LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Web Site Address www.ColumbusLife.com

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

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

OFFICERS

President & CEO Jimmy Joe Miller

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller President & CEO	Donald Joseph Wuebbling Secretary 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	2,474,771,676	0	2,474,771,676	2,405,010,621
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	49,461,839	0	49,461,839	48,692,517
3. Mortgage loans on real estate:				
3.1 First liens	89,776,861	0	89,776,861	81,480,332
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)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 3,019,138), cash equivalents ($ 9,296,849) and short-term investments ($ 4,940,549)	17,256,536	0	17,256,536	51,038,906
6. Contract loans (including $ .... premium notes)	67,601,772	0	67,601,772	70,715,005
7. Derivatives	3,406,000	0	3,406,000	2,031,095
8. Other invested assets	116,858,489	0	116,858,489	113,272,706
9. Receivables for securities	3,334,473	0	3,334,473	635,327
10. Securities lending reinvested collateral assets	0	0	0	10,387,484
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,822,467,646	0	2,822,467,646	2,783,263,993
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	32,283,712	0	32,283,712	27,332,494
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	971,754	0	971,754	672,163
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	7,902,294		7,902,294	7,717,137
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,659,837	0	7,659,837	2,850,143
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	501,724	0	501,724	
18.2 Net deferred tax asset	43,257,335	14,954,387	28,302,948	28,279,481
19. Guaranty funds receivable or on deposit	1,004,023	0	1,004,023	1,031,602
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	1,089,745	1,004,845	84,900	0
25. Aggregate write-ins for other than invested assets	15,932,613	0	15,932,613	15,204,820
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,933,070,683	15,959,232	2,917,111,451	2,866,351,833
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	96,967,509	0	96,967,509	92,306,588
28. Total (Lines 26 and 27)	3,030,038,192	15,959,232	3,014,078,960	2,958,658,421
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. Deferred Comp Plan	13,162,984	0	13,162,984	12,490,517
2502. CSV of Corporae Owned Life Insurance	2,290,680	0	2,290,680	2,246,418
2503. Employee Split Dollar	434,802	0	434,802	432,088
2598. Summary of remaining write-ins for Line 25 from overflow page	44,147	0	44,147	35,797
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,932,613	0	15,932,613	15,204,820

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,380,308,982 less $ included in Line 6.3 (including $ Modco Reserve)	2,380,308,982	2,332,678,501
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,589,549	2,890,487
3.	Liability for deposit-type contracts (including $ Modco Reserve)	174,890,810	172,721,161
4.	Contract claims:		
	4.1 Life	13,003,171	11,841,154
	4.2 Accident and health	41,869	41,969
5.	Policyholders' dividends $ 3,644 and coupons $ due and unpaid	3,644	10,704
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	11,622,516	11,510,020
	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	127,069	145,119
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 $ assumed and $ 2,665,640 ceded	2,665,640	3,911,879
	9.4 Interest Maintenance Reserve	7,700,933	5,636,608
10.	Commissions to agents due or accrued-life and annuity contracts $ 367,857 , accident and health $ and deposit-type contract funds $	367,857	
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		
13.	Transfers to Separate Accounts due or accrued (net) (including $ (3,952,589) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(7,528,895)	(6,102,482)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	951,971	1,556,669
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		1,452,002
15.2	Net deferred tax liability		
16.	Unearned investment income	2,035,767	2,158,743
17.	Amounts withheld or retained by company as agent or trustee	96,751	44,424
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	(301,538)	1,604,647
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	22,929,257	22,604,161
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	31,207,941	24,226,994
	24.02 Reinsurance in unauthorized companies		507,793
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	983,064	1,120,420
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	1,151,948	504,180
	24.09 Payable for securities	4,279,632	1,193,982
	24.10 Payable for securities lending	42,907,972	60,796,928
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	3,691,629	7,056,094
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,695,727,539	2,660,112,157
27.	From Separate Accounts Statement	96,967,509	92,306,588
28.	Total liabilities (Lines 26 and 27)	2,792,695,048	2,752,418,745
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	81,816,437	81,816,437
34.	Aggregate write-ins for special surplus funds	0	12,328,881
35.	Unassigned funds (surplus)	129,567,475	102,094,358
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)	211,383,912	196,239,676
38.	Totals of Lines 29, 30 and 37	221,383,912	206,239,676
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,014,078,960	2,958,658,421
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment Low Income Housing Tax Credit Property	3,337,323	6,643,798
2502.	Outstanding disbursement checks written awaiting booking	184,573	97,023
2503.	Uncashed drafts and checks that are pending escheatment to the state	161,518	307,058
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,215	8,215
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,691,629	7,056,094
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)		12,328,881
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	12,328,881

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	141,784,186	183,618,290	238,583,063
2.	Considerations for supplementary contracts with life contingencies	592,895	29,398	175,108
3.	Net investment income	109,830,753	109,069,022	147,549,867
4.	Amortization of Interest Maintenance Reserve (IMR)	881,795	69,242	(111,040)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	33	38	51
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	1,050,901	1,448,151	1,410,200
	8.2 Charges and fees for deposit-type contracts	565,869	192,045	775,781
	8.3 Aggregate write-ins for miscellaneous income	174,026	168,762	428,011
9.	Totals (Lines 1 to 8.3)	254,880,458	294,594,948	388,811,041
10.	Death benefits	83,244,382	60,609,120	79,269,989
11.	Matured endowments (excluding guaranteed annual pure endowments)	462,893	541,718	681,340
12.	Annuity benefits	13,642,115	12,179,663	16,584,918
13.	Disability benefits and benefits under accident and health contracts	1,000,903	1,028,204	1,375,011
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	58,226,950	58,836,175	80,292,155
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,513,843	1,237,557	4,010,724
18.	Payments on supplementary contracts with life contingencies	894,164	805,790	1,037,841
19.	Increase in aggregate reserves for life and accident and health contracts	46,000,534	98,966,626	125,583,332
20.	Totals (Lines 10 to 19)	206,985,784	234,204,853	308,835,310
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,467,215	15,163,332	20,469,122
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	18,914,752	18,872,006	25,140,735
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,988,714	3,119,130	3,673,139
25.	Increase in loading on deferred and uncollected premiums	(97,608)	(7,463)	(116,427)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(936,971)	4,426,676	5,957,970
27.	Aggregate write-ins for deductions	1,270,149	(1,413,179)	(572,378)
28.	Totals (Lines 20 to 27)	242,592,035	274,365,355	363,387,471
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,288,423	20,229,593	25,423,570
30.	Dividends to policyholders	8,593,129	9,232,808	12,203,197
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,695,294	10,996,785	13,220,373
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,864,559)	390,883	815,591
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	5,559,853	10,605,902	12,404,782
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (399,617) (excluding taxes of $ 1,586,372 transferred to the IMR)	(2,606,645)	(3,756,069)	(4,573,227)
35.	Net income (Line 33 plus Line 34)	2,953,208	6,849,833	7,831,555
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	206,239,676	258,529,815	258,529,815
37.	Net income (Line 35)	2,953,208	6,849,833	7,831,555
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,270,034	12,644,313	(4,360,112)	(5,179,368)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	294,630	6,322,345	6,543,647
41.	Change in nonadmitted assets	5,725,239	(6,102,821)	(6,944,351)
42.	Change in liability for reinsurance in unauthorized companies	507,793	0	(507,793)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(6,980,947)	2,338,628	295,345
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	(50,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	204,026	(4,329,174)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	15,144,236	5,251,899	(52,290,139)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	221,383,912	263,781,714	206,239,676
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	174,026	168,762	428,011
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	174,026	168,762	428,011
2701.	Benefits for Employees Not Included Elsewhere	1,065,551	(1,559,548)	(770,034)
2702.	Interest Expense on Securities Lending	204,598	146,369	197,656
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,270,149	(1,413,179)	(572,378)
5301.	Change in Surplus from additional DTA (SSAP 10R)		204,026	(4,329,174)
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	204,026	(4,329,174)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	140,725,653	181,604,408	238,533,887
2.	Net investment income	106,090,986	104,063,625	146,206,740
3.	Miscellaneous income	1,805,283	1,759,214	2,433,580
4.	Total (Lines 1 to 3)	248,621,922	287,427,247	387,174,207
5.	Benefit and loss related payments	159,532,675	130,204,483	170,536,482
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,534,377)	4,737,358	5,161,693
7.	Commissions, expenses paid and aggregate write-ins for deductions	36,238,247	37,817,333	50,440,000
8.	Dividends paid to policyholders	8,487,693	8,870,836	11,711,675
9.	Federal and foreign income taxes paid (recovered) net of $ 1,186,755 tax on capital gains (losses)	1,275,922	(69,606)	399,932
10.	Total (Lines 5 through 9)	204,000,160	181,560,404	238,249,782
11.	Net cash from operations (Line 4 minus Line 10)	44,621,762	105,866,843	148,924,425
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	275,777,065	219,380,479	323,693,743
	12.2 Stocks	7,843,709	1,433,542	9,391,948
	12.3 Mortgage loans	7,951,422	4,029,841	5,097,316
	12.4 Real estate	0	0	0
	12.5 Other invested assets	1,060,549	3,697,501	4,921,194
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	11,441,094	27,058	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	304,073,839	228,568,421	343,104,201
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	344,544,233	331,148,109	421,043,647
	13.2 Stocks	1,142,053	1,018,558	969,418
	13.3 Mortgage loans	16,250,000	4,600,000	14,600,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	(2,864,799)	18,296,201
	13.6 Miscellaneous applications	0	677,218	3,612,385
	13.7 Total investments acquired (Lines 13.1 to 13.6)	361,936,286	334,579,086	458,521,651
14.	Net increase (or decrease) in contract loans and premium notes	(3,113,233)	(1,796,643)	(2,748,676)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(54,749,214)	(104,214,022)	(112,668,774)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	7,175,281	1,976,986	4,638,682
	16.5 Dividends to stockholders	0	25,000,000	57,521,324
	16.6 Other cash provided (applied)	(30,830,199)	(9,768,775)	(18,630,728)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(23,654,918)	(32,791,789)	(71,513,370)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(33,782,370)	(31,138,968)	(35,257,719)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	51,038,906	86,296,625	86,296,625
	19.2 End of period (Line 18 plus Line 19.1)	17,256,536	55,157,657	51,038,906

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	119,745,752	149,503,843	192,041,785
3.	Ordinary individual annuities	51,788,522	62,919,100	85,357,223
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	125,918	157,157	237,466
10.	Aggregate of all other lines of business			
11.	Subtotal	171,660,192	212,580,100	277,636,474
12.	Deposit-type contracts	20,677,216	1,825,227	10,035,926
13.	Total	192,337,408	214,405,327	287,672,400
	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 Columbus Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

