,830	
5.	Part D, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,539,587)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(2,539,587)
10.	Part D, Column 8	4,060,830	
11.	Part D, Column 9	(6,600,417)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	153,745,486	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	153,745,486	
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	0	64,672,743
2.	Cost of cash equivalents acquired	5,299,097,635	13,721,977,517
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	13,044	1,928
6.	Deduct consideration received on disposals	5,141,378,157	13,786,646,222
7.	Deduct amortization of premium	1,449	5,966
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)	157,731,073	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	157,731,073	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		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
0001163	Cranberry Township	PA		10/01/2011	7.500	0	3,900,706	21,000,000
0001170	Austin	TX		03/29/2012	5.700	0	1,694,144	20,500,000
0001172	Humble	TX		09/24/2012	4.250	15,600,000	0	22,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						15,600,000	5,594,850	63,800,000
0899999. Total Mortgages in good standing						15,600,000	5,594,850	63,800,000
0001161	Conroe	TX		04/28/2011	3.000	0	1,264,873	28,000,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	1,264,873	28,000,000
1699999. Total - Restructured Mortgages						0	1,264,873	28,000,000
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						15,600,000	6,859,723	91,800,000

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
0001138	Kemah	TX		12/17/2007	07/01/2012	23,348,000	0	0	0	0	0	0	23,348,000	23,348,000	0	0	0
0001142	Round Rock	TX		06/26/2008	07/27/2012	1,783,149	0	0	0	0	0	0	1,769,266	1,769,266	0	0	0
0199999. Mortgages closed by repayment						25,131,149	0	0	0	0	0	0	25,117,266	25,117,266	0	0	0
0001071	Cincinnati	OH		04/27/1994		1,403,562	0	0	0	0	0	0	0	11,532	0	0	0
0001076	Cincinnati	OH		10/09/1997		12,397,330	0	0	0	0	0	0	0	230,894	0	0	0
0001077	Birmingham	AL		11/24/1997		16,115,251	0	0	0	0	0	0	0	166,612	0	0	0
0001080	Hebron	KY		06/25/1998		17,150,876	0	0	0	0	0	0	0	174,539	0	0	0
0001083	Ft. Worth	TX		12/30/1998		18,128,181	0	0	0	0	0	0	0	179,657	0	0	0
0001084	Hamilton	OH		06/15/1999		16,765,553	0	0	0	0	0	0	0	142,968	0	0	0
0001094	Fremont	CA		08/17/2001		7,552,373	0	0	0	0	0	0	0	152,617	0	0	0
0001096	Henderson	NV		12/20/2001		7,754,904	0	0	0	0	0	0	0	43,537	0	0	0
0001097	Dublin	OH		12/21/2001		17,795,553	0	0	0	0	0	0	0	160,557	0	0	0
0001101	Pittsburgh	PA		05/10/2002		15,614,108	0	0	0	0	0	0	0	105,485	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,726,634	0	0	0	0	0	0	0	31,762	0	0	0
0001103	Plano	TX		07/09/2002		9,896,438	0	0	0	0	0	0	0	72,965	0	0	0
0001104	Plantation	FL		07/19/2002		5,091,586	0	0	0	0	0	0	0	37,539	0	0	0
0001106	Germantown	TN		09/06/2002		9,231,925	0	0	0	0	0	0	0	55,882	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,301,887	0	0	0	0	0	0	0	27,871	0	0	0
0001110	Cincinnati	OH		12/19/2002		953,814	0	0	0	0	0	0	0	46,155	0	0	0
0001111	W. Springfield	MA		12/19/2002		154,508	0	(244)	0	0	(244)	0	0	42,407	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,477,289	0	(5,164)	0	0	(5,164)	0	0	31,532	0	0	0
0001113	Cincinnati	OH		12/19/2002		440,660	0	(138)	0	0	(138)	0	0	38,737	0	0	0
0001114	Cincinnati	OH		12/19/2002		255,510	0	0	0	0	0	0	0	22,558	0	0	0
0001115	Las Vegas	NV		04/04/2003		8,681,522	0	0	0	0	0	0	0	73,179	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001119	Las Cruces	NM		08/01/2003		10,026,990	0	0	0	0	0	0	0	48,893	0	0	0
0001122	Henderson	NV		03/03/2004		2,803,687	0	0	0	0	0	0	0	23,527	0	0	0
0001123	Henderson	NV		03/03/2004		2,753,621	0	0	0	0	0	0	0	23,107	0	0	0
0001124	Warrensville Heights	OH		03/05/2004		21,487,459	0	0	0	0	0	0	0	120,606	0	0	0
0001125	Kissimmee	FL		03/25/2004		5,071,698	0	0	0	0	0	0	0	32,859	0	0	0
0001126	Austin	TX		09/24/2004		9,672,169	0	0	0	0	0	0	0	39,146	0	0	0
0001127	Seattle	WA		10/01/2004		1,336,762	0	0	0	0	0	0	0	108,664	0	0	0
0001128	Germantown	TN		03/23/2005		2,655,252	0	0	0	0	0	0	0	18,544	0	0	0
0001129	Germantown	TN		03/23/2005		1,712,102	0	0	0	0	0	0	0	36,120	0	0	0
0001130	Glen Mills	PA		04/25/2005		5,453,198	0	(8,390)	0	0	(8,390)	0	0	7,487	0	0	0
0001131	Austin	TX		10/25/2005		2,346,742	0	0	0	0	0	0	0	23,131	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,664,392	0	0	0	0	0	0	0	42,654	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,115,755	0	0	0	0	0	0	0	10,315	0	0	0
0001135	Bloomington	IN		03/22/2007		40,354,019	0	0	0	0	0	0	0	139,029	0	0	0
0001136	Carmel	IN		04/05/2007		21,954,306	0	0	0	0	0	0	0	99,727	0	0	0
0001140	San Antonio	TX		03/20/2008		26,150,000	0	0	0	0	0	0	0	78,926	0	0	0
0001141	San Antonio	TX		04/09/2008		35,868,690	0	0	0	0	0	0	0	114,341	0	0	0
0001142	Round Rock	TX		06/26/2008		1,783,149	0	0	0	0	0	0	0	2,348	0	0	0
0001144	Owasso	OK		09/23/2008		8,528,824	0	0	0	0	0	0	0	31,785	0	0	0
0001145	Spartanburg	SC		10/16/2008		4,320,141	0	0	0	0	0	0	0	23,666	0	0	0
0001146	Abington	MA		10/23/2008		30,305,573	0	0	0	0	0	0	0	97,814	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		24,805,879	0	0	0	0	0	0	0	78,860	0	0	0
0001149	Raleigh	NC		08/06/2009		26,633,273	0	0	0	0	0	0	0	75,455	0	0	0
0001150	Spartanburg	SC		09/08/2009		12,116,407	0	0	0	0	0	0	0	37,651	0	0	0
0001151	Lorton	VA		09/28/2009		25,170,947	0	0	0	0	0	0	0	252,559	0	0	0
0001152	Aurora	CO		09/29/2009		12,065,415	0	0	0	0	0	0	0	50,577	0	0	0
0001153	American Canyon	CA		01/15/2010		33,590,380	0	0	0	0	0	0	0	147,541	0	0	0
0001155	Melbourne	FL		07/08/2010		20,058,912	0	0	0	0	0	0	0	238,864	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		8,066,865	0	0	0	0	0	0	0	26,997	0	0	0
0001157	Auburn	AL		10/27/2010		8,654,661	0	0	0	0	0	0	0	29,723	0	0	0
0001158	Orlando	FL		01/31/2011		8,415,024	0	0	0	0	0	0	0	59,210	0	0	0
0001160	West Valley	UT		04/28/2011		34,740,498	0	0	0	0	0	0	0	117,215	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,907,271	0	0	0	0	0	0	0	60,275	0	0	0
0001166	Puyallup	WA		02/24/2012		0	0	0	0	0	0	0	0	144,306	0	0	0
0001167	Chatsworth	CA		02/28/2012		0	0	0	0	0	0	0	0	96,795	0	0	0
0001169	Kennesaw	GA		03/29/2012		0	0	0	0	0	0	0	0	16,232	0	0	0
0001171	McCalla	AL		05/01/2012		0	0	0	0	0	0	0	0	107,591	0	0	0
0299999. Mortgages with partial repayments						650,479,525	0	(13,936)	0	0	(13,936)	0	0	4,511,525	0	0	0
0599999 - Totals						675,610,674	0	(13,936)	0	0	(13,936)	0	25,117,266	29,628,791	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	BOSTON SECURITIES INC		06/30/2011			1,380,963		17,451,684	33.300
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	1,380,963	0	17,451,684	XXX
3999999. Total - Unaffiliated								0	0	0	0	XXX
4099999. Total - Affiliated								0	1,380,963	0	17,451,684	XXX
4199999 - Totals								0	1,380,963	0	17,451,684	XXX

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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 Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	BOSTON CAPITAL AFFORD. HOUS. MORTGAGE FUND, LLC	BOSTON	MA	BCAHMF LLC	06/29/2006	07/15/2012	10,272,302					0			30,503			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							10,272,302	0	0	0	0	0	0	0	30,503	0	0	0	0
	LEXINGTON CAPITAL PARTNERS II LP	NEW YORK	NY	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	08/30/2012	3,625					0		3,625	3,625			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,625	0	0	0	0	0	0	3,625	3,625	0	0	0	0
3999999. Total - Unaffiliated							3,625	0	0	0	0	0	0	3,625	3,625	0	0	0	0
4099999. Total - Affiliated							10,272,302	0	0	0	0	0	0	0	30,503	0	0	0	0
4199999 - Totals							10,275,927	0	0	0	0	0	0	3,625	34,128	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	Interest Capitalization		36,325	36,325	0	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		09/01/2012	Interest Capitalization		146,989	146,989	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		07/01/2012	KNIGHT LIBERTAS LLC		27,945,098	25,083,959	6,313	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		09/01/2012	Interest Capitalization		92,084	92,084	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2012	Interest Capitalization		98,847	98,847	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2012	Interest Capitalization		163,856	163,856	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2012	Interest Capitalization		108,646	108,646	0	1
36230S-ET-7	G2 757346 4.567% 05/20/62		07/01/2012	BANK of AMERICA SEC		6,739,787	6,031,129	22,188	1
36230S-ET-7	G2 757346 4.567% 05/20/62		09/01/2012	Interest Capitalization		26,738	26,738	0	1
36230U-YF-0	G2 4.684% 09/01/46		08/01/2012	Interest Capitalization		78,729	78,729	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2012	Interest Capitalization		120,767	120,767	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		09/01/2012	Interest Capitalization		230,093	230,093	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2012	Interest Capitalization		85,771	85,771	0	1
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		08/14/2012	CITIGROUP GLOBAL MKTS		20,738,576	19,252,291	34,437	1
690353-RV-1	OPIC US Agency Floating MTN 0.180% 12/15/19		08/03/2012	MELLON CAPITAL MKT		15,000,000	15,000,000	3,780	1
690353-TF-4	OPIC VRDN 0.180% 06/15/17		07/26/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	2,126	1
912828-TN-0	U S TREASURY 1.000% 08/31/19		09/18/2012	DEUTSCHE BANK		32,544,805	33,000,000	16,934	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		09/11/2012	BARCLAYS		19,459,267	17,211,071	30,149	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		08/01/2012	Interest Capitalization		220,940	220,940		1
0599999. Subtotal - Bonds - U.S. Governments						133,837,318	126,988,235	115,927	XXX
68323A-BL-7	ONTARIO (PROVINCE OF) 1.650% 09/27/19	A	09/20/2012	NATIONAL BANK OF CANADA		20,942,040	21,000,000	0	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	07/11/2012	MORGAN STANLEY FIXED INC		4,235,880	4,000,000	15,069	1FE
1099999. Subtotal - Bonds - All Other Governments						25,177,920	25,000,000	15,069	XXX
015032-HP-3	ALEXANDRIA LA 0.951% 06/01/14		08/24/2012	STEPHENS INC.		570,000	570,000	0	1FE
01F030-4A-3	FNMA DOLLAR ROLL 3.000% 10/01/26		09/14/2012	RBS GREENWICH CAPITAL		15,339,934	15,070,513	18,838	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		07/24/2012	RBS GREENWICH CAPITAL		15,588,281	15,000,000	36,250	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		07/01/2012	J P MORGAN SEC FIXED INC		10,166,789	9,890,173	10,989	1
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS		27,860,789	26,910,512	26,911	1
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		07/13/2012	RBC/DAIN		10,850,000	10,000,000	16,528	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/01/2012	DEUTSCHE BANK		8,335,840	8,194,988	2,276	1
3136A7-K7-6	FNR SER 201292 CL EB 3.500% 04/25/37		07/01/2012	UBS PAINEWEBBER		13,012,500	12,000,000	35,000	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP		4,108,750	4,000,000	8,333	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		08/28/2012	J P MORGAN SEC FIXED INC		30,408,781	28,687,530	107,578	1
3137AF-PB-2	FHR 3919 BV 4.000% 08/15/30		07/13/2012	JVB Financial		14,630,956	12,929,870	24,423	1
3137AS-NK-6	FHMS K019 X1 1.891% 03/25/22		07/31/2012	BARCLAYS		4,999,750	0	27,692	1
3138MO-WG-1	FNMA A08746 POOL # A08746 2.500% 08/01/27		07/01/2012	BARCLAYS		30,926,953	30,000,000	33,333	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		08/14/2012	WELLS FARGO		21,015,887	18,882,729	46,158	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2012	Interest Capitalization		43,444	43,444	0	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		08/23/2012	J P MORGAN SEC FIXED INC		32,994,547	30,357,260	113,840	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2012	Interest Capitalization		50,751	50,751	0	1
31417C-SN-6	FNCI # AB5924 3.000% 08/01/42		08/03/2012	WELLS FARGO		51,779,451	49,922,942	49,923	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		07/01/2012	STEPHENS INC.		513,723	486,221	756	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		07/23/2012	GOLDMAN SACHS		4,215,688	3,599,307	12,498	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		08/01/2012	Interest Capitalization		14,997	14,997	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		09/01/2012	Interest Capitalization		58,462	58,462	0	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/10/2012	KGS-ALPHA CAPITAL MARKETS		3,393,266	2,981,248	3,690	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		7,000,000	7,000,000	0	2AM
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		08/02/2012	PIPER JAFFRAY		1,000,000	1,000,000	0	1FE
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		1,000,000	1,000,000	0	1FE
605279-GD-4	MISS BUSINESS FIN CORP REV 0.240% 04/01/37		09/11/2012	MORGAN KEEGAN		500,000	500,000	28	1FE
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		09/20/2012	HUNTINGTON INVESTMENT CO		2,400,000	2,400,000	0	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		08/10/2012	RBC/DAIN		2,350,000	2,350,000	0	1FE
880558-AH-4	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION 2.379% 05/01/20		07/13/2012	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0	1FE
880558-AJ-0	TENNESSEE ST SCH BOND AUTH 2.479% 05/01/21		07/13/2012	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0	1FE
880591-DX-7	TENNESSEE VALLEY AUTH 4.650% 06/15/35		07/24/2012	BANK of AMERICA SEC		1,975,837	1,588,000	8,205	1FE
92812Q-3Z-8	VIRGINIA ST HSG AUTH 4.172% 10/01/32		09/25/2012	RAYMOND JAMES		2,000,000	2,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						323,105,376	301,488,947	583,249	XXX
00130H-BS-3	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		2,980,000	2,980,000	21,978	3FE
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		2,533,046	2,518,000	94,862	4FE
018802-AA-6	ALLIANT ENERGY CORP 4.000% 10/15/14		09/26/2012	CORTVIEW CAPITAL SECURITIES LL		289,285	275,000	4,956	2FE
03063X-AE-5	AMCAR 2012-4 B 1.310% 11/08/17		09/05/2012	DEUTSCHE BANK		16,996,773	17,000,000	0	1FE
03064C-AE-0	AMCAR 2010-1 C 5.190% 08/17/15		09/10/2012	WELLS FARGO		315,891	300,000	1,211	1FE
04939M-AG-4	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		09/25/2012	WELLS FARGO		2,125,000	2,125,000	0	4FE