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

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

C. Accounting Policy

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

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

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the 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	$ 451,408	$ 427,225	$ 24,183	$ 427,225	$ 386,618	9/30/2012
221470AA5	3,286,059	2,248,650	1,037,409	2,248,650	1,401,964	9/30/2012
61749EAF4	1,380,173	1,273,752	106,421	1,273,752	1,102,248	9/30/2012
75970JAJ5	2,602,295	2,433,012	169,283	2,433,012	1,691,223	9/30/2012
759950GY8	458,379	427,971	30,408	427,971	301,726	9/30/2012
02148JAD9	3,489,593	3,289,343	200,250	3,289,343	2,804,527	6/30/2012
059522AX0	529,259	495,146	34,113	495,146	462,449	6/30/2012
12668AAL9	2,099,459	1,902,281	197,178	1,902,281	1,697,471	6/30/2012
12668BYF4	694,177	668,025	26,152	668,025	541,778	6/30/2012
251513BC0	703,309	637,337	65,972	637,337	420,475	6/30/2012
36186LAG8	1,259,677	1,118,744	140,933	1,118,744	801,645	6/30/2012
45660L2V0	749,088	716,070	33,018	716,070	563,934	6/30/2012
45660LS83	2,687,210	2,554,802	132,408	2,554,802	2,323,824	6/30/2012
52520QAG9	1,420,036	1,290,875	129,161	1,290,875	1,109,833	6/30/2012
52521HAD5	2,326,245	1,949,375	376,870	1,949,375	1,670,218	6/30/2012
52522HAN2	418,935	395,008	23,927	395,008	316,820	6/30/2012
52523KAJ3	380,851	357,954	22,897	357,954	180,180	6/30/2012
74922EAF6	963,563	934,629	28,934	934,629	824,092	6/30/2012
761118XQ6	323,628	297,360	26,268	297,360	261,531	6/30/2012
76112HAD9	2,785,640	2,534,855	250,785	2,534,855	1,845,625	6/30/2012
76114AAB6	2,629,195	2,478,671	150,524	2,478,671	1,753,514	6/30/2012
86359DSR9	3,658,426	3,528,601	129,825	3,528,601	3,059,353	6/30/2012
939344AR8	1,380,141	1,283,583	96,558	1,283,583	857,450	6/30/2012
Total	XXX	XXX	$ 3,433,477	XXX	XXX	

For the year ended December 31, 2011:

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
059469AF3	1,302,456	1,191,032	111,424	1,191,032	883,207	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	714,829	705,072	9,757	705,072	590,680	12/31/2011
12628LAJ9	1,468,682	1,392,264	76,418	1,392,264	925,960	12/31/2011
12667G7H0	5,399,881	5,127,813	272,068	5,127,813	4,295,531	12/31/2011
12668BYF4	753,582	711,781	41,801	711,781	554,383	12/31/2011
251510FX6	840,558	799,345	41,213	799,345	686,953	12/31/2011
61749WAK3	303,335	276,668	26,667	276,668	192,448	12/31/2011
61751DAH7	3,374,865	3,244,334	130,531	3,244,334	2,004,632	12/31/2011
74922EAF6	1,091,870	1,007,914	83,956	1,007,914	802,925	12/31/2011
761118MD7	8,419,927	8,128,785	291,142	8,128,785	7,006,742	12/31/2011
76112HAD9	3,569,403	2,819,128	750,275	2,819,128	2,029,492	12/31/2011
059522AX0	1,567,453	1,046,806	520,647	1,046,806	864,058	9/30/2011
52524MAV1	375,984	374,383	1,601	374,383	194,047	9/30/2011
76114AAB6	2,783,469	2,613,399	170,070	2,613,399	1,898,682	9/30/2011
059522AX0	1,553,754	1,389,652	164,102	1,389,652	1,167,284	6/30/2011
52523KAJ3	452,360	364,447	87,913	364,447	188,935	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
Total	XXX	XXX	$ 2,907,702	XXX	XXX	

For the year ended December 31, 2010:

74922EAF6	$ 1,225,326	$ 1,188,216	$ 37,110	$ 1,188,216	$ 963,689	12/31/2010
75970JAJ5	3,288,785	2,828,757	460,028	2,828,757	1,732,027	9/30/2010
12668BYF4	873,614	822,221	51,393	822,221	640,666	9/30/2010
02148JAD9	4,359,276	4,081,510	277,766	4,081,510	3,094,139	6/30/2010
45660L2V0	958,864	918,556	40,308	918,556	694,739	6/30/2010
52520QAG9	1,731,038	1,574,713	156,325	1,574,713	1,391,846	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
61749WAK3	408,496	381,033	27,463	381,033	257,042	6/30/2010
75970JAJ5	3,378,241	3,308,973	69,268	3,308,973	1,954,255	6/30/2010
76112HAD9	4,081,737	3,624,387	457,350	3,624,387	2,823,418	6/30/2010
Total	XXX	XXX	$ 1,737,865	XXX	XXX	

For the six month period ended December 31, 2009:

059469AF3	$ 1,490,608	$ 1,444,633	$ 45,975	$ 1,444,633	$ 1,028,756	12/31/2009
12668BYF4	918,838	874,496	44,342	874,496	688,317	12/31/2009
225470M67	471,303	436,642	34,661	436,642	316,049	12/31/2009
52522HAN2	487,663	433,435	54,228	433,435	306,297	12/31/2009
65538PAF5	1,692,074	1,654,308	37,766	1,654,308	1,192,396	12/31/2009
75970JAJ5	3,512,054	3,392,332	119,722	3,392,332	2,023,350	12/31/2009
761118MD7	9,410,265	8,971,784	438,481	8,971,784	6,329,385	12/31/2009
939344AR8	1,811,749	1,696,249	115,500	1,696,249	1,104,458	12/31/2009
93935WAD6	2,831,930	2,701,120	130,810	2,701,120	1,988,067	12/31/2009
00079CAE9	565,651	558,058	7,593	558,058	440,123	9/30/2009
059515BF2	6,667,397	5,860,477	806,920	5,860,477	4,786,474	9/30/2009
12668WAU1	982,110	917,253	64,857	917,253	323,190	9/30/2009
52524MAV1	439,440	386,645	52,795	386,645	162,034	9/30/2009
Total	XXX	XXX	$ 1,953,650	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
$ (1,843,572)	$ 28,192,925	$ (15,792,173)	$ 121,782,455

(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.

NOTES TO FINANCIAL STATEMENTS

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.

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	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ -	$ -
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 37,889,661	$ -	$ -	$ 37,889,661
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 37,889,661	$ -	$ -	$ 37,889,661
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	3,406,001	3,406,001
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 3,406,001	$ 3,406,001
Separate account assets*	$ 29,548,405	$ -	$ -	$ 29,548,405
Total assets at fair value	$ 67,438,066	$ -	$ 3,406,001	$ 70,844,067
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (1,151,948)	$ (1,151,948)
Total liabilities at fair value	$ -	$ -	$ (1,151,948)	$ (1,151,948)

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

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

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

	Balance at 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
Derivative assets	$ 2,846,735	$ -	$ -	$ 267,828	$ 599,482	$ (308,044)	$ 3,406,001
Derivative liabilities	(567,622)	-	-	(75,616)	(649,483)	140,773	(1,151,948)
Total	$ 2,279,113	$ -	$ -	$ 192,212	$ (50,001)	$ (167,271)	$ 2,254,053

NOTES TO FINANCIAL STATEMENTS

	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	$ 3,600,650	$ -	$(4,507,566)	$ (640,784)	$ 1,743,255	$ (195,555)	$ -
Derivative assets	4,473,171	-	-	(427,914)	(1,608,308)	409,786	2,846,735
Derivative liabilities	(1,289,137)	-	-	535,569	722,773	(536,827)	(567,622)
Total	$ 6,784,684	$ -	$(4,507,566)	$ (533,129)	$ 857,720	$ (322,596)	$ 2,279,113

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

Gross Purchases, Issuances, Sales, and Settlements

3 months ended 09/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 356,269	$ -	$ -	$ (664,313)	$ (308,044)
Derivative liabilities	-	(106,400)	-	247,173	140,773
Total	$ 356,269	$ (106,400)	$ -	$ (417,140)	$ (167,271)

3 months ended 06/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	$ -	$ -	$ -	$ (195,555)	$ (195,555)
Derivative assets	1,667,160	-	-	(1,257,374)	409,786
Derivative liabilities	-	(650,602)	-	113,775	(536,827)
Total	$ 1,667,160	$ (650,602)	$ -	$ (1,339,154)	$ (322,596)

3 months ended 03/31/2012

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

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

(4) Investments in Level 3 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. These securities are currently rated below investment grade. To measure fair value prior to the period ended September 30, 2012, the Company used an internal fair value model to estimate future cash flows and then discounted the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model used both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

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

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

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

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

	Aggregate fair value	Admitted assets	(Level 1)	(Level 2)	(Level 3)	Not practicable (carrying value)
Bonds	$ 2,801,644,013	$ 2, 474,771,676	$ 3,347,685	$ 2,687,260,875	$ 111,035,453	$ -
Common stocks, unaffiliated**	44,087,661	44,087,661	44,087,661	-	-	-
Mortgage loans	101,928,283	89,776,861	-	-	101,928,283	-
Cash, cash equivalents and short-term investments	17,256,536	17,256,536	17,256,536	-	-	-
Other invested assets, Surplus notes	20,531,384	16,126,270	-	20,531,384	-	-
Derivative assets	3,406,001	3,406,001	-	-	3,406,001	-
Separate account assets	103,761,102	96,967,509	31,221,233	72,539,869	-	-
Derivative liabilities	$ (1,151,948)	$ (1,151,948)	$ -	$ -	$ (1,151,948)	$ -

NOTES TO FINANCIAL STATEMENTS

** 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

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities 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: $ 22,892,029