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)
05524Q-AA-6	BAMLL 2012-CLRN A 1.370% 08/15/17		09/10/2012	BANK of AMERICA SEC		13,500,000	13,500,000	0	1FE
05524Q-AG-3	BAMLL 2012-CLRN B 1.820% 08/15/17		09/10/2012	BANK of AMERICA SEC		176,000	176,000	0	1FE
05524Q-AJ-7	BAMLL 2012-CLRN C 2.320% 08/15/17		09/10/2012	BANK of AMERICA SEC		133,000	133,000	0	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		08/01/2012	Interest Capitalization		13,739	13,739	0	3FM
05954R-AC-9	BALL 2007-BMB1 A2 0.970% 08/15/29		09/21/2012	KGS-ALPHA CAPITAL MARKETS		225,008	228,000	68	1FE
07385T-AJ-5	BEAR STEARNS CO INC 5.700% 11/15/14		07/30/2012	CORTVIEW CAPITAL SECURITIES LL		163,800	150,000	1,829	1FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		07/12/2012	BANK of AMERICA SEC		2,876,293	2,813,000	0	4FE
12624K-AC-0	COMM 2012-CR2 ASB 2.752% 08/15/45		08/08/2012	DEUTSCHE BANK		14,349,545	14,000,000	22,475	1FE
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/01/2012	Interest Capitalization		29,547	29,547	0	3FM
13974Y-AB-6	CARAT 2008-2 B 6.460% 12/15/14		09/19/2012	J P MORGAN SEC FIXED INC		254,883	250,000	404	1FE
141781-AY-0	CARGILL INC 4.307% 05/14/21		08/03/2012	STIFEL NICHOLAS		2,355,003	2,100,000	21,104	1FE
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		07/25/2012	CREDIT AGRICOLE SECURITIES		1,005,308	933,000	23,471	4FE
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		09/10/2012	CITIGROUP GLOBAL MKTS		7,174,630	7,000,000	13,185	1FE
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		942,000	942,000	28,531	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		5,693,000	5,693,000	172,431	4FE
200476-AJ-8	COMM 2007-FL14 AJ 0.400% 06/15/22		07/06/2012	JEFFERIES & CO		6,617,648	6,984,326	2,123	1FE
20047G-AC-1	COMM 2004-LB3A B 5.525% 07/10/37		07/19/2012	KGS-ALPHA CAPITAL MARKETS		265,469	250,000	856	1FE
22541Q-SG-8	CSFB 2003-C4 B 5.253% 08/15/36		07/20/2012	KGS-ALPHA CAPITAL MARKETS		5,324,271	5,145,000	18,018	1FE
233851-AQ-7	DAIMLER FINANCE NA LLC 1.300% 07/31/15		07/25/2012	CITIGROUP GLOBAL MKTS		25,453,590	25,500,000	0	1FE
233851-AR-5	DAIMLER FINANCE NA LLC 2.250% 07/31/19		07/25/2012	CITIGROUP GLOBAL MKTS		40,239,990	40,500,000	0	1FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		09/07/2012	GOLDMAN SACHS		834,763	715,000	1,720	3FE
25470X-AF-2	DISH DBS CORP 4.625% 07/15/17		08/22/2012	BARCLAYS		1,835,170	1,817,000	23,577	3FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		4,278,663	4,212,000	16,234	4FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS		639,065	589,000	7,874	4FE
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		8,022,843	8,056,000	176,784	3FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		07/01/2012	Interest Capitalization		13,457	13,457	0	1FM
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		08/20/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1FE
346091-BF-7	FOREST OIL CORPORATION 7.500% 09/15/20		09/25/2012	CREDIT AGRICOLE SECURITIES		470,173	469,000	1,075	4FE
361849-M8-2	GMACC 2005-C1 A4 4.619% 05/10/43		07/16/2012	MORGAN STANLEY FIXED INC		9,715,221	9,265,000	21,398	1FE
391164-AD-2	GREAT PLAINS ENERGY INC 2.750% 08/15/13		07/09/2012	US BANCORP		152,208	150,000	1,684	2FE
421915-EH-8	HEALTH CARE PPTY INV INC 5.650% 12/15/13		09/27/2012	CORTVIEW CAPITAL SECURITIES LL		264,015	250,000	4,198	2FE
421933-AK-8	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		09/06/2012	DEUTSCHE BANK		1,960,595	1,807,000	20,730	4FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		08/21/2012	BARCLAYS		11,137,000	11,137,000	735	3FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		08/22/2012	CREDIT SUISSE		1,223,373	1,319,000	22,844	3FE
46637Y-AJ-8	JPMCC 2012-HSBC C 4.021% 07/05/32		07/13/2012	J P MORGAN SEC FIXED INC		3,857,000	3,800,000	10,186	1FE
488360-AF-5	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		4,429,410	4,218,000	143,939	4FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		08/21/2012	CITIGROUP GLOBAL MKTS		9,452,800	9,650,000	170,313	4FE
590201-AB-5	MLFT 2008-LAQA A2 0.766% 07/09/21		08/17/2012	GOLDMAN SACHS		20,720,400	22,280,000	10,119	1AM
59217E-BW-3	MET LIFE 5.125% 06/10/14		07/09/2012	CITIGROUP GLOBAL MKTS		698,796	650,000	2,961	1FE
60687U-AE-7	MLCFC 2006-2 A4 6.091% 06/12/46		07/27/2012	BARCLAYS		24,887,646	21,615,000	0	1FE
61754J-AF-5	MSC 2007-T27 A4 5.823% 06/11/42		07/18/2012	RBC/DAIN		19,980,977	17,000,000	60,495	1FE
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		07/13/2012	MORGAN STANLEY FIXED INC		8,771,874	8,600,000	19,571	1FE
64952W-BH-5	NEW YORK LIFE GLOBAL 0.750% 07/24/15		09/26/2012	CORTVIEW CAPITAL SECURITIES LL		500,515	500,000	677	1FE
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		09/18/2012	J P MORGAN SEC HI-YIELD		3,167,000	3,167,000	0	3FE
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/12/2012	PRIVATE PLACEMENT		7,000,000	7,000,000	0	1Z
66526H-AR-9	NORTHERN IND PS 7.350% 07/08/13		09/20/2012	CORTVIEW CAPITAL SECURITIES LL		524,220	500,000	10,208	2FE
693320-AR-4	PHH CORP 7.375% 09/01/19		09/20/2012	BANK of AMERICA SEC		5,798,413	5,380,000	32,139	3FE
69348H-DP-0	PNCMA 2001-C1 F 7.356% 03/12/34		08/02/2012	KGS-ALPHA CAPITAL MARKETS		253,984	250,000	296	1FE
69403W-AB-3	PACIFIC BEACON LLC 0.665% 07/15/26		09/26/2012	RAYMOND JAMES		10,943,750	12,875,000	18,554	1FE
708696-BS-7	PENNSYLVANIA ELECTRIC CO 5.125% 04/01/14		07/10/2012	CORTVIEW CAPITAL SECURITIES LL		266,770	250,000	3,630	2FE
718172-AT-6	PHILIP MORRIS INTERNAT-W/I 2.500% 08/22/22		08/14/2012	DEUTSCHE BANK		1,977,440	2,000,000	0	1FE
723655-AB-2	PIONEER DRILLING COMPANY 9.875% 03/15/18		07/13/2012	Tax Free Exchange		1,319,411	1,308,000	42,337	4FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO		10,158,783	10,138,000	190,299	2FE
73019#-AA-0	PNC EQUIP FIN LLC UPRR2012-A SERIES A PP 3.000% 09/13/27		08/17/2012	PRIVATE PLACEMENT		3,014,516	3,014,516	0	1FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		08/15/2012	J P MORGAN SEC HI-YIELD		1,200,000	1,200,000	41,400	4FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		07/16/2012	BANK of AMERICA SEC		1,322,473	1,258,000	42,781	4FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	CRT CAPITAL GROUP LLC		1,012,440	944,000	19,921	4FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		07/25/2012	BANK of AMERICA SEC		85,178	82,000	1,568	4FE
80281U-AE-5	SDART 2010-B C 3.020% 10/17/16		07/13/2012	DEUTSCHE BANK		21,678,025	21,235,000	5,344	1FE
80282U-AD-6	SDART 2012-05 B 1.560% 08/15/18		08/07/2012	J P MORGAN SEC FIXED INC		17,998,619	18,000,000	0	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		09/27/2012	WELLS FARGO		2,290,000	2,290,000	0	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		09/26/2012	BANK of AMERICA SEC		11,070,063	10,570,000	111,024	3FE
84755T-AB-3	SPECTRA ENERGY CAPITAL 5.900% 09/15/13		09/26/2012	KGS-ALPHA CAPITAL MARKETS		392,936	375,000	983	2FE