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 5,889,738	$ 5,374,179
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 72,529,978	$ 79,255,161
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 78,419,716	$ 84,629,340
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	$ 89,038,348
	1.14 Total Mortgages in Good Standing	$ 89,038,348
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 738,513
	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)	$ 89,776,861
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	69.500 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	10.200 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	1,007,174	600	576		1,008,350	0
2.	Alaska AK	L	33,968	1,000	0		34,968	0
3.	Arizona AZ	L	2,545,231	6,865	886		2,552,982	0
4.	Arkansas AR	L	108,251	0	0		108,251	0
5.	California CA	L	9,626,413	1,253,595	3,640		10,883,648	0
6.	Colorado CO	L	1,491,097	250,385	475		1,741,957	0
7.	Connecticut CT	L	599,595	100,000	489		700,084	0
8.	Delaware DE	L	531,831	264,582	457		796,870	0
9.	District of Columbia DC	L	126,463	424,824	157		551,444	0
10.	Florida FL	L	8,160,891	2,177,591	10,189		10,348,671	25,000
11.	Georgia GA	L	4,368,982	37,628	1,146		4,407,756	0
12.	Hawaii HI	L	88,732	0	0		88,732	0
13.	Idaho ID	L	225,814	0	147		225,961	0
14.	Illinois IL	L	2,240,345	1,384,219	4,097		3,628,661	0
15.	Indiana IN	L	5,510,270	2,934,366	3,577		8,448,213	79,479
16.	Iowa IA	L	1,580,673	268,000	198		1,848,871	0
17.	Kansas KS	L	371,383	1,506,940	33		1,878,356	0
18.	Kentucky KY	L	1,467,324	328,910	114		1,796,348	0
19.	Louisiana LA	L	182,554	57,906	183		240,643	0
20.	Maine ME	L	38,895	0	0		38,895	0
21.	Maryland MD	L	3,950,852	1,851,387	5,577		5,807,816	0
22.	Massachusetts MA	L	1,813,628	386,292	2,404		2,202,324	0
23.	Michigan MI	L	3,967,987	595,004	3,834		4,566,825	227,303
24.	Minnesota MN	L	7,709,025	301,315	892		8,011,232	0
25.	Mississippi MS	L	220,552	0	265		220,817	0
26.	Missouri MO	L	661,634	21,010,503	96		21,672,233	0
27.	Montana MT	L	361,494	20,082	313		381,889	0
28.	Nebraska NE	L	1,598,296	66,896	137		1,665,329	0
29.	Nevada NV	L	242,160	150,000	0		392,160	0
30.	New Hampshire NH	L	287,553	0	0		287,553	0
31.	New Jersey NJ	L	4,089,521	1,057,475	22,082		5,169,078	0
32.	New Mexico NM	L	369,546	280,000	425		649,971	0
33.	New York NY	N	1,023,332	42,485	67		1,065,884	0
34.	North Carolina NC	L	2,233,772	3,299,408	1,210		5,534,390	0
35.	North Dakota ND	L	115,737	29,051	0		144,788	0
36.	Ohio OH	L	18,103,094	3,540,350	30,462		21,673,906	20,254,970
37.	Oklahoma OK	L	1,493,704	424,909	0		1,918,613	0
38.	Oregon OR	L	287,606	0	123		287,729	0
39.	Pennsylvania PA	L	5,264,298	4,076,853	8,903		9,350,054	0
40.	Rhode Island RI	L	154,867	0	162		155,029	0
41.	South Carolina SC	L	921,962	914,468	1,244		1,837,674	0
42.	South Dakota SD	L	121,333	0	111		121,444	0
43.	Tennessee TN	L	2,532,684	303,000	2,950		2,838,634	90,464
44.	Texas TX	L	6,143,449	709,685	1,867		6,855,001	0
45.	Utah UT	L	3,146,145	1,096,874	76		4,243,095	0
46.	Vermont VT	L	23,903	0	118		24,021	0
47.	Virginia VA	L	1,679,895	38,615	1,881		1,720,391	0
48.	Washington WA	L	2,280,226	438,200	1,093		2,719,519	0
49.	West Virginia WV	L	121,620	75,325	667		197,612	0
50.	Wisconsin WI	L	336,515	12,932	451		349,898	0
51.	Wyoming WY	L	332,471	70,000	0		402,471	0
52.	American Samoa AS							
53.	Guam GU							
54.	Puerto Rico PR	N	715	0	0		715	0
55.	U.S. Virgin Islands VI	N	2,845	0	0		2,845	0
56.	Northern Mariana Islands MP							
57.	Canada CN	N	24	0	0		24	0
58.	Aggregate Other Aliens OT	XXX	1,024,004	0	39	0	1,024,043	0
59.	Subtotal	(a) 50	112,922,335	51,788,520	113,813	0	164,824,668	20,677,216
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,224,285	0	0		6,224,285	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	599,132	0	12,106		611,238	0
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	119,745,752	51,788,520	125,919	0	171,660,191	20,677,216
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	119,745,752	51,788,520	125,919	0	171,660,191	20,677,216
98.	Less Reinsurance Ceded	XXX	31,514,542	0	330		31,514,872	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	88,231,210	51,788,520	125,589	0	140,145,319	20,677,216
	DETAILS OF WRITE-INS							
5801.	Other Foreign	XXX	1,024,004		39		1,024,043	
5802.		XXX						
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	1,024,004	0	39	0	1,024,043	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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps 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

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	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	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	DS	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	DS	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	DS	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 99937201249000003
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 99937201236500003
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 99937201244500003
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 99937201244600003
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 99937201244700003
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 99937201244800003

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Dividends	44,147		44,147	35,797
2597. Summary of remaining write-ins for Line 25 from overflow page	44,147	0	44,147	35,797

Additional Write-ins for Liabilities Line 25

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	81,480,333	71,980,441
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,250,000	14,600,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	7,951,422	5,097,316
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,049	2,792
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	89,776,862	81,480,333
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	89,776,862	81,480,333
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	89,776,862	81,480,333

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	113,272,708	93,984,480
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		15,649,189
	2.2 Additional investment made after acquisition		9,134,088
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		22
5.	Unrealized valuation increase (decrease)	4,658,660	(563,266)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,060,549	4,921,194
8.	Deduct amortization of premium and depreciation	12,329	10,611
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)	116,858,490	113,272,708
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	116,858,490	113,272,708

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,453,703,151	2,389,232,780
2.	Cost of bonds and stocks acquired	336,005,059	422,013,065
3.	Accrual of discount	2,093,024	3,475,807
4.	Unrealized valuation increase (decrease)	10,096,139	(5,920,432)
5.	Total gain (loss) on disposals	6,926,650	5,808,744
6.	Deduct consideration for bonds and stocks disposed of	273,939,545	350,564,367
7.	Deduct amortization of premium	4,701,660	3,533,209
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	5,949,289	6,809,237
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,524,233,529	2,453,703,151
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,524,233,529	2,453,703,151

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,609,452,982	118,057,140	164,648,104	(5,386,732)	1,581,578,802	1,609,452,982	1,557,475,286	1,515,752,592
2. Class 2 (a)	749,643,769	274,514,614	272,230,514	4,585,305	716,265,687	749,643,769	756,513,174	739,418,618
3. Class 3 (a)	84,195,435	3,139,175	11,322,158	11,572,699	88,013,477	84,195,435	87,585,151	90,417,997
4. Class 4 (a)	94,151,709	9,384,855	12,267,783	(11,116,603)	95,983,675	94,151,709	80,152,178	102,629,559
5. Class 5 (a)	10,010,265		351,496	(2,375,483)	12,833,841	10,010,265	7,283,286	8,646,194
6. Class 6 (a)	0				0	0	0	0
7. Total Bonds	2,547,454,160	405,095,784	460,820,055	(2,720,814)	2,494,675,482	2,547,454,160	2,489,009,075	2,456,864,960
PREFERRED STOCK								
8. Class 1	0				0	0	0	0
9. Class 2	0				0	0	0	0
10. Class 3	0				0	0	0	0
11. Class 4	0				1,314	0	0	0
12. Class 5	0				0	0	0	0
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	1,314	0	0	0
15. Total Bonds and Preferred Stock	2,547,454,160	405,095,784	460,820,055	(2,720,814)	2,494,676,796	2,547,454,160	2,489,009,075	2,456,864,960

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 14,237,398 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	4,940,549	XXX	4,954,174	38,376	14,788

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	51,854,338	77,729,972
2.	Cost of short-term investments acquired	289,110,155	457,647,073
3.	Accrual of discount	2,388	11,871
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		(8,800)
6.	Deduct consideration received on disposals	335,969,087	483,490,452
7.	Deduct amortization of premium	57,245	35,326
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)	4,940,549	51,854,338
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,940,549	51,854,338

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	1,526,912
2.	Cost Paid/(Consideration Received) on additions	1,849,084
3.	Unrealized Valuation increase/(decrease)	775,694
4.	Total gain (loss) on termination recognized	667,107
5.	Considerations received/(paid) on terminations	2,564,748
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	2,254,049
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	2,254,049

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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)			

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

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	2,254,049	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		2,254,049
4.	Part D, Column 5	3,405,998	
5.	Part D, Column 6	(1,151,949)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(6,546,507)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(6,546,507)
10.	Part D, Column 8	3,405,998	
11.	Part D, Column 9	(9,952,505)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	993,982	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	993,982	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	(1)	13,093,870
2.	Cost of cash equivalents acquired	1,672,128,166	2,634,165,596
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	2,548	593
6.	Deduct consideration received on disposals	1,662,833,866	2,647,260,060
7.	Deduct amortization of premium		0
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)	9,296,847	(1)
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	9,296,847	(1)

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		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
0126841	Des Plaines	IL		07/02/2012	5.200	12,500,000	0	18,350,000
0126842	Indianapolis	IN		09/11/2012	5.000	3,750,000	0	5,350,000
0599999. Mortgages in good standing - Commercial mortgages-all other						16,250,000	0	23,700,000
0899999. Total Mortgages in good standing						16,250,000	0	23,700,000
1699999. Total - Restructured Mortgages						0	0	0
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						16,250,000	0	23,700,000

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
0001096	Henderson	NV		12/20/2001		2,584,967	0	0	0	0	0	0	0	14,512	0	0	0
0001101	Pittsburgh	PA		05/10/2002		4,461,174	0	0	0	0	0	0	0	30,139	0	0	0
0001126	Austin	TX		09/24/2004		879,288	0	0	0	0	0	0	0	3,559	0	0	0
0001128	Germantown	TN		03/23/2005		4,690,946	0	0	0	0	0	0	0	32,762	0	0	0
0001130	Glen Mills	PA		04/25/2005		473,957	0	(729)	0	0	(729)	0	0	651	0	0	0
0044667	Lakeland	FL		08/05/1999		6,931,992	0	0	0	0	0	0	0	35,160	0	0	0
0126792	Miami	FL		08/16/1995		726,351	0	0	0	0	0	0	0	44,888	0	0	0
0126797	Newport	KY		11/28/1995		893,860	0	0	0	0	0	0	0	52,559	0	0	0
0126798	Terre Haute	IN		12/18/1995		638,851	0	0	0	0	0	0	0	36,412	0	0	0
0126799	Lake Buena Vista	FL		02/16/1996		1,052,721	0	0	0	0	0	0	0	56,255	0	0	0
0126800	Cincinnati	OH		02/22/1996		522,993	0	0	0	0	0	0	0	28,286	0	0	0
0126802	Miami	FL		10/16/1996		990,210	0	0	0	0	0	0	0	44,056	0	0	0
0126804	Tampa	FL		12/15/1996		1,054,995	0	0	0	0	0	0	0	45,513	0	0	0
0126809	Knoxville	TN		02/19/1998		1,790,834	0	0	0	0	0	0	0	57,530	0	0	0
0126811	Birmingham	AL		06/03/1998		1,045,530	0	0	0	0	0	0	0	57,356	0	0	0
0126816	West Columbia	SC		11/22/1999		2,524,613	0	0	0	0	0	0	0	59,719	0	0	0
0126818	Newport News	VA		12/22/1999		3,297,105	0	0	0	0	0	0	0	75,891	0	0	0
0126824	Oswego	IL		12/13/2000		3,039,889	0	0	0	0	0	0	0	36,645	0	0	0
0126829	Birmingham	AL		06/18/2003		2,185,985	0	0	0	0	0	0	0	18,821	0	0	0
0126835	Bloomington	IN		03/22/2007		2,471,618	0	0	0	0	0	0	0	6,240	0	0	0
0126836	Placerville	CA		12/23/2009		3,853,059	0	0	0	0	0	0	0	26,098	0	0	0
0126837	Downers Grove	IL		04/23/2010		11,925,650	0	0	0	0	0	0	0	138,680	0	0	0
0126838	La Vergne	TN		12/21/2010		3,910,282	0	0	0	0	0	0	0	26,104	0	0	0
0126839	Charleston	SC		03/31/2011		4,551,611	0	0	0	0	0	0	0	19,170	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0126841	Des Plaines	IL		07/02/2012		0	0	0	0	0	0	0	0	40,830	0	0	0
0299999. Mortgages with partial repayments						66,498,481	0	(729)	0	0	(729)	0	0	987,836	0	0	0
0599999 - Totals						66,498,481	0	(729)	0	0	(729)	0	0	987,836	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
				NONE								
4199999 - Totals												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
	LEXINGTON CAPITAL PARTNERS II LP	WILMINGTON	DE	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	08/30/2012	7,251					0		7,251	7,251			0	
	COMPASS PARTNERS EURO EQ FUND LP	HAMILTON	BERMUDA	COMPASS PARTNERS EURO EQ FUND LP	07/28/1998	09/26/2012	11,811					0		11,811	11,811			0	
	VS&A COMMUNICATIONS PARTNERS III LP	WILMINGTON	DE	VS&A COMMUNICATIONS PARTNERS III LP	01/14/1999	09/01/2012	28,482					0		28,482	28,482			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							47,544	0	0	0	0	0	0	47,544	47,544	0	0	0	0
	FORT WASHINGTON PRIVATE EQUITY INVESTORS II LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTORS II LP	12/23/1999	09/17/2012	359,408					0		359,408	359,408			0	
1699999. Joint Venture Interests - Common Stock - Affiliated							359,408	0	0	0	0	0	0	359,408	359,408	0	0	0	0
3999999. Total - Unaffiliated							47,544	0	0	0	0	0	0	47,544	47,544	0	0	0	0
4099999. Total - Affiliated							359,408	0	0	0	0	0	0	359,408	359,408	0	0	0	0
4199999 - Totals							406,952	0	0	0	0	0	0	406,952	406,952	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-2W-7	G2 #765189 4.561% 07/01/42		09/01/2012	Interest Capitalization		14,732	14,732	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2012	Interest Capitalization		23,285	23,285	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2012	Interest Capitalization		14,995	14,995	0	1
36230S-ET-7	G2 757346 4.567% 05/20/62		07/30/2012	BANK of AMERICA SEC		5,616,489	5,025,941	18,490	1
36230S-ET-7	G2 757346 4.567% 05/20/62		09/01/2012	Interest Capitalization		22,282	22,282	0	1
36230U-YF-0	G2 4.684% 09/01/46		08/01/2012	Interest Capitalization		15,744	15,744	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2012	Interest Capitalization		12,077	12,077	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2012	Interest Capitalization		14,378	14,378	0	1
0599999. Subtotal - Bonds - U.S. Governments						5,733,982	5,143,434	18,490	XXX
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS		6,191,286	5,980,114	5,980	1
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2012	Interest Capitalization		30,754	30,754	0	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/05/2012	DEUTSCHE BANK		3,034,617	2,983,341	829	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
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2012	Interest Capitalization		148,991	148,991	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2012	Interest Capitalization		108,611	108,611	0	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		07/12/2012	BARCLAYS		1,027,305	1,000,000	917	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		08/01/2012	Interest Capitalization		54,814	54,814	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.652% 02/16/44		09/01/2012	Interest Capitalization		47,826	47,826	0	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.710% 11/16/42		09/01/2012	Interest Capitalization		73,186	73,186	0	1
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.650% 05/01/34		09/04/2012	J P MORGAN SEC FIXED INC		1,250,000	1,250,000	0	2AM
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		3,000,000	3,000,000	0	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		08/10/2012	RBC/DAIN		1,000,000	1,000,000	0	1FE
928075-GR-5	VIRGINIA ST PORT AUTH CMWLTH 3.576% 07/01/28		09/12/2012	RAYMOND JAMES		1,380,000	1,380,000	0	1FE
928075-GS-3	VIRGINIA ST PORT AUTH CMWLTH 3.676% 07/01/29		09/12/2012	RAYMOND JAMES		1,000,000	1,000,000	0	1FE
92812Q-3Z-8	VIRGINIA ST HSG AUTH 4.172% 10/01/32		09/25/2012	RAYMOND JAMES		2,895,000	2,895,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						25,351,140	24,952,637	16,059	XXX
00130H-BS-3	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		230,000	230,000	1,696	3FE
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		1,407,359	1,399,000	52,705	4FE
038336-C#-8	APTARGROUP Series 2008-C-1 PP 3.250% 09/05/22		08/30/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
04939M-AG-4	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		09/25/2012	WELLS FARGO		142,000	142,000	0	4FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		08/01/2012	Interest Capitalization		13,739	13,739	0	3FM
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		07/12/2012	Various		191,208	187,000	0	4FE
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		07/25/2012	CREDIT AGRICOLE SECURITIES		104,518	97,000	2,440	4FE
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		09/10/2012	CITIGROUP GLOBAL MKTS		2,049,894	2,000,000	3,767	1FE
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		67,000	67,000	2,029	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		407,000	407,000	12,327	4FE
233851-AR-5	DAIMLER FINANCE NA LLC 2.250% 07/31/19		07/25/2012	CITIGROUP GLOBAL MKTS		1,987,160	2,000,000	0	1FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		09/07/2012	GOLDMAN SACHS		64,213	55,000	132	3FE
25470X-AF-2	DISH DBS CORP 4.625% 07/15/17		08/22/2012	BARCLAYS		306,030	303,000	3,932	3FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		328,112	323,000	1,245	4FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS		16,275	15,000	201	4FE
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		591,451	594,000	13,035	3FE
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		33,083	33,000	76	4FE
421933-AK-8	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		09/06/2012	DEUTSCHE BANK		326,585	301,000	3,453	4FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		08/22/2012	Various		365,435	394,000	6,824	3FE
488360-AF-5	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		280,382	267,000	9,111	4FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		08/21/2012	CITIGROUP GLOBAL MKTS		1,576,120	1,609,000	28,397	4FE
61754J-AF-5	MSC 2007-T27 A4 5.823% 06/11/42		07/18/2012	RBC/DAIN		3,526,055	3,000,000	10,676	1FE
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		07/13/2012	MORGAN STANLEY FIXED INC		3,059,956	3,000,000	6,827	1FE
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		09/18/2012	J P MORGAN SEC HI-YIELD		317,000	317,000	0	3FE
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/12/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	1Z
693320-AR-4	PHH CORP 7.375% 09/01/19		09/20/2012	Various		108,856	101,000	604	3FE
723655-AB-2	PIONEER DRILLING COMPANY 9.875% 03/15/18		07/13/2012	Tax Free Exchange		219,902	218,000	7,056	4FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO		2,505,125	2,500,000	46,927	2FE
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		08/17/2012	PRIVATE PLACEMENT		1,042,659	1,042,659	0	1FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		08/15/2012	J P MORGAN SEC HI-YIELD		200,000	200,000	6,900	4FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		07/16/2012	BANK of AMERICA SEC		89,356	85,000	2,891	4FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	CRT CAPITAL GROUP LLC		61,133	57,000	1,204	4FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		09/27/2012	WELLS FARGO		287,000	287,000	0	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		09/26/2012	Various		627,073	598,000	6,224	3FE
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/01/2012	Taxable Exchange		35,105	34,000	0	3FE
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/07/2012	WELLS FARGO		185,000	185,000	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)
88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42		08/07/2012	MORGAN STANLEY FIXED INC		1,988,780	2,000,000	0	2FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/14/2012	UBS PAINEWEBBER		1,024,980	1,000,000	1,970	1FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		239,000	239,000	3,286	4FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		09/27/2012	BANK of AMERICA SEC		445,050	430,000	9,608	4FE
95235L-AK-6	WEST CORP LOAN 0.220% 06/30/18		08/10/2012	DEUTSCHE BANK		992,500	1,000,000	0	4FE
06417E-6E-8	BNS CD 0.380% 08/15/13	A	07/17/2012	BANK of AMERICA SEC		700,000	700,000	0	1FE
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	09/06/2012	BANK of AMERICA SEC		378,000	378,000	0	4FE
878742-AZ-8	TECK RESOURCES LIMITED 5.400% 02/01/43	A	07/30/2012	BANK of AMERICA SEC		2,994,240	3,000,000	0	2FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		420,000	420,000	292	3FE
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	08/09/2012	FTN FINANCIAL SECURITIES		2,216,560	2,000,000	26,444	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	08/07/2012	Various		4,013,120	4,000,000	5,750	1FE
256853-AB-8	DOLPHIN ENERGY LTD 5.500% 12/15/21	F	08/08/2012	BARCLAYS		1,135,000	1,000,000	8,861	1FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/19/2012	Various		574,349	574,000	225	4FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	08/21/2012	Various		129,558	132,000	3,907	3FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	09/12/2012	BANK of AMERICA SEC		206,853	190,000	5,756	4FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		146,000	146,000	4,461	4FE
761735-AJ-8	REYNOLDS GROUP ISSUERS INC 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		42,395	40,000	861	4FE
761735-AK-5	REYNOLDS GROUP ISSUERS INC 7.125% 04/15/19	R	07/25/2012	Tax Free Exchange		327,000	327,000	6,472	4FE
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		42,395	40,000	861	3FE
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		3,000,000	3,000,000	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		2,000,000	2,000,000	0	2Z
W0805#-AK-4	ASSA ABLOY PP 5.370% 12/21/18	F	07/24/2012	PRIVATE PLACEMENT		1,141,890	1,000,000	14,320	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						57,909,454	56,677,398	323,753	XXX
8399997. Total - Bonds - Part 3						88,994,576	86,773,469	358,302	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						88,994,576	86,773,469	358,302	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						88,994,576	XXX	358,302	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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-2W-7	G2 #765189 4.561% 07/01/42		08/01/2012	Paydown		1,003	1,003	1,118	0	0	(115)	0	(115)	0	1,003	0	0	0	8	07/01/2042	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		09/01/2012	Paydown		98	98	94	94	0	3	0	3	0	98	0	0	0	5	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2012	Paydown		3,369	3,369	3,236	3,262	0	106	0	106	0	3,369	0	0	0	169	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		09/01/2012	Paydown		2,556	2,556	2,523	2,527	0	29	0	29	0	2,556	0	0	0	139	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		09/01/2012	Paydown		110	110	110	110	0	0	0	0	0	110	0	0	0	6	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2012	Paydown		4,151	4,151	4,209	4,201	0	(51)	0	(51)	0	4,151	0	0	0	180	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		09/01/2012	Paydown		8,885	8,885	9,013	8,994	0	(109)	0	(109)	0	8,885	0	0	0	414	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		09/01/2012	Paydown		51	51	51	51	0	0	0	0	0	51	0	0	0	2	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		09/01/2012	Paydown		22,874	22,874	23,196	23,153	0	(279)	0	(279)	0	22,874	0	0	0	1,113	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		09/01/2012	Paydown		386	386	386	386	0	0	0	0	0	386	0	0	0	17	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		09/01/2012	Paydown		174	174	174	174	0	0	0	0	0	174	0	0	0	8	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		09/01/2012	Paydown		528	528	526	526	0	2	0	2	0	528	0	0	0	28	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		09/01/2012	Paydown		1,525	1,525	1,527	1,526	0	(1)	0	(1)	0	1,525	0	0	0	77	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		09/01/2012	Paydown		1,355	1,355	1,309	1,314	0	41	0	41	0	1,355	0	0	0	59	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		09/01/2012	Paydown		58	58	57	57	0	0	0	0	0	58	0	0	0	3	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		09/01/2012	Paydown		861	861	857	857	0	4	0	4	0	861	0	0	0	46	03/15/2030	1