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)
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		07/31/2012	BANK of AMERICA SEC		299,966	300,000	682	1FE
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/01/2012	Taxable Exchange		1,993,758	1,931,000	0	3FE
881600-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/07/2012	WELLS FARGO		3,155,000	3,155,000	0	4FE
89578W-AG-9	TAROT 2007-B A4B 1.421% 07/14/14		08/03/2012	J P MORGAN SEC FIXED INC		252,457	252,418	274	1FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/14/2012	UBS PAINEWEBBER		10,249,800	10,000,000	19,702	1FE
909439-AC-5	UACST 2012-1 A2 1.100% 03/16/15		09/20/2012	WELLS FARGO		249,979	250,000	0	1FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		2,133,000	2,133,000	29,329	4FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		09/27/2012	BANK of AMERICA SEC		3,559,365	3,439,000	76,840	4FE
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		09/27/2012	Interest Capitalization		21,480	21,480	0	5FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		08/08/2012	WELLS FARGO		19,925,540	20,000,000	0	1FE
95235L-AK-6	WEST CORP LOAN 0.220% 06/30/18		08/10/2012	DEUTSCHE BANK		4,168,500	4,200,000	0	4FE
96008Y-AB-1	WESTFIELD CAP 5.125% 11/15/14		09/11/2012	RBS CAPITAL		219,770	205,000	3,473	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/14/2012	AMHERST SECURITIES GROUP		250,000	250,000	0	1FE
06417E-6E-8	BNS CD 0.380% 08/15/13	A	07/17/2012	BANK of AMERICA SEC		3,700,000	3,700,000	0	1FE
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A	07/01/2012	Tax Free Exchange		2,998,186	3,000,000	22,779	2FE
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	08/14/2012	BARCLAYS		2,993,460	3,000,000	0	2FE
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	09/06/2012	BANK of AMERICA SEC		6,056,000	6,056,000	0	4FE
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
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		5,890,000	5,890,000	4,090	3FE
046353-AF-5	ASTRAZENECA PLC 1.950% 09/18/19	F	09/11/2012	GOLDMAN SACHS		19,975,200	20,000,000	0	1FE
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	08/09/2012	FTN FINANCIAL SECURITIES		1,108,280	1,000,000	13,222	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	08/10/2012	CITIGROUP GLOBAL MKTS		1,100,170	1,000,000	2,243	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	07/10/2012	HONG KONG SHANGHAI BK		5,919,780	6,000,000	0	1FE
256853-AB-8	DOLPHIN ENERGY LTD 5.500% 12/15/21	F	08/08/2012	BARCLAYS		9,017,500	8,000,000	56,375	1FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/19/2012	DEUTSCHE BANK		5,752,494	5,749,000	2,257	4FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	08/21/2012	GOLDMAN SACHS		2,448,843	2,495,000	73,854	3FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	09/12/2012	BANK of AMERICA SEC		3,323,568	3,053,000	92,440	4FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		1,100,000	1,100,000	33,611	4FE
761735-AJ-8	REYNOLDS GROUP ISSUERS INC 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		317,960	300,000	6,458	4FE
761735-AK-5	REYNOLDS GROUP ISSUERS INC 7.125% 04/15/19	R	07/25/2012	Tax Free Exchange		2,449,000	2,449,000	48,470	4FE
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		317,960	300,000	6,458	3FE
806854-AB-1	SCHLUMBERGER INV 3.300% 09/14/21	F	09/14/2012	US BANCORP		6,467,434	6,142,000	2,815	1FE
806854-AD-7	SCHLUMBERGER INV 2.400% 08/01/22	F	07/24/2012	CITIGROUP GLOBAL MKTS		2,994,960	3,000,000	0	1FE
80685P-AD-0	SCHLUMBERGER NOR 1.250% 08/01/17	F	07/24/2012	J P MORGAN SEC FIXED INC		9,990,800	10,000,000	0	1FE
950840-AA-6	WESFARMERS LTD 6.998% 04/10/13	F	09/17/2012	CORTVIEW CAPITAL SECURITIES LL		517,405	500,000	15,551	2FE
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
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	F	07/05/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
Q3946*-AE-3	FOXTEL PTY LTD PP 4.270% 07/25/22	R	07/17/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
Q7450@-AA-8	PERTH AIRPORT PP 4.470% 07/26/22	F	07/12/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
W0805#-AK-4	ASSA ABLOY PP 5.370% 12/21/18	F	07/24/2012	PRIVATE PLACEMENT		7,993,230	7,000,000	100,240	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						548,261,629	539,358,483	2,276,263	XXX
8399997. Total - Bonds - Part 3						1,030,382,243	992,835,665	2,990,508	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,030,382,243	992,835,665	2,990,508	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
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						1,030,382,243	XXX	2,990,508	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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		15,825	15,825	17,234	17,121	0	(1,409)	0	(1,409)	0	15,825	0	0	0	245	12/27/2061	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		08/01/2012	Paydown		10,006	10,006	11,154	0	0	(1,148)	0	(1,148)	0	10,006	0	0	0	76	07/01/2042	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		08/01/2012	Paydown		63,481	63,481	70,753	0	0	(7,272)	0	(7,272)	0	63,481	0	0	0	713	01/20/2062	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2012	Paydown		353	353	374	373	0	(20)	0	(20)	0	353	0	0	0	15	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		09/01/2012	Paydown		211	211	217	197	0	15	0	15	0	211	0	0	0	2	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		09/01/2012	Paydown		179	179	183	165	0	14	0	14	0	179	0	0	0	2	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		09/01/2012	Paydown		5,927	5,927	6,156	5,467	0	460	0	460	0	5,927	0	0	0	157	03/20/2016	1
36202K-DB-8	G2 # 8198 1.750% 05/20/23		09/01/2012	Paydown		2,484	2,484	2,535	2,257	0	227	0	227	0	2,484	0	0	0	38	05/20/2023	1
36202K-DW-2	G2 # 8217 1.750% 06/20/23		09/01/2012	Paydown		3,768	3,768	3,864	3,441	0	328	0	328	0	3,768	0	0	0	59	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		09/01/2012	Paydown		224	224	230	209	0	15	0	15	0	224	0	0	0	3	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		09/01/2012	Paydown		1,324	1,324	1,352	1,229	0	96	0	96	0	1,324	0	0	0	22	09/20/2017	1
36202K-KS-3	G2 8405 4.000% 09/20/18		07/01/2012	JVB Financial		(242)	(240)	(250)	(222)	0	0	0	0	0	(222)	0	(19)	(19)	386	09/20/2018	1
36202K-KS-3	G2 8405 4.000% 09/20/18		07/01/2012	Paydown		240	240	250	222	0	18	0	18	0	240	0	0	0	70	09/20/2018	1
36202K-NU-5	G2 # 8503 1.625% 09/20/24		09/01/2012	Paydown		3,196	3,196	3,289	2,968	0	228	0	228	0	3,196	0	0	0	33	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		09/01/2012	Paydown		3,342	3,342	3,430	3,120	0	222	0	222	0	3,342	0	0	0	35	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		09/01/2012	Paydown		267	267	273	244	0	23	0	23	0	267	0	0	0	5	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		09/01/2012	Paydown		2,175	2,175	2,189	1,968	0	207	0	207	0	2,175	0	0	0	36	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		09/01/2012	Paydown		197	197	201	180	0	17	0	17	0	197	0	0	0	3	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		09/01/2012	Paydown		2,138	2,138	2,213	2,004	0	134	0	134	0	2,138	0	0	0	24	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		09/01/2012	Paydown		313	313	288	293	0	21	0	21	0	313	0	0	0	16	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2012	Paydown		989	989	949	957	0	32	0	32	0	989	0	0	0	49	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2012	Paydown		4,065	4,065	3,906	3,938	0	127	0	127	0	4,065	0	0	0	203	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		09/01/2012	Paydown		418	418	383	390	0	28	0	28	0	418	0	0	0	21	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		09/01/2012	Paydown		123	123	123	123	0	0	0	0	0	123	0	0	0	6	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2012	Paydown		52	52	48	48	0	3	0	3	0	52	0	0	0	3	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2012	Paydown		168	168	172	171	0	(3)	0	(3)	0	168	0	0	0	8	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2012	Paydown		368	368	369	369	0	(1)	0	(1)	0	368	0	0	0	18	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2012	Paydown		697	697	690	691	0	6	0	6	0	697	0	0	0	37	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2012	Paydown		337	337	322	324	0	13	0	13	0	337	0	0	0	18	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2012	Paydown		740	740	732	733	0	6	0	6	0	740	0	0	0	39	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2012	Paydown		507	507	502	503	0	4	0	4	0	507	0	0	0	27	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2012	Paydown		274	274	275	274	0	0	0	0	0	274	0	0	0	14	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		09/01/2012	Paydown		114	114	115	115	0	(1)	0	(1)	0	114	0	0	0	6	03/15/2027	1
36205V-3Y-2	GNMA 30 YR # 402315 8.125% 06/15/19		09/01/2012	Paydown		34,524	34,524	34,767	34,557	0	(32)	0	(32)	0	34,524	0	0	0	1,871	06/15/2019	1
36205V-3Z-9	GNMA 30 YR # 402316 8.125% 06/15/19		09/01/2012	Paydown		50,852	50,852	51,209	50,899	0	(48)	0	(48)	0	50,852	0	0	0	2,756	06/15/2019	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		09/01/2012	Paydown		247	247	253	252	0	(5)	0	(5)	0	247	0	0	0	12	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2012	Paydown		184	184	179	179	0	4	0	4	0	184	0	0	0	9	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2012	Paydown		79	79	80	79	0	0	0	0	0	79	0	0	0	4	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2012	Paydown		162	162	163	163	0	0	0	0	0	162	0	0	0	8	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2012	Paydown		1,410	1,410	1,407	1,407	0	3	0	3	0	1,410	0	0	0	70	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		09/01/2012	Paydown		990	990	1,005	1,003	0	(13)	0	(13)	0	990	0	0	0	46	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		09/01/2012	Paydown		11,418	11,418	11,426	11,419	0	(1)	0	(1)	0	11,418	0	0	0	501	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2012	Paydown		274	274	269	270	0	4	0	4	0	274	0	0	0	13	04/15/2027	1
36206U-3T-4	GNMA 30 YR # 422110 7.500% 04/15/27		08/01/2012	Paydown		8,757	8,757	8,620	8,635	0	121	0	121	0	8,757	0	0	0	437	04/15/2027	1
36206V-MH-7	GNMA 30 YR # 422560 7.500% 04/15/26		09/01/2012	Paydown		185	185	185	185	0	0	0	0	0	185	0	0	0	9	04/15/2026	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		09/01/2012	Paydown		341	341	331	333	0	8	0	8	0	341	0	0	0	17	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		09/01/2012	Paydown		737	737	742	741	0	(4)	0	(4)	0	737	0	0	0	37	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2012	Paydown		511	511	513	512	0	(1)	0	(1)	0	511	0	0	0	26	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		09/01/2012	Paydown		857	857	844	846	0	12	0	12	0	857	0	0	0	43	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		09/01/2012	Paydown		2,755	2,755	2,719	2,723	0	32	0	32	0	2,755	0	0	0	137	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2012	Paydown		593	593	595	595	0	(1)	0	(1)	0	593	0	0	0	30	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2012	Paydown		1,023	1,023	1,038	1,036	0	(12)	0	(12)	0	1,023	0	0	0	44	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2012	Paydown		7,894	7,894	8,015	7,994	0	(100)	0	(100)	0	7,894	0	0	0	440	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2012	Paydown		1,188	1,188	1,165	1,167	0	21	0	21	0	1,188	0	0	0	59	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2012	Paydown		501	501	506	505	0	(4)	0	(4)	0	501	0	0	0	25	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		09/01/2012	Paydown		1,870	1,870	1,875	1,874	0	(4)	0	(4)	0	1,870	0	0	0	93	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2012	Paydown		177	177	178	178	0	0	0	0	0	177	0	0	0	9	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2012	Paydown		114	114	116	115	0	(1)	0	(1)	0	114	0	0	0	6	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		09/01/2012	Paydown		792	792	795	794	0	(2)	0	(2)	0	792	0	0	0	40	05/15/2027	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)
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2012	Paydown		23,418	23,418	23,389	23,383	0	35	0	35	0	23,418	0	0	0	1,314	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2012	Paydown		191	191	191	191	0	0	0	0	0	191	0	0	0	10	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2012	Paydown		985	985	965	968	0	17	0	17	0	985	0	0	0	50	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		09/01/2012	Paydown		749	749	753	752	0	(3)	0	(3)	0	749	0	0	0	37	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		09/01/2012	Paydown		688	688	692	691	0	(3)	0	(3)	0	688	0	0	0	34	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		09/01/2012	Paydown		4,808	4,808	4,928	4,910	0	(101)	0	(101)	0	4,808	0	0	0	212	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		09/01/2012	Paydown		1,791	1,791	1,817	1,813	0	(23)	0	(23)	0	1,791	0	0	0	78	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2012	Paydown		3,844	3,844	3,898	3,891	0	(47)	0	(47)	0	3,844	0	0	0	167	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		09/01/2012	Paydown		619	619	628	627	0	(8)	0	(8)	0	619	0	0	0	29	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 7.000% 07/15/28		09/01/2012	Paydown		102	102	103	103	0	(1)	0	(1)	0	102	0	0	0	5	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		09/01/2012	Paydown		275	275	274	274	0	1	0	1	0	275	0	0	0	14	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		09/01/2012	Paydown		13,565	13,565	13,756	13,730	0	(165)	0	(165)	0	13,565	0	0	0	587	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		09/01/2012	Paydown		304	304	299	299	0	5	0	5	0	304	0	0	0	14	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		09/01/2012	Paydown		32,274	32,274	32,269	32,261	0	13	0	13	0	32,274	0	0	0	1,568	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		09/01/2012	Paydown		553	553	550	550	0	3	0	3	0	553	0	0	0	28	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		09/01/2012	Paydown		520	520	520	520	0	0	0	0	0	520	0	0	0	24	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2012	Paydown		948	948	961	959	0	(12)	0	(12)	0	948	0	0	0	41	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2012	Paydown		1,295	1,295	1,294	1,294	0	1	0	1	0	1,295	0	0	0	56	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2012	Paydown		26,448	26,448	26,444	26,437	0	11	0	11	0	26,448	0	0	0	1,007	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2012	Paydown		2,837	2,837	2,837	2,836	0	1	0	1	0	2,837	0	0	0	122	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2012	Paydown		325	325	325	325	0	0	0	0	0	325	0	0	0	14	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		09/01/2012	Paydown		532	532	532	532	0	0	0	0	0	532	0	0	0	23	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2012	Paydown		743	743	739	739	0	4	0	4	0	743	0	0	0	37	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2012	Paydown		2,709	2,709	2,718	2,716	0	(7)	0	(7)	0	2,709	0	0	0	135	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2012	Paydown		5,324	5,324	5,405	5,392	0	(68)	0	(68)	0	5,324	0	0	0	263	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2012	Paydown		2,050	2,050	2,051	2,050	0	0	0	0	0	2,050	0	0	0	100	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		09/01/2012	Paydown		647	647	657	589	0	58	0	58	0	647	0	0	0	9	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		09/01/2012	Paydown		1,159	1,159	1,172	1,066	0	93	0	93	0	1,159	0	0	0	13	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.750% 05/20/27		09/01/2012	Paydown		359	359	367	326	0	33	0	33	0	359	0	0	0	5	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		09/01/2012	Paydown		753	753	773	698	0	55	0	55	0	753	0	0	0	9	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		09/01/2012	Paydown		1,192	1,192	1,212	1,086	0	107	0	107	0	1,192	0	0	0	15	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		09/01/2012	Paydown		205	205	211	191	0	14	0	14	0	205	0	0	0	2	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		09/01/2012	Paydown		101	101	103	92	0	9	0	9	0	101	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		09/01/2012	Paydown		1,727	1,727	1,743	1,562	0	165	0	165	0	1,727	0	0	0	23	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.750% 05/20/28		09/01/2012	Paydown		1,732	1,732	1,766	1,571	0	161	0	161	0	1,732	0	0	0	28	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.210% 04/20/35		09/01/2012	Paydown		8,209	8,209	8,127	8,129	0	80	0	80	0	8,209	0	0	0	134	04/20/2035	1
36230S-ET-7	G2 757346 4.567% 05/20/62		07/01/2012	BANK of AMERICA SEC		6,722,816	6,015,942	6,722,816	0	0	0	0	0	0	6,722,816	0	0	0	22,132	05/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2012	Paydown		9,159	9,159	9,929	9,816	0	(727)	0	(727)	0	9,159	0	0	0	178	09/01/2046	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		08/01/2012	Paydown		95,000	95,000	99,115	97,814	0	(3,174)	0	(3,174)	0	95,000	0	0	0	1,823	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		07/01/2012	Paydown		76,848	76,848	78,704	78,433	0	(1,585)	0	(1,585)	0	76,848	0	0	0	855	11/20/2060	1
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		09/27/2012	Paydown		125,170	125,170	134,834	0	0	(9,663)	0	(9,663)	0	125,170	0	0	0	417	12/20/2041	1
690353-RD-1	OPIC US AGENCY VRDN 0.160% 03/15/19		09/15/2012	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	74	03/15/2019	1
690353-RV-1	OPIC US Agency Floating MTN 0.180% 12/15/19		08/09/2012	MELLON CAPITAL MKT		18,000,000	18,000,000	18,000,000	0	0	0	0	0	0	18,000,000	0	0	0	11,158	12/15/2019	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		09/01/2012	Paydown		173,099	173,099	186,727	185,485		(13,660)		(13,660)		173,099			0	2,622	11/21/2061	1
0599999. Subtotal - Bonds - U.S. Governments						25,765,435	25,058,563	25,806,777	860,101	0	(36,014)	0	(36,014)	0	25,765,455	0	(19)	(19)	54,598	XXX	XXX
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	09/20/2012	NATIONAL BANK OF CANADA		8,255,520	8,000,000	7,990,400	7,990,849	0	1,424	0	1,424	0	7,992,274	0	263,246	263,246	129,422	09/21/2016	1FE
1099999. Subtotal - Bonds - All Other Governments						8,255,520	8,000,000	7,990,400	7,990,849	0	1,424	0	1,424	0	7,992,274	0	263,246	263,246	129,422	XXX	XXX
18610R-AC-8	CLEVELAND-CUYAHOGA CNTY OHIO 4.850% 10/15/12		07/15/2012	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	3,092	10/15/2012	2AM
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		09/01/2012	Paydown		1,331	1,331	1,339	1,337	0	(6)	0	(6)	0	1,331	0	0	0	62	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2012	Paydown		24,223	24,223	26,086	0	0	(1,862)	0	(1,862)	0	24,223	0	0	0	203	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2012	Paydown		22,627	22,627	24,508	0	0	(1,881)	0	(1,881)	0	22,627	0	0	0	200	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		09/01/2012	Paydown		24,551	24,551	24,168	24,186	0	365	0	365	0	24,551	0	0	0	919	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		09/01/2012	Paydown		849	849	850	850	0	0	0	0	0	849	0	0	0	42	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		09/01/2012	Paydown		521	521	530	529	0	(8)	0	(8)	0	521	0	0	0	28	08/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		09/01/2012	Paydown		2,382	2,382	2,406	2,401	0	(19)	0	(19)	0	2,382	0	0	0	111	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/01/2012	Paydown		2,563	2,563	2,580	2,576	0	(13)	0	(13)	0	2,563	0	0	0	109	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2012	Paydown		102	102	103	103	0	(1)	0	(1)	0	102	0	0	0	5	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2012	Paydown		2,022	2,022	2,015	2,015	0	6	0	6	0	2,022	0	0	0	94	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2012	Paydown		588	588	586	586	0	2	0	2	0	588	0	0	0	28	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2012	Paydown		857	857	851	852	0	5	0	5	0	857	0	0	0	40	02/01/2026	1
3128FC-BN-2	FHLMC # D70945 7.000% 05/01/26		09/01/2012	Paydown		17,036	17,036	16,520	16,586	0	450	0	450	0	17,036	0	0	0	893	05/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2012	Paydown		21,420	21,420	22,260	0	0	(840)	0	(840)	0	21,420	0	0	0	54	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		09/01/2012	Paydown		1,135,289	1,135,289	1,154,802	1,153,426	0	(18,138)	0	(18,138)	0	1,135,289	0	0	0	34,416	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		09/01/2012	Paydown		371,013	371,013	380,694	380,034	0	(9,021)	0	(9,021)	0	371,013	0	0	0	11,155	05/01/2024	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		07/01/2012	J P MORGAN SEC FIXED INC		10,233,148	9,954,727	10,233,148	0	0	0	0	0	0	10,233,148	0	0	0	11,061	05/01/2027	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		09/01/2012	Paydown		148,320	148,320	152,468	0	0	(4,148)	0	(4,148)	0	148,320	0	0	0	496	05/01/2027	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2012	Paydown		1,404	1,404	1,407	1,407	0	(3)	0	(3)	0	1,404	0	0	0	51	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		09/01/2012	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	2	08/01/2035	1
3128P7-QA-4	FGLMC C91349 4.500% 12/01/30		09/01/2012	Paydown		727,421	727,421	756,973	756,077	0	(28,656)	0	(28,656)	0	727,421	0	0	0	22,214	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2012	Paydown		437,664	437,664	446,143	445,593	0	(7,930)	0	(7,930)	0	437,664	0	0	0	13,172	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2012	Paydown		221,597	221,597	226,566	226,246	0	(4,649)	0	(4,649)	0	221,597	0	0	0	6,702	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2012	Paydown		869,743	869,743	889,381	888,346	0	(18,603)	0	(18,603)	0	869,743	0	0	0	23,274	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2012	Paydown		450,543	450,543	467,720	466,945	0	(16,402)	0	(16,402)	0	450,543	0	0	0	12,821	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2012	Paydown		296,623	296,623	314,420	314,132	0	(17,509)	0	(17,509)	0	296,623	0	0	0	8,867	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
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2012	Paydown		589,317	589,317	626,517	625,916	0	(36,600)	0	(36,600)	0	589,317	0	0	0	17,675	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2012	Paydown		822,410	822,410	874,324	873,488	0	(51,079)	0	(51,079)	0	822,410	0	0	0	24,392	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		09/01/2012	Paydown		963,392	963,392	932,383	933,255	0	30,137	0	30,137	0	963,392	0	0	0	19,648	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.460% 06/01/35		09/01/2012	Paydown		34,820	34,820	36,714	36,655	0	(1,834)	0	(1,834)	0	34,820	0	0	0	1,120	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.408% 07/01/35		09/01/2012	Paydown		37,458	37,458	39,512	39,458	0	(1,999)	0	(1,999)	0	37,458	0	0	0	1,228	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.716% 01/01/37		09/01/2012	Paydown		8,635	8,635	9,104	9,094	0	(459)	0	(459)	0	8,635	0	0	0	186	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.541% 03/01/36		09/01/2012	Paydown		2,865	2,865	3,002	3,018	0	(153)	0	(153)	0	2,865	0	0	0	(313)	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.902% 09/01/36		09/01/2012	Paydown		11,544	11,544	12,179	12,167	0	(623)	0	(623)	0	11,544	0	0	0	188	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2012	Paydown		834	834	836	835	0	(1)	0	(1)	0	834	0	0	0	59	08/15/2021	1
31290J-5B-4	FHLMC # 554442 9.500% 01/01/20		09/01/2012	Paydown		716	716	701	703	0	13	0	13	0	716	0	0	0	45	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B 1.116% 04/25/23		09/25/2012	Paydown		10,214	10,214	10,425	10,198	0	16	0	16	0	10,214	0	0	0	74	04/25/2023	1
31292S-AF-7	FG C09006 3.000% 07/01/42		09/01/2012	Paydown		167,613	167,613	173,532	0	0	(5,919)	0	(5,919)	0	167,613	0	0	0	419	07/01/2042	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		09/01/2012	Paydown		546	546	577	574	0	(28)	0	(28)	0	546	0	0	0	26	07/01/2029	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		09/01/2012	Paydown		414,212	414,212	421,008	0	0	(6,796)	0	(6,796)	0	414,212	0	0	0	3,394	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		09/01/2012	Paydown		658,813	658,813	669,313	0	0	(10,500)	0	(10,500)	0	658,813	0	0	0	5,496	03/01/2027	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		09/01/2012	Paydown		309	309	314	312	0	(3)	0	(3)	0	309	0	0	0	20	03/01/2021	1