36230S-ET-7	G2 757346 4.567% 05/20/62		07/01/2012	BANK of AMERICA SEC		5,602,346	5,013,285	5,602,346	0	0	0	0	0	0	5,602,346	0	0	0	18,444	05/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2012	Paydown		1,832	1,832	1,986	1,963	0	(145)	0	(145)	0	1,832	0	0	0	36	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		07/01/2012	Paydown		12,882	12,882	13,193	13,148	0	(266)	0	(266)	0	12,882	0	0	0	143	11/20/2060	1
0599999. Subtotal - Bonds - U.S. Governments						5,665,044	5,075,983	5,665,911	62,343	0	(781)	0	(781)	0	5,665,044	0	0	0	20,897	XXX	XXX
563469-TJ-4	MANITOBA (PROVINCE OF) 2.125% 04/22/13	A	08/22/2012	NATIONAL BANK OF CANADA		2,530,600	2,500,000	2,496,925	2,498,689	0	627	0	627	0	2,499,316	0	31,284	31,284	44,418	04/22/2013	1FE
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	09/20/2012	NATIONAL BANK OF CANADA		4,127,760	4,000,000	3,995,200	3,995,425	0	712	0	712	0	3,996,137	0	131,623	131,623	64,711	09/21/2016	1FE
1099999. Subtotal - Bonds - All Other Governments						6,658,360	6,500,000	6,492,125	6,494,114	0	1,339	0	1,339	0	6,495,453	0	162,907	162,907	109,129	XXX	XXX
01016Q-AB-8	AKRON STUDENT HSG ASSOC LLC HOUSING 6.510% 03/15/18		09/15/2012	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	8,138	03/15/2018	1FE
01F030-67-8	FNMA TBA 3.000% 07/01/42		07/01/2012	BARCLAYS		1,027,305	1,000,000	1,027,305	0	0	0	0	0	0	1,027,305	0	0	0	917	07/01/2042	1
3128EX-VS-4	FHLMC # D61525 8.000% 07/01/25		09/01/2012	Paydown		53,908	53,908	54,885	54,694	0	(786)	0	(786)	0	53,908	0	0	0	3,231	07/01/2025	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2012	Paydown		539	539	541	541	0	(1)	0	(1)	0	539	0	0	0	20	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		09/01/2012	Paydown		68,098	68,098	67,752	67,760	0	338	0	338	0	68,098	0	0	0	2,499	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2012	Paydown		54,708	54,708	55,768	55,699	0	(991)	0	(991)	0	54,708	0	0	0	1,647	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2012	Paydown		579,829	579,829	592,920	592,231	0	(12,402)	0	(12,402)	0	579,829	0	0	0	15,516	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2012	Paydown		90,821	90,821	94,284	94,128	0	(3,306)	0	(3,306)	0	90,821	0	0	0	2,584	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2012	Paydown		274,711	274,711	292,052	291,704	0	(16,993)	0	(16,993)	0	274,711	0	0	0	4,118	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2012	Paydown		246,071	246,071	261,604	261,354	0	(15,283)	0	(15,283)	0	246,071	0	0	0	7,298	07/01/2025	1
31292S-AF-7	FG C09006 3.000% 07/01/42		09/01/2012	Paydown		37,247	37,247	38,563	0	0	(1,315)	0	(1,315)	0	37,247	0	0	0	93	07/01/2042	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		09/01/2012	Paydown		309,566	309,566	338,534	322,834	0	(13,268)	0	(13,268)	0	309,566	0	0	0	17,494	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2012	Paydown		23,624	23,624	23,564	23,564	0	60	0	60	0	23,624	0	0	0	436	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		09/01/2012	Paydown		36,425	36,425	39,351	0	0	(2,925)	0	(2,925)	0	36,425	0	0	0	729	05/25/2039	1
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		09/01/2012	Paydown		36,553	36,553	39,866	39,795	0	(3,241)	0	(3,241)	0	36,553	0	0	0	488	01/01/2042	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/01/2012	DEUTSCHE BANK		3,051,563	3,000,000	3,051,563	0	0	0	0	0	0	3,051,563	0	0	0	833	02/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		09/01/2012	Paydown		12,225	12,225	12,435	0	0	(210)	0	(210)	0	12,225	0	0	0	38	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
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2012	Paydown		16,069	16,069	16,346	16,331	0	(263)	0	(263)	0	16,069	0	0	0	631	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		09/01/2012	Paydown		1,010	1,010	1,004	1,004	0	6	0	6	0	1,010	0	0	0	53	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		09/01/2012	Paydown		2,345	2,345	2,334	2,334	0	11	0	11	0	2,345	0	0	0	115	09/01/2025	1
3137AJ-MG-6	FHMS K016 X1 1.740% 10/25/21		09/01/2012	Paydown		0	0	12,595	12,530	0	(12,530)	0	(12,530)	0	0	0	0	0	1,292	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.903% 09/25/18		09/01/2012	Paydown		0	0	2,137	0	0	(2,137)	0	(2,137)	0	0	0	0	0	209	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.606% 12/25/21		09/01/2012	Paydown		0	0	10,520	0	0	(10,520)	0	(10,520)	0	0	0	0	0	654	12/25/2021	1
3137AN-JH-9	FHR SER 4013 CL VA 4.000% 02/15/25		09/01/2012	Paydown		88,311	88,311	95,707	95,591	0	(7,280)	0	(7,280)	0	88,311	0	0	0	884	02/15/2025	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2012	Paydown		38,734	38,734	42,093	0	0	(3,359)	0	(3,359)	0	38,734	0	0	0	390	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	1,336	0	0	(1,336)	0	(1,336)	0	0	0	0	0	50	03/25/2019	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/01/2012	Paydown		447,417	447,417	456,750	456,573	0	(9,155)	0	(9,155)	0	447,417	0	0	0	4,276	01/01/2027	1
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		09/01/2012	Paydown		128,967	128,967	131,517	0	0	(2,549)	0	(2,549)	0	128,967	0	0	0	850	05/01/2027	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		09/01/2012	Paydown		260,299	260,299	284,753	270,468	0	(10,169)	0	(10,169)	0	260,299	0	0	0	14,709	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		09/01/2012	Paydown		218,788	218,788	238,619	227,009	0	(8,221)	0	(8,221)	0	218,788	0	0	0	12,201	11/25/2031	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					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)
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		09/01/2012	Paydown		117,148	117,148	130,344	123,079	0	(5,931)	0	(5,931)	0	117,148	0	0	0	6,533	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		09/01/2012	Paydown		291,643	291,643	265,175	278,620	0	13,023	0	13,023	0	291,643	0	0	0	10,797	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		07/01/2012	Paydown		(73,434)	(73,434)	(70,150)	(73,434)	0	0	0	0	0	(73,434)	0	0	0	(36,981)	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2012	Paydown		694,445	694,445	629,124	663,805	0	30,640	0	30,640	0	694,445	0	0	0	25,505	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2012	Paydown		754,464	754,464	700,838	727,753	0	26,710	0	26,710	0	754,464	0	0	0	13,844	12/15/2032	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2012	Paydown		123,063	123,063	128,467	127,272	0	(4,208)	0	(4,208)	0	123,063	0	0	0	3,262	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2012	Paydown		13,666	13,666	13,866	13,827	0	(162)	0	(162)	0	13,666	0	0	0	319	03/25/2037	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2012	Paydown		82,206	82,206	83,580	83,343	0	(1,137)	0	(1,137)	0	82,206	0	0	0	1,635	12/15/2024	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		09/01/2012	Paydown		21,956	21,956	20,968	21,015	0	942	0	942	0	21,956	0	0	0	621	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2012	Paydown		442,281	442,281	449,223	448,810	0	(6,530)	0	(6,530)	0	442,281	0	0	0	15,992	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2012	Paydown		1,001,035	1,001,035	1,016,345	1,015,821	0	(14,785)	0	(14,785)	0	1,001,035	0	0	0	36,291	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		09/01/2012	Paydown		338,936	338,936	353,553	352,522	0	(13,586)	0	(13,586)	0	338,936	0	0	0	11,368	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2012	Paydown		386,356	386,356	378,810	379,020	0	7,335	0	7,335	0	386,356	0	0	0	7,848	01/01/2026	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2012	Paydown		397,019	397,019	400,368	400,165	0	(3,146)	0	(3,146)	0	397,019	0	0	0	10,652	01/01/2025	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		09/01/2012	Paydown		4,828	4,828	4,960	0	0	(132)	0	(132)	0	4,828	0	0	0	20	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2012	Paydown		237,196	237,196	250,464	249,054	0	(11,858)	0	(11,858)	0	237,196	0	0	0	8,759	09/25/2021	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
372541-AF-9	GEORGE WA UNIV 5.095% 09/15/32		09/15/2012	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,548	09/15/2032	1FE
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2012	Paydown		36,903	36,903	36,424	36,583	0	319	0	319	0	36,903	0	0	0	1,608	12/20/2031	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2012	Paydown		69,448	69,448	71,379	69,876	0	(428)	0	(428)	0	69,448	0	0	0	2,758	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		09/01/2012	Paydown		143,336	143,336	131,267	137,220	0	6,116	0	6,116	0	143,336	0	0	0	5,728	06/20/2032	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2012	Paydown		11,989	11,989	12,504	12,462	0	(473)	0	(473)	0	11,989	0	0	0	360	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 1.086% 03/16/47		09/01/2012	Paydown		0	0	4,622	0	0	(4,622)	0	(4,622)	0	0	0	0	0	159	03/16/2047	1
485428-QC-3	KANSAS ST DEV FIN AUTH REV 0.220% 09/01/32		08/01/2012	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	8	09/01/2032	1FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.210% 08/01/33		08/01/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	138	08/01/2033	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						12,673,304	12,594,436	12,782,771	8,419,044	0	(129,876)	0	(129,876)	0	12,673,304	0	0	0	236,796	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2012	Paydown		67,095	67,095	57,870	60,408	0	6,688	0	6,688	0	67,095	0	0	0	2,564	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2012	Paydown		9,256	9,256	7,412	7,018	0	2,237	0	2,237	0	9,256	0	0	0	455	12/25/2031	1FM
00130H-BR-5	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	19,413	07/01/2021	3FE
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		1,407,359	1,399,000	1,408,238	1,407,805	0	(446)	0	(446)	0	1,407,359	0	0	0	111,434	07/15/2021	4FE
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/28/2012	BARCLAYS		312,148	403,423	330,646	316,025	0	5,075	(11,695)	16,770	0	332,795	0	(20,646)	(20,646)	18,285	05/25/2036	4FM
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/01/2012	Paydown		13,784	18,747	15,365	14,686	0	(1,445)	(543)	(902)	0	13,784	0	0	0	741	05/25/2036	4FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2012	Paydown		129,111	179,055	151,505	158,077	0	(24,778)	4,188	(28,966)	0	129,111	0	0	0	7,167	01/25/2037	4FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2012	Paydown		52,075	52,075	51,920	51,864	0	211	0	211	0	52,075	0	0	0	1,736	09/25/2035	2FM
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		09/12/2012	BARCLAYS		1,181,125	1,100,000	1,173,789	978,380	0	(9,415)	0	(9,415)	0	1,154,905	0	26,220	26,220	72,722	06/15/2018	4FE
049560-AC-9	ATMOS ENERGY 5.125% 01/15/13		08/28/2012	Call 100.0000		4,500,000	4,500,000	4,510,765	3,999,467	0	(6,172)	0	(6,172)	0	4,507,460	0	(7,460)	(7,460)	328,159	01/15/2013	2FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		09/01/2012	Paydown		32,300	32,300	31,780	31,950	0	350	0	350	0	32,300	0	0	0	1,877	09/25/2026	2FM
055381-AQ-0	BE AEROSPACE 8.500% 07/01/18		07/23/2012	TENDER OFFER		124,859	114,000	114,000	114,000	0	0	0	0	0	114,000	0	10,859	10,859	12,562	07/01/2018	3FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2012	Paydown		37,559	37,559	32,816	32,808	0	4,751	0	4,751	0	37,559	0	0	0	1,405	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-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2012	Paydown		30,064	30,064	29,817	29,846	0	218	0	218	0	30,064	0	0	0	1,184	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2012	Paydown		75,084	75,084	73,518	74,103	0	981	0	981	0	75,084	0	0	0	2,683	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2012	Paydown		88,322	88,322	84,044	85,745	0	2,577	0	2,577	0	88,322	0	0	0	3,440	08/25/2035	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2012	Paydown		248,034	248,034	236,969	241,021	0	7,013	0	7,013	0	248,034	0	0	0	8,924	11/25/2033	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2012	Paydown		153,200	153,200	149,945	151,296	0	1,904	0	1,904	0	153,200	0	0	0	5,749	12/25/2035	2FM
05950P-AJ-2	BAFC 2006-H 3A2 5.663% 09/20/46		09/01/2012	Paydown		37,998	37,998	36,893	35,871	0	2,127	0	2,127	0	37,998	0	0	0	1,513	09/20/2046	5FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2012	Paydown		98,120	98,120	82,147	86,151	0	11,970	0	11,970	0	98,120	0	0	0	3,548	09/25/2034	1FM
059522-AX-0	BAFC 2007-C 1A5 5.526% 05/20/36		09/01/2012	Paydown		73,915	73,915	26,380	28,952	5,529	41,251	1,817	44,963	0	73,915	0	0	0	2,808	05/20/2036	3FM
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
07387B-CK-7	BSCMS 2005-T20 AAB 5.281% 10/12/42		09/01/2012	Paydown		82,931	82,931	85,763	84,383	0	(1,452)	0	(1,452)	0	82,931	0	0	0	2,893	10/12/2042	1FM
077454-AC-0	BELDEN CDT INC 7.000% 03/15/17		08/27/2012	TENDER OFFER		122,976	122,000	122,000	122,000	0	0	0	0	0	122,000	0	976	976	11,773	03/15/2017	4FE