31300L-CF-0	FHARM 848170 2.799% 12/01/39		09/01/2012	Paydown		35,861	35,861	37,385	37,581	0	(1,720)	0	(1,720)	0	35,861	0	0	0	558	12/01/2039	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2012	Paydown		2,534	2,534	2,542	2,540	0	(6)	0	(6)	0	2,534	0	0	0	133	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2012	Paydown		1,816	1,816	1,794	1,796	0	19	0	19	0	1,816	0	0	0	90	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2012	Paydown		2,006	2,006	2,032	2,026	0	(21)	0	(21)	0	2,006	0	0	0	101	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2012	Paydown		2,033	2,033	1,933	1,946	0	87	0	87	0	2,033	0	0	0	93	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		09/01/2012	Paydown		15,662	15,662	16,949	16,672	0	(1,010)	0	(1,010)	0	15,662	0	0	0	718	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		09/01/2012	Paydown		5,678	5,678	5,621	5,630	0	48	0	48	0	5,678	0	0	0	72	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		09/01/2012	Paydown		8,594	8,594	8,665	8,562	0	32	0	32	0	8,594	0	0	0	423	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		09/01/2012	Paydown		193	193	195	192	0	1	0	1	0	193	0	0	0	13	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2012	Paydown		150	150	152	151	0	0	0	0	0	150	0	0	0	10	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2012	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		09/15/2012	Paydown		3,798	3,798	3,861	3,796	0	1	0	1	0	3,798	0	0	0	282	10/15/2019	1
31349U-B5-6	FHARM 782760 2.410% 11/01/36		09/01/2012	Paydown		30,283	30,283	32,403	33,272	0	(2,989)	0	(2,989)	0	30,283	0	0	0	1,343	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2012	Paydown		25	25	26	26	0	0	0	0	0	25	0	0	0	2	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2012	Paydown		106	106	105	105	0	1	0	1	0	106	0	0	0	7	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		09/01/2012	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2018	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2012	Paydown		16,874	16,874	16,831	16,831	0	43	0	43	0	16,874	0	0	0	311	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
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		09/01/2012	Paydown		188,906	188,906	206,026	0	0	(17,120)	0	(17,120)	0	188,906	0	0	0	4,409	01/01/2042	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)
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/01/2012	DEUTSCHE BANK		8,382,388	8,240,750	8,382,388	0	0	0	0	0	0	8,382,388	0	0	0	2,289	02/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		09/01/2012	Paydown		33,580	33,580	34,157	0	0	(577)	0	(577)	0	33,580	0	0	0	104	02/25/2039	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		09/01/2012	Paydown		10,629	10,629	10,918	0	0	(289)	0	(289)	0	10,629	0	0	0	22	05/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		09/01/2012	Paydown		4,656	4,656	4,677	4,658	0	(2)	0	(2)	0	4,656	0	0	0	254	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2012	Paydown		37,293	37,293	37,937	37,902	0	(610)	0	(610)	0	37,293	0	0	0	1,464	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2012	Paydown		609,736	609,736	636,031	634,136	0	(24,400)	0	(24,400)	0	609,736	0	0	0	19,632	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		09/01/2012	Paydown		399	399	405	403	0	(4)	0	(4)	0	399	0	0	0	23	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2012	Paydown		118	118	120	119	0	(1)	0	(1)	0	118	0	0	0	7	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2012	Paydown		362	362	365	364	0	(2)	0	(2)	0	362	0	0	0	19	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2012	Paydown		715	715	721	720	0	(5)	0	(5)	0	715	0	0	0	36	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		09/01/2012	Paydown		1,074	1,074	1,070	1,069	0	4	0	4	0	1,074	0	0	0	54	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		09/01/2012	Paydown		603	603	600	600	0	3	0	3	0	603	0	0	0	30	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2012	Paydown		566	566	585	581	0	(15)	0	(15)	0	566	0	0	0	23	01/01/2023	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2012	Paydown		1,454,812	1,454,812	1,542,101	0	0	(87,289)	0	(87,289)	0	1,454,812	0	0	0	5,456	12/15/2040	1
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		09/01/2012	Paydown		1,585,783	1,585,783	1,643,268	0	0	(57,485)	0	(57,485)	0	1,585,783	0	0	0	5,735	10/15/2026	1
3137AK-KD-2	FHMS K705 X1 1.903% 09/25/18		09/01/2012	Paydown		0	0	4,274	0	0	(4,274)	0	(4,274)	0	0	0	0	0	418	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.733% 10/25/18		09/01/2012	Paydown		0	0	7,438	0	0	(7,438)	0	(7,438)	0	0	0	0	0	469	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.696% 01/25/47		09/01/2012	Paydown		0	0	2,703	0	0	(2,703)	0	(2,703)	0	0	0	0	0	171	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2012	Paydown		228,656	228,656	248,485	0	0	(19,829)	0	(19,829)	0	228,656	0	0	0	2,301	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.613% 01/25/22		09/01/2012	Paydown		0	0	6,820	0	0	(6,820)	0	(6,820)	0	0	0	0	0	257	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.678% 03/25/19		09/01/2012	Paydown		0	0	10,685	0	0	(10,685)	0	(10,685)	0	0	0	0	0	401	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.891% 03/25/22		09/01/2012	Paydown		0	0	3,411	0	0	(3,411)	0	(3,411)	0	0	0	0	0	44	03/25/2022	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		09/01/2012	Paydown		1,372	1,372	1,450	1,441	0	(69)	0	(69)	0	1,372	0	0	0	64	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		09/01/2012	Paydown		3,389	3,389	3,411	3,408	0	(18)	0	(18)	0	3,389	0	0	0	151	11/01/2028	1
31380Y-RD-4	FNMA # 454184 6.500% 12/01/28		08/01/2012	Paydown		13,631	13,631	13,721	13,705	0	(74)	0	(74)	0	13,631	0	0	0	591	12/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		09/01/2012	Paydown		57,602	57,602	57,980	57,914	0	(312)	0	(312)	0	57,602	0	0	0	2,495	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		09/01/2012	Paydown		40,913	40,913	40,958	40,947	0	(34)	0	(34)	0	40,913	0	0	0	846	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		09/01/2012	Paydown		1,433	1,433	1,415	1,416	0	17	0	17	0	1,433	0	0	0	62	05/01/2029	1
31384D-HF-2	FNMA # 520530 7.500% 11/01/29		09/01/2012	Paydown		502	502	502	502	0	0	0	0	0	502	0	0	0	25	11/01/2029	1
31384D-LK-6	FNMA # 520630 7.500% 11/01/29		09/01/2012	Paydown		533	533	533	533	0	0	0	0	0	533	0	0	0	27	11/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		09/01/2012	Paydown		2,336	2,336	2,335	2,334	0	2	0	2	0	2,336	0	0	0	117	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		09/01/2012	Paydown		47,798	47,798	47,775	47,754	0	43	0	43	0	47,798	0	0	0	2,389	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		09/01/2012	Paydown		1,763	1,763	1,747	1,603	0	160	0	160	0	1,763	0	0	0	28	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		09/01/2012	Paydown		1,844	1,844	1,853	1,851	0	(7)	0	(7)	0	1,844	0	0	0	98	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		09/01/2012	Paydown		129	129	128	128	0	1	0	1	0	129	0	0	0	7	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		09/01/2012	Paydown		203	203	201	201	0	2	0	2	0	203	0	0	0	10	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		09/01/2012	Paydown		121,494	121,494	121,576	121,537	0	(43)	0	(43)	0	121,494	0	0	0	5,276	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		09/01/2012	Paydown		47,119	47,119	47,131	47,116	0	3	0	3	0	47,119	0	0	0	2,199	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		09/01/2012	Paydown		34,945	34,945	35,017	35,004	0	(59)	0	(59)	0	34,945	0	0	0	1,392	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2012	Paydown		5,608	5,608	6,069	5,949	0	(341)	0	(341)	0	5,608	0	0	0	257	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2012	Paydown		11,329	11,329	11,380	11,372	0	(43)	0	(43)	0	11,329	0	0	0	529	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2012	Paydown		12,545	12,545	12,469	12,470	0	74	0	74	0	12,545	0	0	0	608	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2012	Paydown		2,818	2,818	2,801	2,802	0	17	0	17	0	2,818	0	0	0	122	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2012	Paydown		5,350	5,350	5,548	5,531	0	(182)	0	(182)	0	5,350	0	0	0	249	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2012	Paydown		623,781	623,781	603,615	603,844	0	19,937	0	19,937	0	623,781	0	0	0	12,543	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/14/2012	RBS GREENWICH CAPITAL		15,339,934	15,070,512	15,344,646	15,340,905	0	(971)	0	(971)	0	15,339,934	0	0	0	360,436	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/01/2012	Paydown		2,013,378	2,013,378	2,050,002	2,049,502	0	(36,124)	0	(36,124)	0	2,013,378	0	0	0	39,375	01/01/2027	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		09/01/2012	Paydown		438,126	438,126	438,452	438,427	0	(301)	0	(301)	0	438,126	0	0	0	8,965	07/01/2026	1
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		09/01/2012	Paydown		386,902	386,902	394,550	0	0	(7,647)	0	(7,647)	0	386,902	0	0	0	2,550	05/01/2027	1
3138M0-WG-1	FNMA A08746 POOL # A08746 2.500% 08/01/27		09/01/2012	Paydown		299,407	299,407	308,658	0	0	(9,251)	0	(9,251)	0	299,407	0	0	0	968	08/01/2027	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		09/01/2012	Paydown		884	884	884	884	0	0	0	0	0	884	0	0	0	41	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		09/01/2012	Paydown		1,419	1,419	1,419	1,419	0	1	0	1	0	1,419	0	0	0	61	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		09/01/2012	Paydown		769	769	769	769	0	0	0	0	0	769	0	0	0	36	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.846% 01/01/40		09/01/2012	Paydown		1,971	1,971	2,022	2,020	0	(49)	0	(49)	0	1,971	0	0	0	39	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		09/01/2012	Paydown		2,277	2,277	2,303	2,298	0	(21)	0	(21)	0	2,277	0	0	0	97	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2012	Paydown		170,536	170,536	154,495	163,011	0	7,524	0	7,524	0	170,536	0	0	0	6,263	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.437% 04/25/33		09/25/2012	Paydown		9,228	9,228	9,228	9,228	0	0	0	0	0	9,228	0	0	0	29	04/25/2033	1
31393B-3E-3	FNR 2003-51 PH 5.500% 10/25/31		07/01/2012	Paydown		21,653	21,653	22,107	21,966	0	(313)	0	(313)	0	21,653	0	0	0	695	10/25/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2012	Paydown		53,474	53,474	60,560	0	0	(7,085)	0	(7,085)	0	53,474	0	0	0	1,655	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2012	Paydown		34,167	34,167	33,009	33,554	0	614	0	614	0	34,167	0	0	0	1,129	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2012	Paydown		492,287	492,287	457,297	474,859	0	17,428	0	17,428	0	492,287	0	0	0	9,033	12/15/2032	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/27/2012	Paydown		539,882	539,882	600,872	0	0	(60,990)	0	(60,990)	0	539,882	0	0	0	2,474	01/25/2035	1
31396C-SQ-4	FHR 3048 QA 5.000% 03/15/24		09/01/2012	Paydown		56,867	56,867	59,800	58,628	0	(1,761)	0	(1,761)	0	56,867	0	0	0	1,914	03/15/2024	1
31396G-GR-6	FHR SER R004 CL VG 6.000% 08/15/21		09/01/2012	Paydown		13,843	13,843	14,423	0	0	(580)	0	(580)	0	13,843	0	0	0	346	08/15/2021	1
31396G-J5-1	FHR 3104 BA 5.500% 06/15/24		09/01/2012	Paydown		10,420	10,420	10,876	10,728	0	(308)	0	(308)	0	10,420	0	0	0	380	06/15/2024	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2012	Paydown		1,341,390	1,341,390	1,457,923	0	0	(116,533)	0	(116,533)	0	1,341,390	0	0	0	5,589	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2012	Paydown		282,322	282,322	294,717	291,976	0	(9,654)	0	(9,654)	0	282,322	0	0	0	7,483	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2012	Paydown		61,495	61,495	62,399	62,222	0	(727)	0	(727)	0	61,495	0	0	0	1,434	03/25/2037	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		09/01/2012	Paydown		48,448	48,448	49,977	0	0	(1,529)	0	(1,529)	0	48,448	0	0	0	379	03/25/2027	1
31401Y-DA-0	FNMA # 721997 6.000% 06/01/33		09/01/2012	Paydown		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	06/01/2033	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2012	Paydown		139,009	139,009	136,881	136,967	0	2,042	0	2,042	0	139,009	0	0	0	5,628	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2012	Paydown		37,540	37,540	37,153	37,167	0	374	0	374	0	37,540	0	0	0	1,375	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		09/01/2012	Paydown		14,886	14,886	16,191	16,066	0	(1,179)	0	(1,179)	0	14,886	0	0	0	594	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2012	Paydown		4,855	4,855	4,893	4,890	0	(35)	0	(35)	0	4,855	0	0	0	180	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		09/01/2012	Paydown		2,926	2,926	2,937	2,936	0	(9)	0	(9)	0	2,926	0	0	0	107	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.429% 07/01/34		09/01/2012	Paydown		11,899	11,899	12,018	12,015	0	(116)	0	(116)	0	11,899	0	0	0	202	07/01/2034	1
31404V-AB-4	FNMA #779502 2.609% 06/01/34		09/01/2012	Paydown		23,084	23,084	23,286	23,275	0	(191)	0	(191)	0	23,084	0	0	0	412	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		09/01/2012	Paydown		7,762	7,762	7,911	7,865	0	(103)	0	(103)	0	7,762	0	0	0	279	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		09/01/2012	Paydown		303,296	303,296	308,584	308,275	0	(4,979)	0	(4,979)	0	303,296	0	0	0	12,079	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2012	Paydown		201,875	201,875	205,394	205,189	0	(3,314)	0	(3,314)	0	201,875	0	0	0	6,783	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2012	Paydown		99,465	99,465	101,199	101,098	0	(1,633)	0	(1,633)	0	99,465	0	0	0	3,596	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2012	Paydown		727,100	727,100	739,777	739,036	0	(11,936)	0	(11,936)	0	727,100	0	0	0	25,700	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2012	Paydown		111,679	111,679	113,626	113,513	0	(1,833)	0	(1,833)	0	111,679	0	0	0	3,822	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.204% 01/01/35		09/01/2012	Paydown		1,487	1,487	1,493	1,493	0	(5)	0	(5)	0	1,487	0	0	0	22	01/01/2035	1
31407S-LU-4	FNMA # 839239 4.929% 09/01/35		09/01/2012	Paydown		22,695	22,695	24,043	24,019	0	(1,324)	0	(1,324)	0	22,695	0	0	0	727	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.417% 01/01/37		09/01/2012	Paydown		1,953	1,953	1,939	1,758	0	195	0	195	0	1,953	0	0	0	33	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.996% 04/01/36		09/01/2012	Paydown		30,870	30,870	32,375	32,345	0	(1,475)	0	(1,475)	0	30,870	0	0	0	599	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		09/01/2012	Paydown		79,006	79,006	79,433	79,415	0	(409)	0	(409)	0	79,006	0	0	0	2,589	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2012	Paydown		263,164	263,164	274,677	273,899	0	(10,735)	0	(10,735)	0	263,164	0	0	0	8,405	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		09/01/2012	Paydown		631,960	631,960	659,608	657,594	0	(25,634)	0	(25,634)	0	631,960	0	0	0	20,998	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2012	Paydown		394,722	394,722	402,273	402,025	0	(7,303)	0	(7,303)	0	394,722	0	0	0	14,471	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		09/01/2012	Paydown		74,334	74,334	77,586	77,352	0	(3,018)	0	(3,018)	0	74,334	0	0	0	2,374	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2012	Paydown		22,122	22,122	23,425	23,405	0	(1,283)	0	(1,283)	0	22,122	0	0	0	573	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2012	Paydown		304,370	304,370	309,221	309,039	0	(4,669)	0	(4,669)	0	304,370	0	0	0	7,181	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2012	Paydown		923,636	923,636	939,367	938,301	0	(14,665)	0	(14,665)	0	923,636	0	0	0	28,010	07/01/2024	1
31417C-SN-6	FNCI # AB5924 3.000% 08/01/42		09/27/2012	Paydown		101,117	101,117	104,877	0	0	(3,760)	0	(3,760)	0	101,117	0	0	0	253	08/01/2042	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		2,268,677	2,268,677	2,287,819	2,286,657	0	(17,979)	0	(17,979)	0	2,268,677	0	0	0	60,870	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2012	Paydown		926,916	926,916	938,503	937,606	0	(10,690)	0	(10,690)	0	926,916	0	0	0	27,984	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2012	Paydown		526,401	526,401	541,535	540,560	0	(14,160)	0	(14,160)	0	526,401	0	0	0	16,243	08/01/2024	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		07/01/2012	STEPHENS INC.		524,910	496,809	524,910	0	0	0	0	0	0	524,910	0	0	0	773	05/01/2021	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		09/01/2012	Paydown		21,686	21,686	22,913	0	0	(1,227)	0	(1,227)	0	21,686	0	0	0	96	05/01/2021	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2012	Paydown		1,369,423	1,369,423	1,446,025	1,437,884	0	(68,461)	0	(68,461)	0	1,369,423	0	0	0	50,569	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		09/01/2012	Paydown		24,201	24,201	25,275	25,215	0	(1,013)	0	(1,013)	0	24,201	0	0	0	650	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2012	Paydown		183,058	183,058	186,204	186,087	0	(3,029)	0	(3,029)	0	183,058	0	0	0	4,352	11/01/2025	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2012	Paydown		95,570	95,570	98,228	96,160	0	(589)	0	(589)	0	95,570	0	0	0	3,795	05/16/2032	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2012	Paydown		89,919	89,919	93,782	93,467	0	(3,548)	0	(3,548)	0	89,919	0	0	0	2,698	08/20/2026	1
38378B-DY-2	GNR 2012-22 IO 1.679% 02/01/27		09/01/2012	Paydown		0	0	11,330	0	0	(11,330)	0	(11,330)	0	0	0	0	0	1,003	02/01/2027	1
38378B-TK-5	GNR 2012-53 IO 1.086% 03/16/47		09/01/2012	Paydown		0	0	39,227	0	0	(39,227)	0	(39,227)	0	0	0	0	0	1,349	03/16/2047	1
49130T-PR-1	KENTUCKY ST HSG CORP HSG REVEN 4.250% 07/01/33		09/01/2012	Redemption 100.0000		155,000	155,000	160,754	0	0	(5,754)	0	(5,754)	0	155,000	0	0	0	711	07/01/2033	1FE
647110-FB-6	NM EDL 1.019% 12/01/28		09/04/2012	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	706	12/01/2028	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		09/01/2012	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	7,922	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/01/2012	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,240	12/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		09/01/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,013	06/01/2018	1FE
677555-WX-8	OH ECON DEV REV 4.820% 03/01/15		09/01/2012	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,977	03/01/2015	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		09/01/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,000	06/01/2017	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2012	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	5,972	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		09/01/2012	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,627	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		09/01/2012	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,300	09/01/2015	1FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.210% 08/01/33		08/01/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	277	08/01/2033	1FE
	FNMA CMO 3.500% 07/01/42		07/01/2012	UBS PAINEWEBBER		13,012,500	12,000,000	13,012,500	0	0	0	0	0	0	13,012,500	0	0	0	35,000	07/01/2042	1
3199999. Subtotal - Bonds - U.S. Special Revenues						81,110,626	79,380,544	82,126,853	41,427,491	0	(1,003,709)	0	(1,003,709)	0	81,110,626	0	0	0	1,200,266	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.350% 05/25/33		09/01/2012	Paydown		469,668	469,668	405,089	422,853	0	46,815	0	46,815	0	469,668	0	0	0	17,947	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2012	Paydown		12,106	12,106	9,694	9,180	0	2,926	0	2,926	0	12,106	0	0	0	595	12/25/2031	1FM
00130H-BR-5	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		2,980,000	2,980,000	2,980,000	2,980,000	0	0	0	0	0	2,980,000	0	0	0	251,520	07/01/2021	3FE
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		2,533,046	2,518,000	2,534,628	2,533,849	0	(803)	0	(803)	0	2,533,046	0	0	0	200,566	07/15/2021	4FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		09/01/2012	Paydown		202,982	202,982	202,898	202,507	0	475	0	475	0	202,982	0	0	0	8,035	04/25/2031	1FM
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		07/01/2012	Redemption 100.0000		633,330	633,330	633,330	633,330	0	0	0	0	0	633,330	0	0	0	24,605	12/31/2014	1FE
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/28/2012	BARCLAYS		3,121,483	4,034,227	3,306,456	3,160,249	0	50,749	(116,948)	167,697	0	3,327,946	0	(206,463)	(206,463)	182,844	05/25/2036	4FM
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/01/2012	Paydown		137,844	187,471	153,651	146,857	0	(14,448)	(5,435)	(9,013)	0	137,844	0	0	0	7,413	05/25/2036	4FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2012	Paydown		143,393	198,861	168,264	175,563	0	(27,519)	4,651	(32,170)	0	143,393	0	0	0	7,960	01/25/2037	4FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/27/2012	BARCLAYS		3,180,308	4,226,323	3,068,659	3,068,659	0	24,931	0	24,931	0	3,093,589	0	86,719	86,719	191,224	04/25/2037	1FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/01/2012	Paydown		125,520	296,255	213,269	212,453	0	(86,933)	0	(86,933)	0	125,520	0	0	0	11,287	04/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2012	Paydown		158,703	178,004	161,738	161,726	0	(3,022)	0	(3,022)	0	158,703	0	0	0	7,228	09/25/2037	4FM
02528Q-AA-9	ACAR 2012-1 A1 1.960% 01/15/14		09/15/2012	Paydown		66,094	66,094	66,094	0	0	0	0	0	0	66,094	0	0	0	619	01/15/2014	1FE
02581F-YH-6	AMERICAN EXPRESS CENTURION 5.550% 10/17/12		07/10/2012	CORTVIEW CAPITAL SECURITIES LL		157,031	155,000	158,157	0	0	(1,166)	0	(1,166)	0	156,992	0	39	39	2,055	10/17/2012	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2012	Paydown		676,973	676,973	674,963	674,230	0	2,743	0	2,743	0	676,973	0	0	0	22,563	09/25/2035	2FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		09/01/2012	Paydown		14,425	14,425	13,875	14,271	0	153	0	153	0	14,425	0	0	0	484	09/25/2035	1FM
03064A-AD-6	AMCAR 2009-1 B 9.790% 04/15/14		09/15/2012	Paydown		66,453	66,453	72,932	70,344	0	(3,891)	0	(3,891)	0	66,453	0	0	0	4,637	04/15/2014	1FE
03064C-AD-2	AMCAR 2010-1 B 3.720% 11/17/14		09/15/2012	Paydown		59,078	59,078	60,089	0	0	(1,011)	0	(1,011)	0	59,078	0	0	0	1,019	11/17/2014	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		09/01/2012	Paydown		836	836	852	891	0	(55)	0	(55)	0	836	0	0	0	35	12/25/2027	1FM
03674B-AC-8	ANTHEM INC 6.800% 08/01/12		08/01/2012	Maturity		2,000,000	2,000,000	2,161,370	2,016,361	0	(16,361)	0	(16,361)	0	2,000,000	0	0	0	136,000	08/01/2012	2FE
037933-AE-8	APRIA HEALTHCARE 11.250% 11/01/14		07/03/2012	WELLS FARGO		2,011,138	1,923,000	1,876,080	1,888,042	0	5,428	0	5,428	0	1,893,470	0	117,668	117,668	148,432	11/01/2014	4FE
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		09/12/2012	BARCLAYS		12,765,814	11,889,000	12,612,881	10,513,684	0	(92,233)	0	(92,233)	0	12,428,564	0	337,250	337,250	785,995	06/15/2018	4FE
055381-AQ-0	BE AEROSPACE 8.500% 07/01/18		07/23/2012	TENDER OFFER		2,746,887	2,508,000	2,508,000	2,508,000	0	0	0	0	0	2,508,000	0	238,887	238,887	276,368	07/01/2018	3FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2012	Paydown		102,911	102,911	89,916	89,894	0	13,017	0	13,017	0	102,911	0	0	0	3,851	10/25/2036	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2012	Paydown		88,851	88,851	88,559	88,460	0	391	0	391	0	88,851	0	0	0	3,324	09/25/2035	3FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2012	Paydown		129,612	129,612	122,362	125,346	0	4,266	0	4,266	0	129,612	0	0	0	4,727	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2012	Paydown		87,598	87,598	85,771	86,453	0	1,145	0	1,145	0	87,598	0	0	0	3,130	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2012	Paydown		17,664	17,664	16,809	17,149	0	515	0	515	0	17,664	0	0	0	688	08/25/2035	1FM
05947U-HN-1	BACM 2002-2 B 5.271% 07/11/43		07/01/2012	Paydown		1,523,744	1,523,744	1,547,553	1,523,023	0	721	0	721	0	1,523,744	0	0	0	46,851	07/11/2043	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		09/01/2012	Paydown		9,568	9,568	9,871	9,813	0	(244)	0	(244)	0	9,568	0	0	0	307	07/10/2043	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		09/01/2012	Paydown		8,809	8,809	9,240	0	0	(431)	0	(431)	0	8,809	0	0	0	128	07/10/2045	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2012	Paydown		165,356	165,356	157,980	160,680	0	4,676	0	4,676	0	165,356	0	0	0	5,950	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		09/01/2012	Paydown		496,404	496,404	481,706	487,759	0	8,646	0	8,646	0	496,404	0	0	0	15,944	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		09/01/2012	Paydown		271,944	271,944	222,994	226,357	0	45,586	0	45,586	0	271,944	0	0	0	10,414	03/25/2035	1FE
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		09/01/2012	Paydown		143,265	143,265	138,553	140,171	0	3,094	0	3,094	0	143,265	0	0	0	5,273	06/25/2033	4FM
059497-AU-1	BACM 2007-1 A2 5.381% 01/15/49		07/01/2012	Paydown		1,906,100	1,906,100	1,909,897	1,902,189	0	3,911	0	3,911	0	1,906,100	0	0	0	59,735	01/15/2049	1FM
059497-BA-4	BACM 2007-1 AMFX 5.482% 01/15/49		07/30/2012	NOMURA SECURITIES INTERNATIONA		15,571,875	15,000,000	15,064,453	15,024,201	0	(8,602)	0	(8,602)	0	15,015,599	0	556,276	556,276	549,713	01/15/2049	1FM

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)
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2012	Paydown		264,044	264,044	214,206	231,878	0	32,166	0	32,166	0	264,044	0	0	0	9,859	07/25/2034	1FM
05949A-TX-8	BOAMS 2004-8 2B1 6.000% 10/25/34		08/01/2012	Paydown		3,152	3,152	2,241	2,355	0	797	0	797	0	3,152	0	0	0	117	10/25/2034	1FM
05949C-AX-4	BOAMS 2005-5 1A22 5.000% 06/25/35		09/01/2012	Paydown		579,024	579,024	578,345	577,061	0	1,962	0	1,962	0	579,024	0	0	0	19,266	06/25/2035	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2012	Paydown		204,267	204,267	200,830	202,155	0	2,111	0	2,111	0	204,267	0	0	0	7,666	12/25/2035	2FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		09/01/2012	Paydown		428,439	843,852	798,804	814,054	0	(328,962)	56,654	(385,616)	0	428,439	0	0	0	16,698	01/25/2036	4FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		09/01/2012	Paydown		3	725,011	31,539	9,453	25,675	(48,088)	(12,964)	(9,449)	0	3	0	0	0	27,563	09/25/2036	6FM
05950P-AJ-2	BAFC 2006-H 3A2 5.663% 09/20/46		09/01/2012	Paydown		568,951	568,951	552,395	537,099	0	31,853	0	31,853	0	568,951	0	0	0	22,652	09/20/2046	5FM
059513-AC-5	BACM 2007-4 A3 5.987% 08/10/14		09/01/2012	Paydown		213,292	213,292	213,726	213,641	0	(348)	0	(348)	0	213,292	0	0	0	8,078	08/10/2014	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2012	Paydown		112,993	112,993	94,599	99,209	0	13,784	0	13,784	0	112,993	0	0	0	4,086	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2012	Paydown		132,172	195,764	171,580	104,769	93,602	(39,408)	26,791	27,403	0	132,172	0	0	0	7,909	01/25/2037	5FM
059522-AX-0	BAFC 2007-C 1A5 5.526% 05/20/36		09/01/2012	Paydown		642,169	642,169	229,191	251,533	48,035	358,391	15,790	390,636	0	642,169	0	0	0	24,396	05/20/2036	3FM
059522-BB-7	BAFC 2007-C 3A2 5.532% 05/20/36		09/01/2012	Paydown		60,935	2,383,157	657,735	303,176	52,500	(294,741)	0	(242,241)	0	60,935	0	0	0	98,916	05/20/2036	1FM
06052D-AD-7	BAAT SER 20091A CL A4 3.520% 06/15/16		09/15/2012	Paydown		96,350	96,350	97,314	0	0	(964)	0	(964)	0	96,350	0	0	0	844	06/15/2016	1FE
06052F-AD-2	BAAT 2009-2A A4 3.030% 10/15/16		09/15/2012	Paydown		73,054	73,054	73,768	0	0	(713)	0	(713)	0	73,054	0	0	0	736	10/15/2016	1FE
07325D-AB-0	BAYV 2006-C 1A1 6.035% 11/28/36		09/01/2012	Paydown		59,354	59,354	51,490	58,700	0	654	0	654	0	59,354	0	0	0	2,222	11/28/2036	1FM
07383F-E9-5	BSCMS 2004-PWR4 A2 5.286% 06/11/41		09/01/2012	Paydown		124,500	124,500	129,772	128,582	0	(4,081)	0	(4,081)	0	124,500	0	0	0	12,584	06/11/2041	1FM
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		09/01/2012	Paydown		16,782	16,782	17,592	0	0	(810)	0	(810)	0	16,782	0	0	0	450	10/15/2032	1FE
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		09/01/2012	Paydown		90,479	90,479	90,926	90,437	0	42	0	42	0	90,479	0	0	0	3,108	02/13/2046	1FM
077454-AC-0	BELDEN CDT INC 7.000% 03/15/17		08/27/2012	TENDER OFFER		1,106,784	1,098,000	1,098,000	1,098,000	0	0	0	0	0	1,098,000	0	8,784	8,784	105,957	03/15/2017	4FE
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		07/05/2012	KGS-ALPHA CAPITAL MARKETS		544,355	500,000	550,745	0	0	(7,516)	0	(7,516)	0	543,229	0	1,126	1,126	12,477	08/01/2014	2FE
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		08/10/2012	FTN FINANCIAL SECURITIES		5,773,949	5,300,000	5,300,000	5,300,000	0	0	0	0	0	5,300,000	0	473,949	473,949	329,372	01/15/2018	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 5.303% 12/25/35		09/01/2012	Paydown		157,120	157,120	157,115	156,676	0	445	0	445	0	157,120	0	0	0	5,659	12/25/2035	3FM
1248ME-AG-4	CBASS 2007-CB4 A2D 5.319% 04/25/37		09/01/2012	Paydown		56,607	56,607	46,418	46,642	0	9,965	0	9,965	0	56,607	0	0	0	2,157	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		09/01/2012	Paydown		844	844	525	516	0	328	0	328	0	844	0	0	0	18	01/25/2037	2FM
1248P8-AB-5	CBASS 2006-MH1 AF2 5.650% 10/25/36		08/01/2012	Paydown		89,761	89,761	89,750	89,429	0	332	0	332	0	89,761	0	0	0	3,115	10/25/2036	1FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2012	Paydown		78,120	377,891	179,781	179,698	0	(101,578)	0	(101,578)	0	78,120	0	0	0	14,800	02/25/2037	5FM
12544D-BB-4	CWHL 2007-14 M 6.250% 09/25/37		09/01/2012	Paydown		6	1,576,622	779	139	0	(133)	0	(133)	0	6	0	0	0	1	09/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2012	Paydown		5,501	5,501	5,498	5,497	0	3	0	3	0	5,501	0	0	0	226	11/15/2019	4AM
126193-AB-7	CPS 2010-A A 2.890% 03/15/16		09/15/2012	Paydown		41,268	41,268	41,397	41,345	0	(76)	0	(76)	0	41,268	0	0	0	796	03/15/2016	1FE
12623D-AC-7	COMM 2011-FL1 B 3.970% 12/17/13		09/17/2012	Paydown		561,573	561,573	544,035	546,228	0	15,345	0	15,345	0	561,573	0	0	0	13,198	12/17/2013	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2012	Paydown		310,514	310,514	252,488	252,394	0	58,120	0	58,120	0	310,514	0	0	0	12,319	11/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		09/01/2012	Paydown		225,113	225,113	196,473	196,425	0	28,688	0	28,688	0	225,113	0	0	0	8,395	11/25/2036	4FM
126673-W2-4	CWL 2005-6 M1 0.706% 12/25/35		09/25/2012	Paydown		23,832	23,832	23,482	0	0	350	0	350	0	23,832	0	0	0	74	12/25/2035	1FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2012	Paydown		85,617	85,617	81,196	82,824	0	2,794	0	2,794	0	85,617	0	0	0	3,248	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2012	Paydown		138,048	138,048	121,828	0	0	16,221	0	16,221	0	138,048	0	0	0	3,042	04/25/2035	5AM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		09/01/2012	Paydown		832,711	832,711	840,128	830,497	0	2,215	0	2,215	0	832,711	0	0	0	29,041	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2012	Paydown		642,403	642,403	630,558	636,362	0	6,040	0	6,040	0	642,403	0	0	0	15,390	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2012	Paydown		552,881	552,881	557,027	555,719	0	(2,839)	0	(2,839)	0	552,881	0	0	0	18,368	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2012	Paydown		110,829	110,829	103,442	103,390	0	7,439	0	7,439	0	110,829	0	0	0	3,578	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2012	Paydown		216,962	216,962	209,572	212,423	0	4,539	0	4,539	0	216,962	0	0	0	7,917	05/25/2035	4FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2012	Paydown		253,026	253,026	245,811	250,523	0	2,504	0	2,504	0	253,026	0	0	0	9,246	07/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2012	Paydown		39,248	39,248	38,463	38,729	0	519	0	519	0	39,248	0	0	0	1,556	08/25/2035	4FM
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/26/2012	RBS GREENWICH CAPITAL		1,906,338	2,152,534	1,852,897	1,846,513	0	4,640	0	4,640	0	1,880,700	0	25,638	25,638	29,547	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2012	Paydown		109,371	109,371	99,648	109,289	0	10,411	10,329	82	0	109,371	0	0	0	3,993	10/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2012	Paydown		338,072	338,072	312,717	321,293	0	16,780	0	16,780	0	338,072	0	0	0	12,394	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/15/2012	Paydown		229,616	229,616	223,031	229,174	0	6,508	6,066	442	0	229,616	0	0	0	8,711	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2012	Paydown		83,743	224,315	179,107	175,182	0	(93,030)	(1,591)	(91,439)	0	83,743	0	0	0	8,909	05/25/2036	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2012	Paydown		70,680	70,680	48,925	46,147	0	24,532	0	24,532	0	70,680	0	0	0	2,642	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2012	Paydown		277,929	277,929	266,140	273,155	0	4,774	0	4,774	0	277,929	0	0	0	10,069	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2012	Paydown		489,595	489,595	486,382	487,520	0	2,075	0	2,075	0	489,595	0	0	0	18,002	11/25/2035	3FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2012	Paydown		1,296,166	1,296,166	1,288,065	1,291,158	0	5,008	0	5,008	0	1,296,166	0	0	0	48,340	11/25/2035	2FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		09/01/2012	Paydown		487,975	487,975	466,130	483,691	0	4,284	0	4,284	0	487,975	0	0	0	16,049	10/25/2033	1FM
12669E-ZF-6	CWHL 2003-34 A5 4.500% 09/25/33		09/01/2012	Paydown		25,331	25,331	25,553	25,423	0	(92)	0	(92)	0	25,331	0	0	0	729	09/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2012	Paydown		45,169	45,169	44,964	44,968	0	200	0	200	0	45,169	0	0	0	1,578	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2012	Paydown		393,187	393,187	369,135	383,569	0	9,618	0	9,618	0	393,187	0	0	0	14,043	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2012	Paydown		267,417	267,417	257,974	262,046	0	5,372	0	5,372	0	267,417	0	0	0	10,258	08/25/2035	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2012	Paydown		100,402	100,402	62,099	55,302	0	45,100	0	45,100	0	100,402	0	0	0	4,117	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		09/01/2012	Paydown		12,126	12,126	9,040	8,970	0	3,156	0	3,156	0	12,126	0	0	0	489	03/25/2037	3FM
13974C-AG-3	CARAT 2007-2 C 6.510% 02/18/14		07/15/2012	Paydown		193,172	193,172	197,759	197,674	0	(4,502)	0	(4,502)	0	193,172	0	0	0	7,336	02/18/2014	1FE
14366U-AA-0	CNART 2012-1A A 2.090% 01/15/15		09/15/2012	Paydown		60,135	60,135	60,134	0	0	1	0	1	0	60,135	0	0	0	356	01/15/2015	1FE
144141-CS-5	CAROLINA POWER & LIGHT 6.500% 07/15/12		07/15/2012	Maturity		4,000,000	4,000,000	4,448,440	4,094,884	0	(94,884)	0	(94,884)	0	4,000,000	0	0	0	260,000	07/15/2012	1FE
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		09/01/2012	Paydown		282,765	282,765	282,590	282,271	0	494	0	494	0	282,765	0	0	0	10,668	02/18/2035	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		09/01/2012	Paydown		329,343	329,343	329,343	329,343	0	0	0	0	0	329,343	0	0	0	11,968	10/25/2035	1FM
16162W-FB-0	CHASE 2003 S15 1A2 6.000% 01/25/34		09/01/2012	Paydown		50,709	50,709	49,673	50,414	0	295	0	295	0	50,709	0	0	0	1,939	01/25/2034	1FM
171203-AC-6	CFAST 2009-A A3 2.820% 01/15/16		09/15/2012	Paydown		19,163	19,163	19,443	19,309	0	(146)	0	(146)	0	19,163	0	0	0	356	01/15/2016	1FE
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		08/07/2012	UBS WARBURG		2,545,715	2,413,000	2,413,000	0	0	0	0	0	0	2,413,000	0	132,715	132,715	129,950	06/15/2021	4FE
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		09/01/2012	Paydown		110,758	110,758	109,581	110,005	0	753	0	753	0	110,758	0	0	0	1,513	08/25/2034	1FM
172973-ZJ-1	CMSI 2004-5 1A18 5.250% 08/25/34		07/01/2012	Paydown		774,648	774,648	774,648	774,648	0	0	0	0	0	774,648	0	0	0	23,904	08/25/2034	1FM
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		09/01/2012	Paydown		269,639	269,639	282,594	271,293	0	(1,654)	0	(1,654)	0	269,639	0	0	0	9,415	04/15/2040	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		09/01/2012	Paydown		91,167	91,167	73,058	70,804	0	20,363	0	20,363	0	91,167	0	0	0	3,018	05/25/2036	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2012	Paydown		8,148	8,148	3,999	5,171	498	3,998	1,519	2,977	0	8,148	0	0	0	316	11/25/2036	6FM
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		942,000	942,000	942,000	0	0	0	0	0	0	942,000	0	0	0	28,531	03/15/2020	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		5,693,000	5,693,000	5,693,000	0	0	0	0	0	0	5,693,000	0	0	0	172,431	03/15/2020	4FE
200476-AJ-8	COMM 2007-FL14 AJ 0.400% 06/15/22		09/15/2012	Paydown		4,293	4,293	4,068	0	0	225	0	225	0	4,293	0	0	0	3	06/15/2022	1FE
201730-AD-0	CMAT 1999-C1 A4 6.975% 01/17/32		09/11/2012	Paydown		121,221	121,221	125,256	124,951	0	(3,730)	0	(3,730)	0	121,221	0	0	0	6,205	01/17/2032	1FM
203372-AH-0	COMMSCOPE INC 8.250% 01/15/19		09/21/2012	BARCLAYS		1,489,831	1,361,000	1,426,748	1,419,835	0	(7,521)	0	(7,521)	0	1,412,314	0	77,517	77,517	134,427	01/15/2019	4FE
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		09/15/2012	Paydown		57,947	57,947	57,944	58,612	0	(665)	0	(665)	0	57,947	0	0	0	2,740	05/15/2033	1FM
216762-AE-4	COOPER-STANDARD AUTO 8.500% 05/01/18		08/10/2012	BANK of AMERICA SEC		2,314,440	2,143,000	2,176,439	2,171,596	0	(3,580)	0	(3,580)	0	2,168,017	0	146,423	146,423	143,433	05/01/2018	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2012	Redemption 100.0000		114,252	114,252	114,252	114,252	0	0	0	0	0	114,252	0	0	0	7,998	07/15/2016	1AM
22540A-JR-0	CSFB 1998-C2 D 7.130% 11/15/30		09/11/2012	Paydown		24,558	24,558	25,295	24,911	0	(353)	0	(353)	0	24,558	0	0	0	1,140	11/15/2030	1FM
22541N-MR-7	CSFB 2002-CKS4 A2 5.183% 11/15/36		08/01/2012	Paydown		764,373	764,373	751,176	751,176	0	13,197	0	13,197	0	764,373	0	0	0	23,777	11/15/2036	1FM
22541N-MS-5	CSFB 2002-CKS4 B 5.333% 11/15/36		09/01/2012	Paydown		3,296,185	3,296,185	3,312,666	3,291,436	0	4,749	0	4,749	0	3,296,185	0	0	0	126,850	11/15/2036	1FM
22541N-S8-3	CSFB 2003-CK2 A4 4.801% 03/15/36		09/18/2012	JEFFERIES & CO		41,341,527	41,096,319	39,508,133	40,715,542	0	223,232	0	223,232	0	40,938,773	0	402,754	402,754	1,414,008	03/15/2036	1FM
22541N-S8-3	CSFB 2003-CK2 A4 4.801% 03/15/36		09/20/2012	Paydown		23,221,681	23,221,681	22,324,269	23,006,521	0	215,160	0	215,160	0	23,221,681	0	0	0	993,393	03/15/2036	1FM
22541N-UJ-6	CSFB 2002-CP5 A2 4.940% 12/15/35		09/01/2012	Paydown		208,019	208,019	215,446	212,087	0	(4,067)	0	(4,067)	0	208,019	0	0	0	6,537	12/15/2035	1FM
22541Q-DJ-8	CSFB 2003-C3 A5 3.936% 05/15/38		09/01/2012	Paydown		586,602	586,602	535,229	574,636	0	11,966	0	11,966	0	586,602	0	0	0	14,365	05/15/2038	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2012	Paydown		100,294	100,294	96,514	97,869	0	2,426	0	2,426	0	100,294	0	0	0	2,427	06/25/2033	1FM
22541Q-J2-9	CSFB 2003-C5 A4 4.900% 12/15/36		09/01/2012	Paydown		1,796,233	1,796,233	1,727,120	1,773,316	0	22,917	0	22,917	0	1,796,233	0	0	0	64,944	12/15/2036	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2012	Paydown		407,995	407,995	406,274	405,799	0	2,196	0	2,196	0	407,995	0	0	0	13,808	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2012	Paydown		639,440	639,440	637,938	638,552	0	888	0	888	0	639,440	0	0	0	21,024	05/25/2035	2FM
22541S-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		09/01/2012	Paydown		72,371	72,371	71,368	72,008	0	363	0	363	0	72,371	0	0	0	2,266	01/15/2037	1FM
22541S-GK-8	CSFB 2004-3 1A9 5.250% 04/25/34		09/01/2012	Paydown		2,214,405	2,214,405	2,165,273	2,204,502	0	9,903	0	9,903	0	2,214,405	0	0	0	73,504	04/25/2034	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2012	Paydown		423,781	423,781	410,273	416,006	0	7,774	0	7,774	0	423,781	0	0	0	15,909	12/25/2034	1FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/13/2012	BARCLAYS		9,815,200	10,920,946	10,583,837	10,695,037	0	57,431	0	57,431	0	10,752,468	0	(937,268)	(937,268)	378,744	10/25/2035	3FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/01/2012	Paydown		41,104	41,104	39,835	40,254	0	850	0	850	0	41,104	0	0	0	1,319	10/25/2035	3FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2012	Paydown		562,018	562,018	571,194	566,454	0	(4,437)	0	(4,437)	0	562,018	0	0	0	20,616	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2012	Paydown		69,406	69,406	67,115	68,021	0	1,385	0	1,385	0	69,406	0	0	0	2,627	06/25/2035	4FM
22545D-AB-3	CSMC 2006-C3 A2 6.006% 06/15/38		08/28/2012	J P MORGAN SEC FIXED INC		29,838	29,810	29,843	29,789	0	21	0	21	0	29,810	0	28	28	1,324	06/15/2038	1FM
22545D-AB-3	CSMC 2006-C3 A2 6.006% 06/15/38		08/01/2012	Paydown		11,910	11,910	11,923	11,901	0	8	0	8	0	11,910	0	0	0	469	06/15/2038	1FM
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		09/01/2012	Paydown		123,067	123,067	123,528	122,981	0	86	0	86	0	123,067	0	0	0	5,051	01/15/2049	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		09/01/2012	Paydown		252,464	252,464	259,269	256,122	0	(3,658)	0	(3,658)	0	252,464	0	0	0	11,979	09/15/2040	1FM
225470-AM-5	CSMC 2005-C5 A3 5.100% 08/15/38		09/01/2012	Paydown		4,360,374	4,360,374	4,425,780	4,417,622	0	(57,248)	0	(57,248)	0	4,360,374	0	0	0	164,305	08/15/2038	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		09/01/2012	Paydown		273,218	273,218	271,222	272,311	0	907	0	907	0	273,218	0	0	0	9,289	08/15/2038	1FM
225470-F6-5	CSMC 2006-C1 AAB 5.588% 02/15/39		09/01/2012	Paydown		190,077	190,077	201,794	199,787	0	(9,710)	0	(9,710)	0	190,077	0	0	0	6,949	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		09/01/2012	Paydown		123,151	123,151	113,833	114,773	0	8,378	0	8,378	0	123,151	0	0	0	4,907	03/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2012	Paydown		130,393	130,393	122,570	116,474	0	13,920	0	13,920	0	130,393	0	0	0	4,950	06/25/2036	3FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		09/01/2012	Paydown		105,545	105,545	106,598	106,418	0	(872)	0	(872)	0	105,545	0	0	0	2,620	06/01/2017	1FM
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		09/15/2012	Paydown		49,925	49,925	49,922	0	0	3	0	3	0	49,925	0	0	0	163	01/15/2015	1FE
24702R-AL-5	DELL INC 2.300% 09/10/15		09/18/2012	JEFFERIES & CO		10,380,800	10,000,000	9,997,700	9,998,121	0	444	0	444	0	9,998,565	0	382,235	382,235	236,900	09/10/2015	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2012	Paydown		388,202	388,202	367,882	381,259	0	6,943	0	6,943	0	388,202	0	0	0	14,131	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2012	Paydown		647,069	647,069	611,375	611,354	0	35,715	0	35,715	0	647,069	0	0	0	24,499	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2012	Paydown		64,147	64,147	58,662	58,770	0	5,377	0	5,377	0	64,147	0	0	0	2,548	02/25/2036	2FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2012	Paydown		1,016	2,237	1,892	1,216	1,109	(876)	433	(200)	0	1,016	0	0	0	80	10/25/2036	5FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		09/01/2012	Paydown		102,350	227,583	187,234	114,424	84,407	(84,884)	11,597	(12,074)	0	102,350	0	0	0	7,914	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		09/01/2012	Paydown		183,119	183,119	157,943	151,240	0	31,879	0	31,879	0	183,119	0	0	0	7,940	06/25/2036	1FM
257867-AW-1	DONNELLEY RR 7.625% 06/15/20		08/14/2012	WELLS FARGO		3,034,682	3,053,000	3,159,855	3,154,595	0	(5,963)	0	(5,963)	0	3,148,633	0	(113,951)	(113,951)	156,487	06/15/2020	3FE
264411-AB-5	DUKE WEEKS REALTY CORP 5.875% 08/15/12		08/15/2012	Maturity		5,000,000	5,000,000	5,068,900	5,009,735	0	(9,735)	0	(9,735)	0	5,000,000	0	0	0	293,750	08/15/2012	2FE
26441Y-AR-8	DUKE REALTY CORP 6.250% 05/15/13		09/27/2012	CORTVIEW CAPITAL SECURITIES LL		206,646	200,000	207,688	0	0	(2,632)	0	(2,632)	0	205,056	0	1,590	1,590	4,757	05/15/2013	2FE
26779Y-AA-7	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		4,278,663	4,212,000	4,289,660	4,284,826	0	(6,162)	0	(6,162)	0	4,278,663	0	0	0	401,515	07/15/2019	4FE
28148V-AA-3	EDUCATION LOAN CO TRUST ARS 0.006% 08/01/41		07/03/2012	ZIONS FIRST NATIONAL		2,160,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	(240,000)	(240,000)	12,945	08/01/2041	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2012	Redemption 100.0000		13,795	13,795	13,795	13,795	0	0	0	0	0	13,795	0	0	0	645	01/19/2031	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2012	Paydown		414,510	414,510	414,509	417,666	0	(3,156)	0	(3,156)	0	414,510	0	0	0	16,842	12/25/2033	1FM
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 7.150% 09/28/12		09/28/2012	Redemption 100.0000		5,577	5,577	5,336	5,548	0	29	0	29	0	5,577	0	0	0	399	09/28/2012	2AM
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		8,022,843	8,056,000	8,021,790	0	0	1,053	0	1,053	0	8,022,843	0	0	0	176,784	03/15/2022	3FE
319963-AW-4	FIRST DATA CORP 8.875% 08/15/20		09/19/2012	BARCLAYS		369,070	334,000	363,225	361,390	0	(2,439)	0	(2,439)	0	358,951	0	10,119	10,119	32,854	08/15/2020	4FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2012	Paydown		41,652	41,652	39,786	39,813	0	1,839	0	1,839	0	41,652	0	0	0	1,510	08/25/2035	3FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		09/01/2012	Paydown		223,773	223,773	203,633	206,174	0	17,599	0	17,599	0	223,773	0	0	0	8,568	08/25/2036	1FM
34528R-AF-9	FORDO 2009-A A4 6.070% 05/15/14		09/15/2012	Paydown		60,972	60,972	62,601	0	0	(1,629)	0	(1,629)	0	60,972	0	0	0	1,544	05/15/2014	1FE
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		09/25/2012	CREDIT AGRICOLE SECURITIES		470,173	469,000	433,825	0	0	1,139	0	1,139	0	434,964	0	35,209	35,209	26,730	06/15/2019	4FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2012	Paydown		102	102	104	102	0	(1)	0	(1)	0	102	0	0	0	4	06/25/2028	1FM
36158Y-HB-8	GECMC 2002-3A B 5.136% 12/10/37		09/01/2012	Paydown		4,700,000	4,700,000	4,628,949	4,682,466	0	17,534	0	17,534	0	4,700,000	0	0	0	181,044	12/10/2037	1FM
361849-DL-3	GMACC 1998-C1 F 7.109% 05/15/30		09/01/2012	Paydown		23,168	23,168	23,464	0	0	(297)	0	(297)	0	23,168	0	0	0	681	05/15/2030	1FM
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		09/01/2012	Paydown		151,497	151,497	146,917	150,855	0	642	0	642	0	151,497	0	0	0	5,315	12/10/2041	1FM
361849-RC-8	GMACC 01-C2 B 6.790% 04/15/34		09/01/2012	Paydown		1,153,607	1,153,607	1,176,273	1,150,694	0	2,913	0	2,913	0	1,153,607	0	0	0	46,379	04/15/2034	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		09/01/2012	Paydown		175,114	175,114	175,114	175,114	0	0	0	0	0	175,114	0	0	0	6,828	09/25/2034	4FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2012	Paydown		430,909	430,909	414,144	426,437	0	4,472	0	4,472	0	430,909	0	0	0	15,859	06/25/2034	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 09/25/34		09/01/2012	Paydown		776,449	776,449	782,879	776,741	0	(292)	0	(292)	0	776,449	0	0	0	28,910	09/25/2034	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2012	Paydown		368,128	517,928	496,392	350,881	190,179	(128,264)	44,669	17,246	0	368,128	0	0	0	21,599	07/25/2037	5FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		09/01/2012	Paydown		87,802	87,802	81,526	80,020	0	7,782	0	7,782	0	87,802	0	0	0	3,147	12/25/2036	4FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2012	Paydown		143,834	143,834	97,262	93,417	3,471	46,946	0	50,417	0	143,834	0	0	0	5,198	01/25/2037	5FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2012	Paydown		187,833	187,833	178,941	182,394	0	5,439	0	5,439	0	187,833	0	0	0	7,187	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2012	Paydown		252,168	252,168	206,147	222,390	0	29,778	0	29,778	0	252,168	0	0	0	8,480	05/25/2037	1FM
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
362341-8Y-8	GSAMP 2006-1F 2M1 5.768% 02/25/36		08/01/2012	Paydown		2	1,228,499	10,878	1,174	7,593	(12,876)	(4,110)	(1,173)	0	2	0	0	0	95	02/25/2036	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2012	Paydown		27,230	27,230	25,919	26,491	0	739	0	739	0	27,230	0	0	0	953	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2012	Paydown		160,647	160,647	165,463	164,486	0	(3,839)	0	(3,839)	0	160,647	0	0	0	3,931	08/10/2043	1FM
36828Q-AD-8	GECMC 2003-C1 A4 4.819% 01/10/38		09/01/2012	Paydown		304,950	304,950	322,181	306,554	0	(1,603)	0	(1,603)	0	304,950	0	0	0	9,934	01/10/2038	1FM
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		09/01/2012	Paydown		118,839	118,839	113,194	115,429	0	3,410	0	3,410	0	118,839	0	0	0	4,149	04/25/2032	6FM
39153V-AQ-7	GALC 2009-1 A3 2.540% 03/15/13		09/15/2012	Paydown		54,861	54,861	55,371	55,153	0	(292)	0	(292)	0	54,861	0	0	0	920	03/15/2013	1FE
396789-DV-8	GCCFC 2003-C1 A4 4.111% 07/05/35		09/01/2012	Paydown		187,680	187,680	163,663	180,224	0	7,456	0	7,456	0	187,680	0	0	0	5,581	07/05/2035	1FM
396789-ER-6	GCCFC 2003-C2 A3 4.533% 01/05/36		09/01/2012	Paydown		11,695	11,695	11,983	11,785	0	(90)	0	(90)	0	11,695	0	0	0	345	01/05/2036	1FM
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		08/01/2012	Paydown		1,260,925	1,260,925	1,216,596	1,235,434	0	25,491	0	25,491	0	1,260,925	0	0	0	38,210	08/10/2042	1FM
40429X-VX-1	HSBC FINANCE CORP 4.500% 08/15/12		08/15/2012	Maturity		160,000	160,000	165,062	162,939	0	(2,939)	0	(2,939)	0	160,000	0	0	0	7,200	08/15/2012	2FE
40432B-BH-1	HALO 2007-2 B1 5.796% 09/25/37		08/01/2012	Paydown		4	167,406	6,175	2,052	0	(8,581)	(6,533)	(2,048)	0	4	0	0	0	4,878	09/25/2037	1FM
42330P-AA-5	HELIX ENERGY SOLUTIONS GROUP 9.500% 01/15/16		09/12/2012	BANK of AMERICA SEC		6,555,255	6,258,000	5,042,223	5,339,964	0	114,897	0	114,897	0	5,454,861	0	1,100,394	1,100,394	696,898	01/15/2016	4FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		09/01/2012	Paydown		114,846	114,846	18,628	18,547	0	96,299	0	96,299	0	114,846	0	0	0	2,925	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2012	Paydown		40,614	40,614	36,240	38,201	0	4,085	1,671	2,414	0	40,614	0	0	0	1,771	02/25/2036	3FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2012	Paydown		344,177	349,682	331,706	326,805	0	17,372	0	17,372	0	344,177	0	0	0	11,174	02/25/2036	4FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2012	Paydown		204,268	287,933	250,591	256,422	0	(46,323)	5,831	(52,154)	0	204,268	0	0	0	11,378	02/25/2036	4FM
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		07/11/2012	JVB Financial		2,036,222	2,760,979	2,487,165	2,432,798	0	10,550	(43,204)	53,754	0	2,486,552	0	(450,330)	(450,330)	102,660	04/25/2036	4FM
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		07/01/2012	Paydown		11,282	17,349	15,627	15,287	0	(4,275)	(270)	(4,005)	0	11,282	0	0	0	602	04/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2012	Paydown		106,615	106,615	98,495	103,527	0	8,193	5,105	3,088	0	106,615	0	0	0	3,791	12/25/2035	2FM
45661T-AM-3	INERGY LP/ FIN 7.000% 10/01/18		08/01/2012	Taxable Exchange		2,429,861	2,287,000	2,287,000	2,287,000	0	0	0	0	0	2,287,000	0	142,861	142,861	186,772	10/01/2018	4FE
460377-AB-0	INTERNATIONAL STEEL GRP 6.500% 04/15/14		07/09/2012	RBC/ DAIN		5,304,700	5,000,000	4,972,884	4,995,340	0	840	0	840	0	4,996,180	0	308,520	308,520	241,042	04/15/2014	2FE