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)
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		09/01/2012	Redemption 100.0000		29,361	29,361	29,439	29,394	0	(34)	0	(34)	0	29,361	0	0	0	1,465	02/01/2018	1
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		08/10/2012	FTN FINANCIAL SECURITIES		1,092,450	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	92,450	92,450	65,542	01/15/2018	2FE
1248ME-AG-4	CBASS 2007-CB4 A2D 5.319% 04/25/37		09/01/2012	Paydown		9,024	9,024	7,400	7,436	0	1,589	0	1,589	0	9,024	0	0	0	344	04/25/2037	1FM
1248P8-AB-5	CBASS 2006-MH1 AF2 5.650% 10/25/36		08/01/2012	Paydown		12,823	12,823	12,821	12,776	0	47	0	47	0	12,823	0	0	0	445	10/25/2036	1FE
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2012	Paydown		2,089	2,089	2,088	2,088	0	1	0	1	0	2,089	0	0	0	86	11/15/2019	4AM
12623D-AC-7	COMM 2011-FL1 B 3.970% 12/17/13		09/17/2012	Paydown		206,917	206,917	200,455	201,263	0	5,654	0	5,654	0	206,917	0	0	0	4,863	12/17/2013	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		09/01/2012	Paydown		34,633	34,633	30,227	30,219	0	4,414	0	4,414	0	34,633	0	0	0	1,291	11/25/2036	4FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2012	Paydown		97,364	97,364	92,336	94,187	0	3,177	0	3,177	0	97,364	0	0	0	3,694	02/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		09/01/2012	Paydown		122,224	122,224	123,312	121,899	0	325	0	325	0	122,224	0	0	0	4,263	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		76,179	76,179	76,750	76,570	0	(391)	0	(391)	0	76,179	0	0	0	2,530	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2012	Paydown		82,228	82,228	76,748	76,745	0	5,484	0	5,484	0	82,228	0	0	0	3,095	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2012	Paydown		182,705	182,705	176,481	178,883	0	3,822	0	3,822	0	182,705	0	0	0	6,667	05/25/2035	4FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2012	Paydown		36,147	36,147	35,116	35,789	0	358	0	358	0	36,147	0	0	0	1,321	07/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2012	Paydown		28,034	28,034	27,473	27,664	0	370	0	370	0	28,034	0	0	0	1,111	08/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2012	Paydown		41,665	41,665	37,961	41,634	0	3,966	3,935	31	0	41,665	0	0	0	1,521	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/15/2012	Paydown		11,481	11,481	11,152	11,459	0	325	303	22	0	11,481	0	0	0	436	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2012	Paydown		11,963	32,045	25,587	25,026	0	(13,290)	(227)	(13,063)	0	11,963	0	0	0	1,273	05/25/2036	5FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2012	Paydown		26,998	26,998	20,640	21,959	0	5,038	0	5,038	0	26,998	0	0	0	1,040	11/25/2035	4FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/01/2012	Paydown		33,747	33,747	24,526	25,025	0	8,723	0	8,723	0	33,747	0	0	0	1,315	11/25/2035	3FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2012	Paydown		60,583	60,583	41,936	39,555	0	21,028	0	21,028	0	60,583	0	0	0	2,264	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2012	Paydown		14,628	14,628	14,194	14,460	0	167	0	167	0	14,628	0	0	0	530	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2012	Paydown		203,998	203,998	202,659	203,133	0	864	0	864	0	203,998	0	0	0	7,501	11/25/2035	3FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2012	Paydown		630,063	630,063	626,125	627,629	0	2,434	0	2,434	0	630,063	0	0	0	23,498	11/25/2035	2FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		09/01/2012	Paydown		352,753	352,753	336,879	349,837	0	2,917	0	2,917	0	352,753	0	0	0	11,601	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2012	Paydown		4,171	4,171	4,152	4,153	0	19	0	19	0	4,171	0	0	0	146	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2012	Paydown		43,687	43,687	41,015	42,619	0	1,069	0	1,069	0	43,687	0	0	0	1,560	06/25/2034	1FM
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		09/01/2012	Paydown		76,442	76,442	76,394	76,308	0	134	0	134	0	76,442	0	0	0	2,884	02/18/2035	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		09/01/2012	Paydown		25,334	25,334	25,334	25,334	0	0	0	0	0	25,334	0	0	0	921	10/25/2035	1FM
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		08/07/2012	UBS WARBURG		880,925	835,000	835,000	0	0	0	0	0	0	835,000	0	45,925	45,925	44,968	06/15/2021	4FE
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		09/01/2012	Paydown		184,597	184,597	182,635	183,342	0	1,254	0	1,254	0	184,597	0	0	0	2,521	08/25/2034	1FM
172973-ZJ-1	CMSI 2004-5 1A18 5.250% 08/25/34		07/01/2012	Paydown		86,072	86,072	86,072	86,072	0	0	0	0	0	86,072	0	0	0	2,636	08/25/2034	1FM
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		09/01/2012	Paydown		145,156	145,156	151,722	148,634	0	(3,478)	0	(3,478)	0	145,156	0	0	0	5,068	04/15/2040	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		09/01/2012	Paydown		86,102	86,102	69,000	66,870	0	19,232	0	19,232	0	86,102	0	0	0	2,850	05/25/2036	1FM
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		67,000	67,000	67,000	0	0	0	0	0	0	67,000	0	0	0	2,029	03/15/2020	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		407,000	407,000	407,000	0	0	0	0	0	0	407,000	0	0	0	12,327	03/15/2020	4FE
203372-AH-0	COMMSCOPE INC 8.250% 01/15/19		09/21/2012	Various		87,571	80,000	83,865	83,459	0	(442)	0	(442)	0	83,017	0	4,555	4,555	7,902	01/15/2019	4FE
216762-AE-4	COOPER-STANDARD AUTO 8.500% 05/01/18		08/10/2012	BANK of AMERICA SEC		164,160	152,000	154,354	154,013	0	(252)	0	(252)	0	153,761	0	10,399	10,399	10,174	05/01/2018	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2012	Redemption 100.0000		38,084	38,084	38,084	38,084	0	0	0	0	0	38,084	0	0	0	2,666	07/15/2016	1AM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2012	Paydown		234,020	234,020	225,199	228,079	0	5,942	0	5,942	0	234,020	0	0	0	4,232	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2012	Paydown		188,150	188,150	188,033	188,112	0	38	0	38	0	188,150	0	0	0	6,186	05/25/2035	2FM
22541S-GK-8	CSFB 2004-3 1A9 5.250% 04/25/34		09/01/2012	Paydown		154,940	154,940	151,502	154,247	0	693	0	693	0	154,940	0	0	0	5,143	04/25/2034	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2012	Paydown		194,411	194,411	188,214	190,845	0	3,566	0	3,566	0	194,411	0	0	0	7,298	12/25/2034	1FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/13/2012	BARCLAYS		2,490,030	2,770,548	2,693,925	2,719,959	0	14,582	0	14,582	0	2,734,541	0	(244,511)	(244,511)	96,084	10/25/2035	3FM
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/01/2012	Paydown		10,428	10,428	10,139	10,237	0	190	0	190	0	10,428	0	0	0	335	10/25/2035	3FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 03/25/36		09/01/2012	Paydown		8,642	8,642	7,988	8,054	0	588	0	588	0	8,642	0	0	0	344	03/25/2036	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		09/01/2012	Paydown		10,555	10,555	10,660	10,642	0	(87)	0	(87)	0	10,555	0	0	0	262	06/01/2017	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2012	Paydown		32,350	32,350	30,657	31,772	0	579	0	579	0	32,350	0	0	0	1,178	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2012	Paydown		64,707	64,707	61,137	61,135	0	3,572	0	3,572	0	64,707	0	0	0	2,450	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2012	Paydown		128,294	128,294	117,325	117,541	0	10,753	0	10,753	0	128,294	0	0	0	5,095	02/25/2036	2FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		09/01/2012	Paydown		12,794	28,448	23,209	14,303	10,551	(10,416)	1,645	(1,510)	0	12,794	0	0	0	987	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		09/01/2012	Paydown		13,498	13,498	11,643	11,148	0	2,350	0	2,350	0	13,498	0	0	0	585	06/25/2036	1FM
257867-AW-1	DONNELLEY RR 7.625% 06/15/20		08/14/2012	WELLS FARGO		1,300,152	1,308,000	1,353,780	1,351,527	0	(2,555)	0	(2,555)	0	1,348,972	0	(48,820)	(48,820)	67,044	06/15/2020	3FE
26779Y-AA-7	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		328,112	323,000	328,955	328,584	0	(473)	0	(473)	0	328,112	0	0	0	30,790	07/15/2019	4FE