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Western-Southern Life Assurance Company

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)
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2012	Paydown		340,576	340,576	340,557	339,923	0	654	0	654	0	340,576	0	0	0	12,490	01/25/2036	3FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2012	Paydown		312,021	312,021	304,734	304,815	0	7,206	0	7,206	0	312,021	0	0	0	13,009	02/25/2036	5FM
466247-QX-4	JPMMT 2005-A3 11A1 4.477% 06/25/35		09/01/2012	Paydown		26,137	26,137	26,431	26,377	0	(240)	0	(240)	0	26,137	0	0	0	788	06/25/2035	1FM
46625M-LS-6	JPMCC 2002-C1 A3 5.376% 07/12/37		08/01/2012	Paydown		1,380,383	1,380,383	1,464,985	1,381,774	0	(1,391)	0	(1,391)	0	1,380,383	0	0	0	45,681	07/12/2037	1FM
46625M-NP-0	JPMCC 2002-CIB5 A2 5.161% 10/12/37		09/01/2012	Paydown		6,693,313	6,693,313	6,751,563	6,687,136	0	6,177	0	6,177	0	6,693,313	0	0	0	217,594	10/12/2037	1FM
46625M-NT-2	JPMCC 2002-CIB5 B 5.308% 10/12/37		08/28/2012	KGS-ALPHA CAPITAL MARKETS		250,156	250,000	258,682	255,376	0	(4,947)	0	(4,947)	0	250,428	0	(272)	(272)	9,952	10/12/2037	1FM
46625M-P2-9	JPMCC 2003-CB7 A4 4.879% 01/12/38		09/01/2012	Paydown		458,655	458,655	440,757	452,706	0	5,950	0	5,950	0	458,655	0	0	0	14,853	01/12/2038	1FM
46625M-RB-7	JPMCC 2002-C3 A2 4.994% 07/12/35		09/01/2012	Paydown		587,684	587,684	575,196	584,450	0	3,234	0	3,234	0	587,684	0	0	0	19,511	07/12/2035	1FM
46625M-VR-7	JPMCC 2003-ML1A A2 4.767% 03/12/39		09/01/2012	Paydown		1,975,700	1,975,700	1,898,370	1,957,506	0	18,194	0	18,194	0	1,975,700	0	0	0	68,061	03/12/2039	1FM
46625M-WX-3	JPMCC 2003-CB6 A2 5.255% 07/12/37		09/01/2012	Paydown		35,244	35,244	34,358	34,965	0	278	0	278	0	35,244	0	0	0	1,389	07/12/2037	1FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		09/01/2012	Paydown		45,698	45,698	47,754	46,568	0	(870)	0	(870)	0	45,698	0	0	0	1,469	08/12/2040	1FM
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		09/26/2012	RBS GREENWICH CAPITAL		1,582,035	1,906,066	1,745,221	1,728,059	0	(15,623)	0	(15,623)	0	1,712,436	0	(130,401)	(130,401)	52,417	12/25/2035	4FM
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		09/01/2012	Paydown		53,954	53,954	49,401	48,915	0	5,039	0	5,039	0	53,954	0	0	0	1,255	12/25/2035	4FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2012	Paydown		111,365	111,365	102,613	97,772	0	13,593	0	13,593	0	111,365	0	0	0	4,475	07/25/2036	4FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2012	Paydown		125,076	125,076	93,251	93,200	0	31,876	0	31,876	0	125,076	0	0	0	4,921	07/25/2036	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		09/01/2012	Paydown		405,764	405,764	434,104	428,681	0	(22,917)	0	(22,917)	0	405,764	0	0	0	14,034	05/15/2047	1FM
488360-AG-3	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		4,429,410	4,218,000	4,449,990	0	0	(20,580)	0	(20,580)	0	4,429,410	0	0	0	365,384	05/01/2018	4FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		08/31/2012	Redemption 100.0000		174,625	174,625	174,651	174,637	0	(12)	0	(12)	0	174,625	0	0	0	5,696	04/30/2018	1FE
49327W-AC-6	KEY BANK NA 5.500% 09/17/12		09/17/2012	Maturity		20,000,000	20,000,000	20,231,800	20,036,056	0	(36,056)	0	(36,056)	0	20,000,000	0	0	0	1,100,000	09/17/2012	1FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A 2.550% 09/15/16		09/15/2012	Paydown		35,617	35,617	35,563	35,586	0	31	0	31	0	35,617	0	0	0	603	09/15/2016	1FE
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 07/15/44		09/11/2012	Paydown		1,678	1,678	1,706	1,693	0	(15)	0	(15)	0	1,678	0	0	0	63	07/15/2044	1FM
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		09/01/2012	Redemption 100.0000		39,293	39,293	38,983	39,189	0	105	0	105	0	39,293	0	0	0	1,916	04/01/2016	1
52108H-PN-8	LBUBS 2003-C1 A4 4.394% 03/15/32		09/11/2012	Paydown		15,612,641	15,612,641	14,741,138	15,423,487	0	189,154	0	189,154	0	15,612,641	0	0	0	457,886	03/15/2032	1FM
52108H-XL-3	LBUBS 2003-C8 A3 4.830% 11/15/27		09/11/2012	Paydown		11,238	11,238	11,728	11,488	0	(250)	0	(250)	0	11,238	0	0	0	361	11/15/2027	1FM
52108M-AB-9	LBUBS 2005-C7 A2 5.103% 11/15/30		09/11/2012	Paydown		6,792	6,792	6,809	6,790	0	3	0	3	0	6,792	0	0	0	242	11/15/2030	1FM
52108R-AB-8	LBUBS 2006 C4 5.868% 06/15/32		09/11/2012	Paydown		44,807	44,807	45,045	45,002	0	(195)	0	(195)	0	44,807	0	0	0	1,931	06/15/2032	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2012	Paydown		131,928	221,047	185,980	201,051	0	(54,052)	15,071	(69,123)	0	131,928	0	0	0	9,016	11/25/2036	5FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2012	Paydown		195,540	195,540	195,540	195,540	0	0	0	0	0	195,540	0	0	0	7,057	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2012	Paydown		239,474	239,474	239,121	239,304	0	170	0	170	0	239,474	0	0	0	8,754	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/01/2012	Paydown		184,612	341,216	306,230	292,446	0	(107,834)	0	(107,834)	0	184,612	0	0	0	(20,262)	12/25/2035	4FM
525221-GA-9	LXS 2005-10 2A3A 5.420% 01/25/36		09/01/2012	Paydown		146,051	154,865	138,456	134,116	0	8,863	(3,073)	11,936	0	146,051	0	0	0	5,501	01/25/2036	4FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		09/01/2012	Paydown		318,162	450,657	444,684	457,520	0	(118,971)	20,387	(139,358)	0	318,162	0	0	0	16,696	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2012	Paydown		3	102,570	79,660	33,193	49,022	(79,657)	2,556	(33,191)	0	3	0	0	0	3,900	11/25/2036	5FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2012	Paydown		40,646	123,205	97,795	92,375	0	(53,930)	(2,202)	(51,728)	0	40,646	0	0	0	4,557	05/25/2037	2FM
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		07/01/2012	Call 103.0000		299,730	291,000	286,260	287,141	0	520	0	520	0	287,661	0	12,069	12,069	25,382	02/15/2015	4FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		09/01/2012	Redemption 100.0000		41,154	41,154	41,302	41,203	0	(49)	0	(49)	0	41,154	0	0	0	2,059	02/01/2016	1
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		09/01/2012	Paydown		210,035	210,035	176,954	180,934	0	29,101	0	29,101	0	210,035	0	0	0	7,214	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		09/01/2012	Paydown		222,696	222,696	231,743	232,506	0	(9,810)	0	(9,810)	0	222,696	0	0	0	7,981	04/25/2033	1FM
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		09/01/2012	Paydown		206,355	206,355	206,338	206,275	0	80	0	80	0	206,355	0	0	0	7,591	10/25/2035	1FM
590168-AH-3	MATS 2008-1 B 6.750% 04/15/15		09/15/2012	Paydown		103,642	103,642	105,403	0	0	(1,761)	0	(1,761)	0	103,642	0	0	0	4,043	04/15/2015	1FE
590201-AB-5	MLFT 2008-LAQA A2 0.766% 07/09/21		08/17/2012	BANK of AMERICA SEC		257,297	275,000	255,750	0	0	0	0	0	0	255,750	0	1,547	1,547	77	07/09/2021	1AM
59217E-BW-3	MET LIFE 5.125% 06/10/14		09/04/2012	CORTVIEW CAPITAL SECURITIES LL		698,791	650,000	698,796	0	0	(3,435)	0	(3,435)	0	695,361	0	3,430	3,430	7,481	06/10/2014	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.320% 05/01/27		08/01/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	221	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2012	Redemption 100.0000		136,000	136,000	136,000	136,000	0	0	0	0	0	136,000	0	0	0	7,713	08/01/2025	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		07/01/2012	Redemption 100.0000		50,502	50,502	50,502	50,502	0	0	0	0	0	50,502	0	0	0	1,346	06/30/2027	2FE
60467M-AA-9	MIRANT CORP 8.625% 06/30/12		07/01/2012	Redemption 100.0000		949,711	949,711	939,303	949,711	0	0	0	0	0	949,711	0	0	0	0	12/30/2011	4AM
61166W-AA-9	MONSANTO CO 7.375% 08/15/12		08/15/2012	Maturity		20,000,000	20,000,000	19,883,000	19,987,469	0	12,531	0	12,531	0	20,000,000	0	0	0	1,475,000	08/15/2012	1FE
61205P-AJ-8	MHESA 2012-1 A1 0.819% 09/20/22		09/04/2012	Paydown		64,127	64,127	64,127	0	0	0	0	0	0	64,127	0	0	0	173	09/20/2022	1FE

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Western-Southern Life Assurance Company

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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)
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2012	Paydown		794,726	794,726	773,119	786,368	0	8,357	0	8,357	0	794,726	0	0	0	30,474	04/25/2034	1FM
61746W-HF-0	MSDWC 2001-TOP3 A4 6.390% 07/15/33		09/01/2012	Paydown		2,681	2,681	2,701	2,678	0	3	0	3	0	2,681	0	0	0	105	07/15/2033	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		08/01/2012	Paydown		134,651	134,651	115,152	110,147	0	24,504	0	24,504	0	134,651	0	0	0	4,276	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2012	Paydown		81,265	81,265	54,896	54,883	0	26,382	0	26,382	0	81,265	0	0	0	2,531	08/25/2036	1FM
61750C-AD-9	MSC 2006-HQ9 A3 5.712% 07/12/44		09/01/2012	Paydown		286,138	286,138	284,565	285,420	0	718	0	718	0	286,138	0	0	0	12,258	07/12/2044	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		09/01/2012	Paydown		132,419	132,419	104,032	103,991	0	28,429	0	28,429	0	132,419	0	0	0	4,514	12/25/2036	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2012	Paydown		52,895	52,895	43,973	43,962	0	8,934	0	8,934	0	52,895	0	0	0	2,158	01/25/2047	3FM
61755Y-AC-8	MSC 2007-IQ15 A2 6.036% 06/11/49		09/01/2012	Paydown		5,151	5,151	5,292	5,222	0	(71)	0	(71)	0	5,151	0	0	0	205	06/11/2049	1FM
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		08/06/2012	Maturity		900,000	900,000	929,754	0	0	(29,754)	0	(29,754)	0	900,000	0	0	0	52,689	08/06/2012	1FE
638620-AG-9	NATIONWIDE HEALTH PPTYS 6.250% 02/01/13		07/18/2012	CORTVIEW CAPITAL SECURITIES LL		307,992	300,000	312,141	0	0	(4,803)	0	(4,803)	0	307,338	0	654	654	8,958	02/01/2013	2FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		09/01/2012	Paydown		190,979	190,979	178,326	0	0	12,652	0	12,652	0	190,979	0	0	0	4,909	08/25/2035	4AM
64952W-BH-5	NEW YORK LIFE GLOBAL 0.750% 07/24/15		09/26/2012	KGS-ALPHA CAPITAL MARKETS		500,930	500,000	500,515	0	0	0	0	0	0	500,515	0	415	415	677	07/24/2015	1FE
65332V-BG-7	NEXTEL COMMUNICATIONS 7.375% 08/01/15		08/24/2012	Call 100.0000		566,000	566,000	558,925	560,347	0	914	0	914	0	561,261	0	4,739	4,739	44,409	08/01/2015	4FE
655356-JK-0	NASC 1998-D6 A2 7.053% 03/15/30		07/25/2012	JEFFERIES & CO		6,230,778	6,140,588	6,776,828	6,226,655	0	(53,390)	0	(53,390)	0	6,173,266	0	57,512	57,512	280,822	03/15/2030	1FM
655356-JM-6	NASC 1998-D6 A4 7.633% 03/15/30		07/31/2012	JEFFERIES & CO		311,625	300,000	313,594	0	0	(3,631)	0	(3,631)	0	309,963	0	1,662	1,662	7,250	03/15/2030	1FE
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		09/01/2012	Redemption 100.0000		35,669	35,669	35,763	35,708	0	(39)	0	(39)	0	35,669	0	0	0	1,780	11/01/2017	1
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2012	Paydown		93,643	93,643	77,872	75,888	0	17,755	0	17,755	0	93,643	0	0	0	3,573	03/25/2047	1FM
65684R-AB-2	NORTH AMERICAN ENERGY AL 10.875% 06/01/16		08/08/2012	TENDER OFFER		711,790	632,000	621,105	621,131	0	1,085	0	1,085	0	622,215	0	89,575	89,575	47,156	06/01/2016	4FE
665859-AJ-3	NORTHERN TRUST 5.500% 08/15/13		08/21/2012	US BANCORP		157,352	150,000	158,154	0	0	(1,219)	0	(1,219)	0	156,935	0	416	416	4,331	08/15/2013	1FE
67021B-AC-3	NII CAPITAL CORP 8.875% 12/15/19		08/16/2012	CITIGROUP GLOBAL MKTS		228,420	282,000	311,610	308,037	0	(2,737)	0	(2,737)	0	305,300	0	(76,880)	(76,880)	17,102	12/15/2019	4FE
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		09/21/2012	MORGAN STANLEY		5,180,510	6,433,000	6,495,093	6,488,310	0	(3,907)	0	(3,907)	0	6,484,403	0	(1,303,893)	(1,303,893)	461,332	04/01/2021	4FE
67740Q-AC-0	OHIO NAT FINANCIAL SRVS 6.350% 04/01/13		07/11/2012	Call 100.0000		1,000,000	1,000,000	1,087,890	1,043,985	0	(18,411)	0	(18,411)	0	1,025,574	0	(25,574)	(25,574)	91,139	04/01/2013	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2012	Redemption 100.0000		65,688	65,688	64,380	64,657	0	1,031	0	1,031	0	65,688	0	0	0	2,040	12/30/2020	2AM
693320-AL-7	PHH CORP 9.250% 03/01/16		09/20/2012	LAZARD FRERES		6,302,738	5,472,000	5,447,744	5,446,328	0	4,168	0	4,168	0	5,450,495	0	852,242	852,242	535,978	03/01/2016	3FE
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		09/01/2012	Redemption 100.0000		50,304	50,304	49,749	50,133	0	171	0	171	0	50,304	0	0	0	2,433	10/01/2015	1
70788A-AA-6	PENN VIRGINIA RESOURCE 8.250% 04/15/18		09/05/2012	RBC/DAIN		2,550,430	2,518,000	2,574,655	2,563,210	0	(5,753)	0	(5,753)	0	2,557,458	0	(7,028)	(7,028)	174,680	04/15/2018	4FE
70788T-AA-5	PENN VIRGINIA RESOURCE 8.375% 06/01/20		08/03/2012	RBC/DAIN		880,138	865,000	865,000	0	0	0	0	0	0	865,000	0	15,138	15,138	16,300	06/01/2020	4FE
723655-AC-0	PIONEER DRILLING COMPANY 9.875% 03/15/18		07/13/2012	Tax Free Exchange		1,319,411	1,308,000	1,321,080	1,320,782	0	(1,371)	0	(1,371)	0	1,319,411	0	0	0	106,920	03/15/2018	4FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	CORTVIEW CAPITAL SECURITIES LL		3,006,270	3,000,000	3,006,150	0	0	0	0	0	0	3,006,150	0	120	120	56,313	09/01/2012	2FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		09/01/2012	Maturity		7,138,000	7,138,000	7,152,633	0	0	(14,633)	0	(14,633)	0	7,138,000	0	0	0	151,683	09/01/2012	2FE
73316T-AA-0	POPLR 2006-E A1 0.305% 01/25/37		07/25/2012	Paydown		1,775	1,775	1,763	1,774	0	1	0	1	0	1,775	0	0	0	4	01/25/2037	1FM
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		08/01/2012	Paydown		21	21	20	(28)	0	50	0	50	0	21	0	0	0	(122)	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		09/12/2012	Redemption 100.0000		276,133	276,133	268,984	273,497	0	2,636	0	2,636	0	276,133	0	0	0	8,014	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		09/01/2012	Paydown		67,535	129,380	108,485	108,291	0	(40,698)	58	(40,756)	0	67,535	0	0	0	5,587	06/01/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2012	Paydown		314,614	314,614	318,546	318,140	0	(3,526)	0	(3,526)	0	314,614	0	0	0	10,488	10/26/2034	1FE
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2012	Paydown		122,548	146,861	120,044	118,989	0	1,007	(2,553)	3,560	0	122,548	0	0	0	5,828	06/25/2036	1FM
74959G-AA-8	REYNOLDS GRP 7.125% 04/15/19		07/25/2012	Tax Free Exchange		2,449,000	2,449,000	2,449,000	2,449,000	0	0	0	0	0	2,449,000	0	0	0	140,511	04/15/2019	3FE
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/25/2012	Paydown		536	536	418	425	0	114	2	112	0	536	0	0	0	21	04/25/2037	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		09/01/2012	Paydown		14,816	14,816	14,643	14,735	0	81	0	81	0	14,816	0	0	0	490	11/25/2035	1FM
75970Q-AD-2	RAMC 2007-2 AF1 5.893% 06/25/37		09/25/2012	Paydown		205	205	141	156	0	53	4	49	0	205	0	0	0	9	06/25/2037	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/25/2012	Paydown		21,459	21,459	20,101	21,083	0	1,324	948	376	0	21,459	0	0	0	861	05/25/2036	4FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2012	Paydown		326,227	326,227	330,305	327,734	0	(1,508)	0	(1,508)	0	326,227	0	0	0	12,661	01/25/2032	1FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		09/01/2012	Paydown		477,786	477,786	474,613	477,869	0	(83)	0	(83)	0	477,786	0	0	0	16,019	12/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 4.968% 05/25/33		09/01/2012	Paydown		10,296	10,296	7,464	7,495	0	2,800	0	2,800	0	10,296	0	0	0	339	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 4.870% 06/25/33		09/01/2012	Paydown		160,123	160,123	160,029	160,906	0	(783)	0	(783)	0	160,123	0	0	0	5,390	06/25/2033	3FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		09/01/2012	Paydown		166,888	166,888	166,869	167,624	0	(736)	0	(736)	0	166,888	0	0	0	6,219	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		09/01/2012	Paydown		863,722	863,722	863,857	861,372	0	2,350	0	2,350	0	863,722	0	0	0	28,184	11/25/2033	1FM
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		09/01/2012	Paydown		33,994	33,994	34,509	33,963	0	31	0	31	0	33,994	0	0	0	1,731	09/25/2029	1FM
76110V-SR-0	RFMSI 2005-HS2 AI2 5.220% 09/25/20		09/01/2012	Paydown		914,058	914,058	891,910	906,003	0	8,055	0	8,055	0	914,058	0	0	0	32,185	09/25/2020	1FM
76110W-PG-5	RASC 2002-KS4 AIIB 0.466% 07/25/32		07/12/2012	JVB Financial		41	41	43	43	0	0	0	0	0	43	0	(2)	(2)	0	07/25/2032	5FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2012	Paydown		115,595	115,595	104,644	104,631	0	10,965	0	10,965	0	115,595	0	0	0	4,454	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2012	Paydown		241,933	329,547	271,564	295,554	0	(29,631)	23,990	(53,621)	0	241,933	0	0	0	11,655	03/25/2036	4FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2012	Paydown		108,206	108,206	107,902	107,745	0	461	0	461	0	108,206	0	0	0	3,987	11/25/2035	2FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2012	Paydown		9	45,548	38,211	39,729	0	(38,014)	1,706	(39,720)	0	9	0	0	0	1,653	04/25/2036	4FM
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		09/01/2012	Redemption 100.0000		33,887	33,887	34,131	33,968	0	(81)	0	(81)	0	33,887	0	0	0	1,709	03/01/2016	1
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		09/15/2012	Paydown		51,995	51,995	51,991	0	0	4	0	4	0	51,995	0	0	0	149	06/15/2016	1FE
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		09/07/2012	RBC/DAIN		2,468,550	2,351,000	2,351,000	2,351,000	0	0	0	0	0	2,351,000	0	117,550	117,550	133,217	11/30/2013	4FE
802810-AB-7	SANTAN 2011-WO A2 0.910% 11/15/13		07/15/2012	Paydown		11,846	11,846	11,852	11,849	0	(3)	0	(3)	0	11,846	0	0	0	63	11/15/2013	1FE
80281U-AC-9	SDART 2010-B A3 1.310% 02/17/14		09/15/2012	Paydown		254,097	254,097	254,549	254,364	0	(267)	0	(267)	0	254,097	0	0	0	2,292	02/17/2014	1FE
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		09/15/2012	Paydown		32,072	32,072	32,082	0	0	(10)	0	(10)	0	32,072	0	0	0	158	05/15/2017	1FE
80282M-AB-8	SCART 2011-S1A B 1.660% 08/15/16		09/15/2012	Paydown		16,361	16,361	16,225	16,234	0	126	0	126	0	16,361	0	0	0	181	08/15/2016	1FE
80282R-AB-7	SDART 2011-2 A2 1.040% 04/15/14		09/15/2012	Paydown		68,174	68,174	68,089	68,108	0	66	0	66	0	68,174	0	0	0	472	04/15/2014	1FE
812141-AN-9	SEALY MATTRESS CO 8.250% 06/15/14		09/11/2012	PRINCERIDGE GROUP LLC		2,712,000	2,712,000	2,734,020	2,712,462	0	(1,929)	0	(1,929)	0	2,710,533	0	1,467	1,467	167,184	06/15/2014	5FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2012	Paydown		714,036	714,036	714,017	0	0	18	0	18	0	714,036	0	0	0	11,475	01/25/2042	1FE
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.850% 08/15/14		09/14/2012	CORTVIEW CAPITAL SECURITIES LL		508,109	481,000	509,262	0	0	(5,696)	0	(5,696)	0	503,566	0	4,544	4,544	13,868	08/15/2014	2FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		09/01/2012	Paydown		10,860	10,860	10,859	0	0	1	0	1	0	10,860	0	0	0	31	10/25/2057	1FE
858119-AN-0	STEEL DYNAMICS INC 7.750% 04/15/16		08/16/2012	TENDER OFFER		2,247,055	2,157,000	2,237,888	2,208,846	0	(13,456)	0	(13,456)	0	2,195,390	0	51,665	51,665	139,771	04/15/2016	3FE
863579-K5-6	SARM 2005-23 1A3 2.698% 01/25/36		09/01/2012	Paydown		328,372	354,552	322,412	319,607	0	5,960	(2,805)	8,765	0	328,372	0	0	0	6,189	01/25/2036	1FM
863579-P8-5	SARM 2006-1 5A1 2.756% 02/25/36		09/01/2012	Paydown		151,318	151,318	150,520	148,399	0	2,918	0	2,918	0	151,318	0	0	0	2,817	02/25/2036	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.010% 09/25/33		09/01/2012	Paydown		75,999	75,999	75,975	76,115	0	(116)	0	(116)	0	75,999	0	0	0	3,418	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2012	Paydown		82,279	82,279	79,554	80,812	0	1,468	0	1,468	0	82,279	0	0	0	2,864	02/25/2035	3FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2012	Paydown		274,702	274,702	270,399	272,193	0	2,509	0	2,509	0	274,702	0	0	0	10,899	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2012	Paydown		106,460	106,460	101,864	105,625	0	4,583	3,748	835	0	106,460	0	0	0	2,495	10/25/2035	4FM
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/03/2012	BARCLAYS		825,740	779,000	804,318	0	0	(120)	0	(120)	0	804,197	0	21,543	21,543	1,173	10/01/2018	3FE
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		09/01/2012	Paydown		3	728,012	47,263	32,065	27,725	(67,546)	(7,758)	(32,063)	0	3	0	0	0	25,737	11/25/2036	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2012	Paydown		259,352	259,352	258,337	258,412	0	939	0	939	0	259,352	0	0	0	8,780	11/25/2036	2FM
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		09/21/2012	WELLS FARGO		5,463,766	5,236,000	4,443,646	4,661,454	0	73,970	0	73,970	0	4,735,424	0	728,342	728,342	533,963	07/01/2016	3FE
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
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2012	Redemption 100.0000		61,269	61,269	61,269	61,269	0	0	0	0	0	61,269	0	0	0	5,821	02/01/2030	2AM
880349-AQ-8	TENNECO INC 6.875% 12/15/20		08/09/2012	BANK of AMERICA SEC		678,125	625,000	625,000	625,000	0	0	0	0	0	625,000	0	53,125	53,125	28,526	12/15/2020	3FE
88732J-AG-3	TIME WARNER CABLE INC 5.400% 07/02/12		07/02/2012	Maturity		4,000,000	4,000,000	3,959,080	3,994,616	0	5,384	0	5,384	0	4,000,000	0	0	0	216,000	07/02/2012	2FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		07/19/2012	TENDER OFFER		1,777,285	1,581,000	1,628,233	1,627,256	0	(4,509)	0	(4,509)	0	1,622,746	0	154,539	154,539	114,601	10/01/2018	4FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2012	Call 103.0000		302,820	294,000	294,000	294,000	0	0	0	0	0	294,000	0	8,820	8,820	24,545	10/01/2018	4FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		08/09/2012	BANK of AMERICA SEC		2,962,830	2,782,000	3,098,935	3,065,878	0	(31,721)	0	(31,721)	0	3,034,157	0	(71,327)	(71,327)	281,629	09/01/2017	4FE
89578W-AG-9	TAROT 2007-B A4B 1.421% 07/14/14		08/12/2012	Paydown		252,418	252,418	252,457	0	0	(39)	0	(39)	0	252,418	0	0	0	325	07/14/2014	1FE
909440-AP-4	UNITED AUTO GROUP INC 7.750% 12/15/16		08/28/2012	TENDER OFFER		4,504,643	4,321,000	4,351,325	4,334,861	0	(3,146)	0	(3,146)	0	4,331,715	0	172,927	172,927	235,344	12/15/2016	4FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		07/15/2012	Maturity		4,210,000	4,210,000	4,317,412	0	0	(107,412)	0	(107,412)	0	4,210,000	0	0	0	144,719	07/15/2012	2FE
91914C-AC-1	VALERO LOGISTICS 6.050% 03/15/13		07/09/2012	CORTVIEW CAPITAL SECURITIES LL		915,427	890,000	929,777	0	0	(14,191)	0	(14,191)	0	915,586	0	(158)	(158)	32,625	03/15/2013	3FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		09/01/2012	Paydown		1,406,000	1,406,000	1,405,480	1,404,735	0	1,266	0	1,266	0	1,406,000	0	0	0	61,246	05/07/2027	1FE
92552V-AC-4	VIASAT INC 8.875% 09/15/16		09/27/2012	BANK of AMERICA SEC		4,558,125	4,250,000	4,486,973	4,442,343	0	(34,206)	0	(34,206)	0	4,408,137	0	149,988	149,988	390,808	09/15/2016	4FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		2,133,000	2,133,000	2,133,000	0	0	0	0	0	0	2,133,000	0	0	0	73,322	06/15/2020	4FE
92718B-AA-3	DTAOT 2009-1 A1 2.980% 10/15/15		09/15/2012	Paydown		46,068	46,068	46,417	46,228	0	(160)	0	(160)	0	46,068	0	0	0	859	10/15/2015	1FE
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		09/12/2012	J P MORGAN SEC HI-YIELD		2,378,480	2,287,000	2,287,000	0	0	0	0	0	0	2,287,000	0	91,480	91,480	142,366	04/15/2019	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2012	Paydown		131,551	131,551	131,551	131,533	0	19	0	19	0	131,551	0	0	0	2,605	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2012	Paydown		510,875	510,875	426,580	448,583	0	62,291	0	62,291	0	510,875	0	0	0	18,981	06/25/2033	1FM
929766-C2-7	WBCMT 2005-C17 APB 5.037% 03/15/42		09/01/2012	Paydown		20,334	20,334	21,226	20,900	0	(566)	0	(566)	0	20,334	0	0	0	709	03/15/2042	1FM
929766-CU-5	WBCMT 2003-C3 A2 4.867% 02/15/35		09/01/2012	Paydown		2,877,692	2,877,692	2,921,869	2,878,460	0	(768)	0	(768)	0	2,877,692	0	0	0	95,661	02/15/2035	1FM
929766-MT-7	WBCMT 2003-C9 A3 4.608% 12/15/35		08/28/2012	WELLS FARGO		19,699	19,686	20,308	20,024	0	284	0	284	0	20,308	0	(609)	(609)	680	12/15/2035	1FM
929766-MT-7	WBCMT 2003-C9 A3 4.608% 12/15/35		08/01/2012	Paydown		3,698	3,698	3,814	3,761	0	(63)	0	(63)	0	3,698	0	0	0	106	12/15/2035	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		09/01/2012	Paydown		28,067	28,067	24,616	26,471	0	1,596	0	1,596	0	28,067	0	0	0	951	02/15/2041	1FM
929766-QU-0	WBCMT 2004-C11 A4 5.030% 01/15/41		09/01/2012	Paydown		379,343	379,343	392,146	380,724	0	(1,381)	0	(1,381)	0	379,343	0	0	0	12,689	01/15/2041	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		09/01/2012	Paydown		870,960	870,960	875,267	869,908	0	1,052	0	1,052	0	870,960	0	0	0	34,957	10/15/2041	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2012	Paydown		289,436	289,436	292,782	291,433	0	(1,997)	0	(1,997)	0	289,436	0	0	0	10,091	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.686% 05/25/18		09/25/2012	Paydown		25,114	25,114	25,197	25,022	0	92	0	92	0	25,114	0	0	0	105	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2012	Paydown		127,802	156,451	117,916	124,127	0	7,459	3,784	3,675	0	127,802	0	0	0	5,586	05/25/2036	2FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		09/01/2012	Paydown		93,332	93,332	92,589	92,741	0	592	0	592	0	93,332	0	0	0	3,396	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2012	Paydown		107,089	170,441	159,379	157,760	0	(50,671)	0	(50,671)	0	107,089	0	0	0	6,197	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 2.366% 04/25/47		09/01/2012	Paydown		38,413	38,413	32,935	32,124	0	6,289	0	6,289	0	38,413	0	0	0	582	04/25/2047	5FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2012	Paydown		130,284	130,284	86,339	96,132	0	41,953	7,802	34,151	0	130,284	0	0	0	3,992	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999% 10/25/36		09/01/2012	Paydown		498,878	498,878	453,941	425,560	0	73,318	0	73,318	0	498,878	0	0	0	18,812	10/25/2036	3FM
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		09/01/2012	Paydown		3	160,451	41,513	31,256	3,852	(39,444)	(4,340)	(31,252)	0	3	0	0	0	5,462	01/25/2036	6FM
9497EU-AC-1	WFHET 2006-1 A3 0.366% 05/25/36		09/25/2012	Paydown		19,066	19,066	18,351	18,862	0	204	0	204	0	19,066	0	0	0	51	05/25/2036	1FM
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		09/01/2012	Paydown		26,337	26,337	27,061	26,778	0	(441)	0	(441)	0	26,337	0	0	0	816	12/25/2033	2FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		07/02/2012	RBS GREENWICH CAPITAL		11,022,673	11,078,063	10,894,583	10,968,018	0	(7,667)	0	(7,667)	0	10,960,351	0	62,322	62,322	327,322	01/25/2036	2FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		07/03/2012	Paydown		53,133	53,133	52,253	52,605	0	528	0	528	0	53,133	0	0	0	54,861	01/25/2036	2FM
94982N-AC-8	WFMBS 2005-4 A3 5.000% 04/25/35		09/01/2012	Paydown		119,832	119,832	120,020	119,513	0	319	0	319	0	119,832	0	0	0	3,797	04/25/2035	1FM
94984Y-AP-3	WFMBS 2006-16 A14 5.000% 11/25/36		09/01/2012	Paydown		722,389	722,389	701,733	715,585	0	6,804	0	6,804	0	722,389	0	0	0	26,438	11/25/2036	1FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		09/22/2012	Paydown		589,002	589,002	586,809	0	0	2,193	0	2,193	0	589,002	0	0	0	802	08/20/2021	1FE
952355-AH-8	WEST CORP 8.625% 10/01/18		09/05/2012	CITIGROUP GLOBAL MKTS		522,498	511,000	542,808	541,025	0	(3,799)	0	(3,799)	0	537,226	0	(14,729)	(14,729)	50,650	10/01/2018	5FE
96008Y-AB-1	WESTFIELD CAP 5.125% 11/15/14		09/17/2012	CORTVIEW CAPITAL SECURITIES LL		220,998	205,000	219,770	0	0	(111)	0	(111)	0	219,659	0	1,339	1,339	3,648	11/15/2014	1FE
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	07/01/2012	Tax Free Exchange		2,998,186	3,000,000	2,998,290	0	0	(104)	0	(104)	0	2,998,186	0	0	0	22,779	04/01/2022	1FE
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	07/15/2012	Maturity		8,980,000	8,980,000	9,476,411	5,920,562	0	(130,462)	0	(130,462)	0	8,980,000	0	0	0	538,675	07/15/2012	2FE
878742-AM-7	TECK RESOURCES LIMITED 10.250% 05/15/16	A	08/29/2012	Call 111.9070		279,768	250,000	299,688	290,656	0	(13,333)	0	(13,333)	0	277,322	0	2,445	2,445	20,215	05/15/2016	2FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		5,890,000	5,890,000	5,890,000	0	0	0	0	0	0	5,890,000	0	0	0	103,075	07/15/2022	3FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	08/22/2012	BARCLAYS		806,489	769,000	769,000	0	0	0	0	0	0	769,000	0	37,489	37,489	4,486	07/15/2022	3FE
046353-AC-2	ASTRAZENECA PLC 5.400% 09/15/12	F	09/15/2012	Maturity		15,000,000	15,000,000	15,210,500	15,032,797	0	(32,797)	0	(32,797)	0	15,000,000	0	0	0	810,000	09/15/2012	1FE
26835P-AC-4	EDP FINANCE BV 4.900% 10/01/19	F	09/13/2012	J P MORGAN SEC FIXED INC		947,500	1,000,000	993,600	994,708	0	457	0	457	0	995,165	0	(47,665)	(47,665)	47,231	10/01/2019	3FE
29268B-AE-1	ENEL FINANCE 5.125% 10/07/19	F	09/13/2012	BANK of AMERICA SEC		3,114,540	3,000,000	2,986,800	2,988,947	0	976	0	976	0	2,989,923	0	124,617	124,617	145,635	10/07/2019	2FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	09/12/2012	BANK of AMERICA SEC		3,136,793	2,855,000	2,855,000	0	0	0	0	0	0	2,855,000	0	281,793	281,793	198,042	04/01/2019	4FE
639365-AF-2	NAVIOS MARITIME 8.125% 02/15/19	F	09/21/2012	WELLS FARGO		704,850	762,000	768,304	768,059	0	(730)	0	(730)	0	767,329	0	(62,479)	(62,479)	68,821	02/15/2019	4FE
761733-AA-2	REYNOLDS GROUP ESCROW 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		317,960	300,000	296,085	321,821	0	(3,860)	0	(3,860)	0	317,960	0	0	0	18,258	10/15/2016	3FE
761735-AC-3	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	71,531	02/15/2021	3FE
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		317,960	300,000	317,960	0	0	0	0	0	0	317,960	0	0	0	6,458	10/15/2016	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						488,327,543	496,198,400	483,392,443	412,983,829	587,668	(169,743)	57,376	360,549	0	484,287,243	0	4,040,297	4,040,297	23,508,078	XXX	XXX
073294-AA-8	BB&T CAPITAL TRUST IV 6.820% 06/12/57		07/20/2012	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	144,546	06/12/2057	3AM
05530A-AA-3	BB&T CAPITAL TRUST II 6.750% 06/07/36		07/18/2012	Call 100.0000		5,000,000	5,000,000	5,318,350	5,101,816		(26,880)		(26,880)		5,074,935		(74,935)	(74,935)	207,188	06/07/2036	3AM
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA 6.024% 03/29/49	R	07/13/2012	CITIGROUP GLOBAL MKTS		7,690,000	8,000,000	8,117,850	8,077,607	0	0	0	0	0	8,077,607	0	(387,607)	(387,607)	403,106	03/29/2049	2AM
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA 6.024% 03/29/49	R	07/10/2012	CITIGROUP GLOBAL MKTS		1,910,000	2,000,000	2,005,760	2,003,591	0	0	0	0	0	2,003,591	0	(93,591)	(93,591)	99,731	03/29/2049	3AM
4899999. Subtotal - Bonds - Hybrid Securities						18,100,000	18,500,000	18,941,960	18,683,014	0	(26,880)	0	(26,880)	0	18,656,133	0	(556,133)	(556,133)	854,571	XXX	XXX
8399997. Total - Bonds - Part 4						621,559,124	627,137,507	618,258,433	481,945,284	587,668	(1,234,922)	57,376	(704,630)	0	617,811,731	0	3,747,391	3,747,391	25,746,935	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						621,559,124	627,137,507	618,258,433	481,945,284	587,668	(1,234,922)	57,376	(704,630)	0	617,811,731	0	3,747,391	3,747,391	25,746,935	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
292505-10-4	ENCANA CORP	A	08/07/2012	INSTINET	69,160.000	1,420,343		2,226,475	1,281,535	944,940	0	0	944,940	0	2,226,475	0	(806,131)	(806,131)	27,664		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,420,343	XXX	2,226,475	1,281,535	944,940	0	0	944,940	0	2,226,475	0	(806,131)	(806,131)	27,664	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,420,343	XXX	2,226,475	1,281,535	944,940	0	0	944,940	0	2,226,475	0	(806,131)	(806,131)	27,664	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						1,420,343	XXX	2,226,475	1,281,535	944,940	0	0	944,940	0	2,226,475	0	(806,131)	(806,131)	27,664	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9899999. Total - Preferred and Common Stocks						1,420,343	XXX	2,226,475	1,281,535	944,940	0	0	944,940	0	2,226,475	0	(806,131)	(806,131)	27,664	XXX	XXX
9999999 - Totals						622,979,467	XXX	620,484,908	483,226,819	1,532,608	(1,234,922)	57,376	240,310	0	620,038,206	0	2,941,260	2,941,260	25,774,599	XXX	XXX