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 During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
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		48,766	48,766	48,766	49,137	0	(371)	0	(371)	0	48,766	0	0	0	1,981	12/25/2033	1FM
302569-AA-6	FL PR & LT CO 7.520% 06/30/19		07/01/2012	Various		88,736	88,736	88,736	88,736	0	0	0	0	0	88,736	0	0	0	6,673	06/30/2019	3AM
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 7.150% 09/28/12		09/28/2012	Redemption 100.0000		3,718	3,718	3,557	3,699	0	19	0	19	0	3,718	0	0	0	266	09/28/2012	2AM
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		591,451	594,000	591,370	0	0	81	0	81	0	591,451	0	0	0	13,035	03/15/2022	3FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		09/01/2012	Paydown		64,239	64,239	64,741	64,428	0	(189)	0	(189)	0	64,239	0	0	0	2,364	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2012	Paydown		11,422	11,422	11,415	11,395	0	27	0	27	0	11,422	0	0	0	414	08/25/2035	4FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		09/01/2012	Redemption 100.0000		60,621	60,621	60,144	60,416	0	205	0	205	0	60,621	0	0	0	2,960	02/01/2018	1
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		09/25/2012	CREDIT AGRICOLE SECURITIES		33,083	33,000	30,525	0	0	80	0	80	0	30,605	0	2,477	2,477	1,881	06/15/2019	4FE
36158Y-HB-8	GECMC 2002-3A B 5.136% 12/10/37		09/01/2012	Paydown		300,000	300,000	295,465	298,881	0	1,119	0	1,119	0	300,000	0	0	0	11,556	12/10/2037	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2012	Paydown		969,546	969,546	931,824	959,483	0	10,062	0	10,062	0	969,546	0	0	0	35,684	06/25/2034	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2012	Paydown		40,903	57,548	55,155	38,987	21,131	(14,252)	4,963	1,916	0	40,903	0	0	0	2,400	07/25/2037	5FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		09/01/2012	Paydown		22,058	22,058	20,481	20,103	0	1,955	0	1,955	0	22,058	0	0	0	791	12/25/2036	4FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2012	Paydown		136,148	136,148	129,596	132,455	0	3,693	0	3,693	0	136,148	0	0	0	4,763	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2012	Paydown		43,813	43,813	45,126	44,860	0	(1,047)	0	(1,047)	0	43,813	0	0	0	1,072	08/10/2043	1FM
42330P-AA-5	HELIX ENERGY SOLUTIONS GROUP 9.500% 01/15/16		09/12/2012	BANK of AMERICA SEC		174,933	167,000	134,358	142,352	0	3,085	0	3,085	0	145,437	0	29,496	29,496	18,597	01/15/2016	4FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		09/01/2012	Paydown		13,199	13,199	2,141	2,132	0	11,068	0	11,068	0	13,199	0	0	0	336	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2012	Paydown		24,369	24,369	21,744	22,920	0	2,451	1,003	1,448	0	24,369	0	0	0	1,063	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2012	Paydown		53,308	53,308	49,247	51,763	0	4,097	2,552	1,545	0	53,308	0	0	0	1,895	12/25/2035	2FM
45661T-AM-3	INERGY LP/ FIN 7.000% 10/01/18		08/01/2012	Taxable Exchange		42,923	41,000	41,000	41,000	0	0	0	0	0	41,000	0	1,923	1,923	3,348	10/01/2018	4FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2012	Paydown		28,381	28,381	28,380	28,327	0	54	0	54	0	28,381	0	0	0	1,041	01/25/2036	3FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2012	Paydown		21,747	21,747	21,239	21,244	0	502	0	502	0	21,747	0	0	0	907	02/25/2036	5FM
46625M-WX-3	JPMCC 2003-CB6 A2 5.255% 07/12/37		09/01/2012	Paydown		11,632	11,632	11,339	11,540	0	92	0	92	0	11,632	0	0	0	458	07/12/2037	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	1,736,704	0	(24,268)	0	(24,268)	0	1,712,436	0	(130,401)	(130,401)	78,625	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	49,160	0	4,794	0	4,794	0	53,954	0	0	0	1,997	12/25/2035	4FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		09/01/2012	Paydown		38,892	38,892	41,609	41,089	0	(2,197)	0	(2,197)	0	38,892	0	0	0	1,345	05/15/2047	1FM
488360-AG-3	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		280,382	267,000	281,685	0	0	(1,303)	0	(1,303)	0	280,382	0	0	0	23,129	05/01/2018	4FE
525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2012	Paydown		17,995	30,150	25,367	27,270	0	(7,373)	1,903	(9,276)	0	17,995	0	0	0	1,230	11/25/2036	5FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2012	Paydown		56,286	91,860	75,298	58,954	28,711	(19,011)	12,367	(2,667)	0	56,286	0	0	0	3,598	01/25/2037	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2012	Paydown		39,108	39,108	39,108	39,108	0	0	0	0	0	39,108	0	0	0	1,411	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2012	Paydown		101,584	101,584	100,774	100,982	0	602	0	602	0	101,584	0	0	0	3,713	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		09/01/2012	Paydown		10,145	14,370	14,180	14,589	0	(3,794)	650	(4,444)	0	10,145	0	0	0	553	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2012	Paydown		3	5,467	4,246	1,769	2,613	(4,243)	136	(1,766)	0	3	0	0	0	208	11/25/2036	5FM
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		07/01/2012	Call 103.0000		49,440	48,000	47,218	47,363	0	86	0	86	0	47,449	0	1,991	1,991	4,187	02/15/2015	4FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		09/01/2012	Redemption 100.0000		22,016	22,016	22,904	22,364	0	(348)	0	(348)	0	22,016	0	0	0	1,281	07/01/2017	2
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		09/01/2012	Paydown		12,138	12,138	12,138	12,134	0	5	0	5	0	12,138	0	0	0	447	10/25/2035	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2012	Redemption 100.0000		113,333	113,333	113,333	113,333	0	0	0	0	0	113,333	0	0	0	6,427	08/01/2025	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		07/01/2012	Redemption 100.0000		25,251	25,251	25,251	25,251	0	0	0	0	0	25,251	0	0	0	673	06/30/2027	2FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2012	Paydown		49,670	49,670	48,320	49,148	0	522	0	522	0	49,670	0	0	0	1,905	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		08/01/2012	Paydown		19,236	19,236	16,450	15,735	0	3,501	0	3,501	0	19,236	0	0	0	611	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2012	Paydown		5,876	5,876	3,969	3,968	0	1,908	0	1,908	0	5,876	0	0	0	183	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		09/01/2012	Paydown		74,486	74,486	58,518	58,495	0	15,991	0	15,991	0	74,486	0	0	0	2,539	12/25/2036	1FM
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		08/06/2012	Maturity		200,000	200,000	206,612	0	0	(6,612)	0	(6,612)	0	200,000	0	0	0	11,709	08/06/2012	1FE
655356-JK-0	NASC 1998-D6 A2 7.053% 03/15/30		07/25/2012	JEFFERIES & CO		13,245,731	13,054,000	14,187,556	13,210,956	0	(97,973)	0	(97,973)	0	13,112,983	0	132,747	132,747	596,987	03/15/2030	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2012	Paydown		46,822	46,822	38,936	37,944	0	8,878	0	8,878	0	46,822	0	0	0	1,787	03/25/2047	1FM
65684R-AB-2	NORTH AMERICAN ENERGY AL 10.875% 06/01/16		08/08/2012	TENDER OFFER		95,731	85,000	83,535	83,538	0	146	0	146	0	83,684	0	12,047	12,047	6,342	06/01/2016	4FE
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		09/21/2012	Various		94,235	117,000	118,110	117,987	0	(70)	0	(70)	0	117,918	0	(23,683)	(23,683)	8,392	04/01/2021	4FE
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		09/01/2012	Redemption 100.0000		31,258	31,258	31,165	31,214	0	44	0	44	0	31,258	0	0	0	1,681	11/01/2019	2