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

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
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	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	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR			220,005			(6,600,417)					745,486		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		(60,000,000)	-2.850			(1,282,500)										100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,062,495)	0	XXX	(6,600,417)	0	0	0	0	745,486	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,062,495)	0	XXX	(6,600,417)	0	0	0	0	745,486	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RSAT# 913017F*5		N/A	Credit	Deutsche Bank	05/17/2007	06/20/2017		8,000,000	24.000			14,613	(132,497)		(132,497)	261,858				8,000,000	1FE	
RSAT# 742718G*4		N/A	Credit	Bank of America	06/22/2011	09/20/2016		25,000,000	100.000	783,161		190,972	685,545		685,545	221,523		(111,295)		25,000,000	1FE	
RSAT# 166751C*6		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		10,000,000	100.000	331,200		76,111	314,787		314,787	97,151		(46,691)		10,000,000	1FE	
RSAT# 911308C@1		N/A	Credit	Deutsche Bank	06/07/2011	09/20/2016		15,000,000	100.000	465,416		114,167	453,755		453,755	144,214		(65,568)		15,000,000	1FE	
RSAT# 911308C#9		N/A	Credit	Deutsche Bank	06/22/2011	09/20/2016		25,000,000	100.000	770,196		190,972	756,258		756,258	242,384		(109,225)		25,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		5,000,000	100.000	147,856		38,195	170,626		170,626	46,932		(21,796)		5,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		4,000,000	100.000	118,284		30,556	136,501		136,501	37,545		(17,437)		4,000,000	1FE	
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		11,000,000	100.000	325,282		84,028	375,377		375,377	103,250		(47,952)		11,000,000	1FE	
RSAT# 244199C*4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		5,000,000	100.000	102,949		38,056	133,438		133,438	60,365		(14,946)		5,000,000	1FE	
RSAT# 244199C*4		N/A	Credit	Morgan Stanley	08/08/2011	09/20/2016		15,000,000	100.000	308,848		114,167	400,313		400,313	181,094		(44,838)		15,000,000	1FE	
RSAT# 501044H#1		N/A	Credit	Morgan Stanley	08/10/2011	09/20/2014		10,000,000	100.000	85,328		76,389	117,224		117,224	(21,755)		(20,545)		10,000,000	2FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		7,000,000	100.000	192,874		53,472	227,326		227,326	40,652		(28,412)		7,000,000	1FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		12,000,000	100.000	330,641		91,667	389,702		389,702	69,690		(48,706)		12,000,000	1FE	
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		1,000,000	100.000	27,553		7,639	32,475		32,475	5,807		(4,059)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	1,121,004	4,060,830	XXX	4,060,830	1,490,710	0	(581,470)	0	153,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,989,588	0	1,121,004	4,060,830	XXX	4,060,830	1,490,710	0	(581,470)	0	153,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,062,495)	0	XXX	(6,600,417)	0	0	0	0	745,486	XXX	XXX
1169999. Total Swaps - Credit Default										3,989,588	0	1,121,004	4,060,830	XXX	4,060,830	1,490,710	0	(581,470)	0	153,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,989,588	0	58,509	4,060,830	XXX	(2,539,587)	1,490,710	0	(581,470)	0	153,745,486	XXX	XXX

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)
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,062,495)	0	XXX	(6,600,417)	0	0	0	0	745,486	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	1,121,004	4,060,830	XXX	4,060,830	1,490,710	0	(581,470)	0	153,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										3,989,588	0	58,509	4,060,830	XXX	(2,539,587)	1,490,710	0	(581,470)	0	153,745,486	XXX	XXX

(a)

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

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

NONE

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

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Bank of America	Y	Y		685,546		685,546	685,546		685,546	25,000,000	25,000,000
Deutsche	Y	Y		2,074,806		2,074,806	2,074,806		2,074,806	78,000,000	78,000,000
Morgan Stanley	Y	Y		1,300,478		1,300,478	1,300,478		1,300,478	50,000,000	50,000,000
Royal Bank of Canada	Y	Y				0		(6,600,417)	0	745,486	745,486
0299999. Total NAIC 1 Designation			0	4,060,830	0	4,060,830	4,060,830	(6,600,417)	4,060,830	153,745,486	153,745,486
0899999 - Totals			0	4,060,830	0	4,060,830	4,060,830	(6,600,417)	4,060,830	153,745,486	153,745,486

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
912810-DY-1	8 3/4 BOND 17			455,112	456,690	10/01/2012
912810-EF-1	8 3/4 BOND 20			5,305	5,309	10/01/2012
912810-EW-4	6 BOND 26			249,200	245,510	10/01/2012
912810-FE-3	5 1/2 BOND 28			308,949	304,281	10/01/2012
912810-FF-0	5 1/4 BOND 28			683,420	675,036	10/01/2012
912810-FP-8	5 3/8 BOND 31			675,156	664,855	10/01/2012
912810-FT-0	4 1/2 BOND 36			414,939	408,442	10/01/2012
912810-PT-9	4 3/4 BOND 37			628,937	619,131	10/01/2012
912810-PU-6	5 BOND 37			13,505	13,411	10/01/2012
912810-PX-0	4 1/2 BOND 38			472,588	469,056	10/01/2012
912810-QA-9	3 1/2 BOND 39			339,167	333,727	10/01/2012
912810-QD-3	4 3/8 BOND 39			409,988	406,858	10/01/2012
912810-QS-0	3 3/4 BOND 41			679,279	668,453	10/01/2012
912828-BA-7	3 5/8 NOTE B 13			603,910	599,832	10/01/2012
912828-CA-6	4 NOTE B 14			596,716	587,675	10/01/2012
912828-DV-9	4 1/8 NOTE C 15			592,477	588,914	10/01/2012
912828-GH-7	4 5/8 NOTE B 17			467,180	460,173	10/01/2012
912828-GS-3	4 1/2 NOTE C 17			651,328	647,561	10/01/2012
912828-HA-1	4 3/4 NOTE E 17			67,999	66,981	10/01/2012
912828-HR-4	3 1/2 NOTE B 18			409,856	403,286	10/01/2012
912828-JK-7	3 1/8 NOTE P 13			582,512	572,434	10/01/2012
912828-JW-1	1 1/2 NOTE T 13			461,068	453,659	10/01/2012
912828-JZ-4	1 3/4 NOTE G 14			644,722	633,819	10/01/2012
912828-KD-1	2 3/4 NOTE B 19			38,936	38,286	10/01/2012
912828-KT-6	2 3/8 NOTE H 16			606,070	600,718	10/01/2012
912828-KV-1	2 1/4 NOTE M 14			618,489	610,691	10/01/2012
912828-KW-9	3 1/4 NOTE K 16			263,970	261,295	10/01/2012
912828-LC-2	2 5/8 NOTE P 14			556,375	547,666	10/01/2012
912828-LP-3	3 NOTE P 16			311,986	309,994	10/01/2012
912828-LY-4	3 3/8 NOTE F 19			526,228	521,459	10/01/2012
912828-MD-9	3 1/4 NOTE S 16			88,554	87,436	10/01/2012
912828-ME-7	2 5/8 NOTE U 14			597,204	589,064	10/01/2012
912828-MP-2	3 5/8 NOTE B 20			26,746	26,318	10/01/2012
912828-NC-0	1 3/8 NOTE Y 13			45,726	45,055	10/01/2012
912828-NH-9	1 1/8 NOTE Z 13			342,622	336,981	10/01/2012
912828-NP-1	1 3/4 NOTE P 15			94,390	92,789	10/01/2012
912828-NV-8	1 1/4 NOTE Q 15			23,293	22,857	10/01/2012
912828-NW-6	1 7/8 NOTE P 17			493,526	484,510	10/01/2012
912828-NZ-9	1 1/4 NOTE R 15			582,535	574,550	10/01/2012
912828-PF-1	1 7/8 NOTE R 17			391,180	386,291	10/01/2012
912828-PT-1	2 5/8 NOTE G 18			107,407	105,704	10/01/2012
912828-PZ-7	1 1/4 NOTE X 14			115,116	112,909	10/01/2012
912828-QE-3	0 5/8 NOTE AK 13			568,796	559,069	10/01/2012
912828-QH-6	1 1/4 NOTE W 14			356,596	350,119	10/01/2012
912828-QN-3	3 1/8 NOTE C 21			311,250	308,230	10/01/2012
912828-RD-4	0 1/8 NOTE AP 13			367,359	360,191	10/01/2012
912828-RN-2	0 1/4 NOTE AR 13			207,702	203,838	10/01/2012
912828-RT-9	1 3/8 NOTE S 18			584,622	575,666	10/01/2012
912828-RW-2	0 1/8 NOTE AT 13			453,267	444,515	10/01/2012
912828-SC-5	0 7/8 NOTE U 17			449,054	440,858	10/01/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				19,542,312	19,282,152	XXX
9999999 - Totals				19,542,312	19,282,152	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (8,719,318) Book/Adjusted Carrying Value $ (8,564,148)
2. Average balance for the year to date Fair Value $ 18,364,097 Book/Adjusted Carrying Value $ 18,364,097
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 19,282,152 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-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
690353-RV-1	OPIC US Agency Floating MTN Adj % Due 12/15/2019 Sched		1	27,000,000	27,000,000	12/15/2019
690353-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019 Sched		1	4,333,333	4,333,333	03/15/2019
690353-NE-3	OPIC Var Rate Note Adj % Due 12/17/2012 JAJ015		1	3,717,465	3,717,465	12/17/2012
690353-TF-4	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				55,050,799	55,050,799	XXX
0599999. Total - U.S. Government Bonds				55,050,799	55,050,799	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,600,000	3,600,000	02/03/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				3,600,000	3,600,000	XXX
1099999. Total - All Other Government Bonds				3,600,000	3,600,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN Adj % Due 12/1/2032 Sched		1FE	5,900,000	5,900,000	12/01/2032
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	6,785,000	6,785,000	11/01/2028
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				18,285,000	18,285,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,200,000	2,200,000	11/15/2038
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	3,401,122	3,400,000	11/01/2012
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.65% Due 5/1/2034 MJSD3		2AM	7,000,000	7,000,000	05/01/2034
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,785,000	1,785,000	04/01/2037
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	7,200,000	7,200,000	08/01/2033
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	2,201,298	2,202,116	07/01/2013
851007-AR-5	SPRINGFIELD MO IDA VRDN MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,660,000	2,660,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Sched		1FE	755,000	755,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				27,202,420	27,202,116	XXX
3199999. Total - U.S. Special Revenues Bonds				45,487,420	45,487,116	XXX
06417E-6E-8	BNS CD Flt % Due 8/15/2013 Sched		1FE	2,000,000	2,000,000	08/15/2013
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,700,000	1,700,000	02/02/2043
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	4,500,000	4,500,000	05/01/2027
67021C-AA-5	NSTAR ELECTRIC CORP 4 7/8% Due 10/15/2012 A01		1FE	443,658	443,691	10/15/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,802,915	3,800,000	02/06/2014
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	4,601,886	4,600,000	11/09/2012
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	4,600,000	4,600,000	01/24/2013
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				21,648,459	21,643,691	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	1,900,000	1,900,000	10/01/2034
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,900,000	1,900,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				23,548,459	23,543,691	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				98,584,258	98,579,490	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				29,102,420	29,102,116	XXX
6599999. Total Bonds				127,686,678	127,681,606	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			7,142,827	7,129,593	01/22/2013
316175-40-5	FIDELITY INST MM FUND PRIME			29,876	29,876	
507686-NM-1	Lake Central REV 1% Due 12/28/2012 FA30			1,200,012	1,200,000	12/28/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MJSD7			4,500,000	4,500,000	12/07/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				12,872,715	12,859,469	XXX
00118T-K2-0	AGL CAPITAL CORP CP 0.4% Due 10/2/2012 At Mat			9,998,444	9,998,444	10/02/2012
04956L-K9-9	ATMOS ENERGY CP 0.35% Due 10/9/2012 At Mat			13,398,437	13,398,437	10/09/2012
23719J-K9-2	DARDEN RESTAURANTS CP 0.35% Due 10/9/2012 At Mat			9,098,761	9,098,761	10/09/2012
2331A2-K2-6	DCP CP 0.45% Due 10/2/2012 At Mat			1,699,881	1,699,881	10/02/2012
2331A2-KV-2	DCP CP 0.47% Due 10/29/2012 At Mat			2,998,786	2,998,786	10/29/2012
4851E0-KN-5	KANSAS CITY CP 0.44% Due 10/22/2012 At Mat			5,697,840	5,697,840	10/22/2012
49455A-K9-4	KINDER MORGAN CP 0.44% Due 10/9/2012 At Mat			10,398,475	10,398,475	10/09/2012
66439T-KB-3	NEAST CP 0.41% Due 10/11/2012 At Mat			1,999,681	1,999,681	10/11/2012
66439T-K4-9	NEAST CP 0.41% Due 10/4/2012 At Mat			5,099,187	5,099,187	10/04/2012
73768A-K1-3	POTOMAC CP 0.38% Due 10/1/2012 At Mat			12,498,549	12,498,549	10/01/2012
84755L-K1-1	SPECTRA ENERGY 0.42% Due 10/1/2012 At Mat			7,298,467	7,298,467	10/01/2012
84755L-K4-5	SPECTRA ENERGY CP 0.35% Due 10/4/2012 At Mat			3,742,745	3,742,745	10/04/2012
92240E-K4-7	VECTREN UTILITY CP 0.4% Due 10/4/2012 At Mat			13,798,927	13,798,927	10/04/2012
94707L-KR-2	WEATHERFORD CP 0 1/2% Due 10/25/2012 At Mat			13,494,938	13,494,938	10/25/2012
98419X-NE-2	XSTARA CP 0.72% Due 1/14/2013 At Mat			11,259,250	11,259,250	01/14/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				122,482,367	122,482,367	XXX
9999999 - Totals				263,041,760	263,023,442	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (20,928,854) Book/Adjusted Carrying Value $ (20,971,412)
2. Average balance for the year to date Fair Value $ 194,659,703 Book/Adjusted Carrying Value $ 194,822,498
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 282,584,072 Book/Adjusted Carrying Value $ 282,305,594

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of New York Mellon	New York, NY					981,551	(4,420,540)	14,163,114	XXX
Fifth Third Bank	Cincinnati, OH					39,963,727	7,355,115	8,010,762	XXX
Huntington Bank								500,000	XXX
Morgan Stanley	New York, NY					300,000	300,000	(300,000)	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,641	1,541	1,435	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	41,527,933	3,517,130	22,656,325	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	41,527,933	3,517,130	22,656,325	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	41,527,933	3,517,130	22,656,325	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	9,998,444	1,444	0
ATMOS ENERGY CP		09/27/2012	0.350	10/09/2012	13,398,437	521	0
DCP CP		09/26/2012	0.420	10/02/2012	1,699,881	99	0
DCP CP		09/28/2012	0.470	10/29/2012	2,998,786	118	0
DARDEN RESTAURANTS CP		09/25/2012	0.350	10/09/2012	13,598,149	793	0
DUKE ENERGY CP		07/19/2012	0.520	10/01/2012	499,466	534	0
KANSAS CITY CP		09/21/2012	0.440	10/22/2012	10,394,060	1,271	0
KINDER MORGAN CP		09/27/2012	0.440	10/09/2012	10,398,475	508	0
NEAST CP		09/20/2012	0.410	10/04/2012	5,099,187	639	0
NEAST CP		09/27/2012	0.410	10/11/2012	1,999,681	91	0
ONEOK CP		09/18/2012	0.420	10/16/2012	7,997,387	1,213	0
POTOMAC CP		09/20/2012	0.380	10/01/2012	16,098,131	1,869	0
PRICOA GLOBAL FUNDING 1		08/16/2012	5.400	10/18/2012	160,360	3,912	(848)
SPECTRA ENERGY		09/13/2012	0.420	10/01/2012	7,298,467	1,533	0
SPECTRA ENERGY CP		09/27/2012	0.350	10/04/2012	3,742,745	146	0
VECTREN UTILITY CP		09/27/2012	0.400	10/04/2012	13,798,927	613	0
WEATHERFORD CP		09/24/2012	0.440	10/01/2012	5,799,504	496	0
WEATHERFORD CP		09/28/2012	0.500	10/25/2012	13,494,938	563	0
XSTARA CP		09/18/2012	0.480	10/18/2012	7,996,800	1,387	0
XSTARA CP		09/19/2012	0.720	01/14/2013	11,259,250	14,039	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					157,731,075	31,789	(848)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					157,731,075	31,789	(848)
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					157,731,075	31,789	(848)
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					157,731,075	31,789	(848)
8699999 - Total Cash Equivalents					157,731,075	31,789	(848)