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)
693320-AL-7	PHH CORP 9.250% 03/01/16		09/20/2012	LAZARD FRERES		117,486	102,000	101,559	101,532	0	76	0	76	0	101,608	0	15,878	15,878	9,991	03/01/2016	3FE
70788A-AA-6	PENN VIRGINIA RESOURCE 8.250% 04/15/18		09/05/2012	RBC/DAIN		1,554,770	1,535,000	1,647,763	1,635,108	0	(13,048)	0	(13,048)	0	1,622,060	0	(67,290)	(67,290)	106,482	04/15/2018	4FE
70788T-AA-5	PENN VIRGINIA RESOURCE 8.375% 06/01/20		08/03/2012	RBC/DAIN		536,223	527,000	527,000	0	0	0	0	0	0	527,000	0	9,223	9,223	9,931	06/01/2020	4FE
723655-AC-0	PIONEER DRILLING COMPANY 9.875% 03/15/18		07/13/2012	Tax Free Exchange		219,902	218,000	220,180	220,130	0	(229)	0	(229)	0	219,902	0	0	0	17,820	03/15/2018	4FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		09/01/2012	Maturity		2,500,000	2,500,000	2,505,125	0	0	(5,125)	0	(5,125)	0	2,500,000	0	0	0	53,125	09/01/2012	2FE
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		09/01/2012	Redemption 100.0000		23,187	23,187	22,596	22,937	0	249	0	249	0	23,187	0	0	0	1,194	02/01/2018	2
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		09/01/2012	Paydown		15,585	29,857	25,035	24,990	0	(9,392)	13	(9,405)	0	15,585	0	0	0	1,289	06/01/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2012	Paydown		27,061	27,061	27,399	27,364	0	(303)	0	(303)	0	27,061	0	0	0	902	10/26/2034	1FE
74959G-AA-8	REYNOLDS GRP 7.125% 04/15/19		07/25/2012	Tax Free Exchange		327,000	327,000	327,000	327,000	0	0	0	0	0	327,000	0	0	0	18,762	04/15/2019	3FE
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/25/2012	Paydown		7,160	7,160	5,740	5,614	0	1,589	43	1,546	0	7,160	0	0	0	272	04/25/2037	4FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/25/2012	Paydown		3,066	3,066	2,872	3,012	0	189	136	53	0	3,066	0	0	0	123	05/25/2036	4FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		09/01/2012	Paydown		71,022	71,022	70,990	71,546	0	(524)	0	(524)	0	71,022	0	0	0	2,381	12/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		09/01/2012	Paydown		31,990	31,990	31,995	31,903	0	87	0	87	0	31,990	0	0	0	1,044	11/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2012	Paydown		244,035	244,035	220,915	220,887	0	23,148	0	23,148	0	244,035	0	0	0	9,403	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2012	Paydown		13,911	18,949	15,615	16,994	0	(1,704)	1,379	(3,083)	0	13,911	0	0	0	670	03/25/2036	4FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2012	Paydown		7,853	71,938	49,950	52,762	0	(41,721)	3,188	(44,909)	0	7,853	0	0	0	2,945	09/25/2036	4FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2012	Paydown		3	7,404	6,211	6,454	0	(6,174)	277	(6,451)	0	3	0	0	0	293	04/25/2036	4FM
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		09/07/2012	Various		66,150	63,000	63,000	63,000	0	0	0	0	0	63,000	0	3,150	3,150	3,570	11/30/2013	4FE
812141-AN-9	SEALY MATTRESS CO 8.250% 06/15/14		09/11/2012	PRINCERIDGE GROUP LLC		104,000	104,000	104,840	104,017	0	(74)	0	(74)	0	103,944	0	56	56	6,411	06/15/2014	5FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2012	Paydown		71,404	71,404	71,402	0	0	2	0	2	0	71,404	0	0	0	1,147	01/25/2042	1FE
863579-P8-5	SARM 2006-1 5A1 2.756% 02/25/36		09/01/2012	Paydown		210,163	210,163	209,507	206,202	0	3,962	0	3,962	0	210,163	0	0	0	3,913	02/25/2036	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.010% 09/25/33		09/01/2012	Paydown		33,440	33,440	33,429	33,491	0	(51)	0	(51)	0	33,440	0	0	0	1,504	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2012	Paydown		159,537	159,537	157,038	158,080	0	1,457	0	1,457	0	159,537	0	0	0	6,330	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2012	Paydown		93,152	93,152	89,131	92,487	0	3,945	3,279	666	0	93,152	0	0	0	3,461	10/25/2035	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2012	Paydown		86,451	86,451	86,112	86,138	0	313	0	313	0	86,451	0	0	0	2,927	11/25/2036	2FM
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		09/21/2012	WELLS FARGO		248,353	238,000	201,999	211,896	0	3,361	0	3,361	0	215,257	0	33,096	33,096	24,271	07/01/2016	3FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2012	Redemption 100.0000		26,258	26,258	26,258	26,258	0	0	0	0	0	26,258	0	0	0	2,495	02/01/2030	2AM
880349-AQ-8	TENNECO INC 6.875% 12/15/20		08/09/2012	BANK of AMERICA SEC		135,625	125,000	125,000	125,000	0	0	0	0	0	125,000	0	10,625	10,625	5,705	12/15/2020	3FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		07/19/2012	TENDER OFFER		21,365	19,000	19,301	19,294	0	(29)	0	(29)	0	19,266	0	2,099	2,099	1,373	10/01/2018	4FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2012	Call 103.0000		5,150	5,000	5,000	5,000	0	0	0	0	0	5,000	0	150	150	416	10/01/2018	4FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		08/09/2012	Various		55,380	52,000	57,925	57,307	0	(593)	0	(593)	0	56,714	0	(1,334)	(1,334)	5,264	09/01/2017	4FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.648% 01/24/13		08/20/2012	UBS WARBURG		400,507	400,000	400,000	0	0	0	0	0	0	400,000	0	507	507	1,650	01/24/2013	1FE
909440-AP-4	UNITED AUTO GROUP INC 7.750% 12/15/16		08/28/2012	TENDER OFFER		170,970	164,000	165,156	164,528	0	(120)	0	(120)	0	164,409	0	6,561	6,561	8,932	12/15/2016	4FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		07/15/2012	Maturity		900,000	900,000	922,941	0	0	(22,941)	0	(22,941)	0	900,000	0	0	0	30,938	07/15/2012	2FE
92552V-AC-4	VIASAT INC 8.875% 09/15/16		09/27/2012	BANK of AMERICA SEC		510,510	476,000	502,283	497,351	0	(3,797)	0	(3,797)	0	493,554	0	16,956	16,956	43,771	09/15/2016	4FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		239,000	239,000	239,000	0	0	0	0	0	0	239,000	0	0	0	8,216	06/15/2020	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2012	Paydown		21,925	21,925	21,925	21,922	0	3	0	3	0	21,925	0	0	0	434	09/13/2028	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2012	Paydown		46,325	46,325	46,860	46,644	0	(320)	0	(320)	0	46,325	0	0	0	1,615	12/15/2043	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2012	Paydown		36,047	44,127	33,258	35,033	0	2,104	1,090	1,014	0	36,047	0	0	0	1,576	05/25/2036	2FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999% 10/25/36		09/01/2012	Paydown		68,029	68,029	61,901	58,031	0	9,998	0	9,998	0	68,029	0	0	0	2,565	10/25/2036	3FM
949746-CL-3	WELLS FARGO & CO 5.125% 09/01/12		09/01/2012	Maturity		500,000	500,000	500,030	499,971	0	29	0	29	0	500,000	0	0	0	25,625	09/01/2012	1FE
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		07/02/2012	RBS GREENWICH CAPITAL		8,679,270	8,722,884	8,578,412	8,636,235	0	(6,037)	0	(6,037)	0	8,630,198	0	49,072	49,072	257,739	01/25/2036	2FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		07/03/2012	Paydown		41,837	41,837	41,144	41,421	0	416	0	416	0	41,837	0	0	0	43,197	01/25/2036	2FM
952355-AH-8	WEST CORP 8.625% 10/01/18		09/05/2012	CITIGROUP GLOBAL MKTS		9,203	9,000	9,560	9,529	0	(67)	0	(67)	0	9,462	0	(259)	(259)	892	10/01/2018	5FE
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	07/15/2012	Maturity		1,000,000	1,000,000	1,049,045	503,447	0	(17,947)	0	(17,947)	0	1,000,000	0	0	0	54,375	07/15/2012	2FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		420,000	420,000	420,000	0	0	0	0	0	0	420,000	0	0	0	7,350	07/15/2022	3FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	08/22/2012	BARCLAYS		57,681	55,000	55,000	0	0	0	0	0	0	55,000	0	2,681	2,681	321	07/15/2022	3FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	09/12/2012	BANK of AMERICA SEC		208,753	190,000	190,000	0	0	0	0	0	0	190,000	0	18,753	18,753	13,179	04/01/2019	4FE
639365-AF-2	NAVIOS MARITIME 8.125% 02/15/19	F	09/21/2012	Various		49,950	54,000	54,449	54,431	0	(52)	0	(52)	0	54,379	0	(4,429)	(4,429)	4,877	02/15/2019	4FE
761733-AA-2	REYNOLDS GROUP ESCROW 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		42,395	40,000	39,478	42,909	0	(515)	0	(515)	0	42,395	0	0	0	2,434	10/15/2016	3FE
761735-AC-3	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		146,000	146,000	146,000	146,000	0	0	0	0	0	146,000	0	0	0	9,494	02/15/2021	3FE
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		42,395	40,000	42,395	0	0	0	0	0	0	42,395	0	0	0	861	10/15/2016	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9021EQ-AC-8	TYCO INTERNATIONAL GROUP 7.000% 12/15/19	F	07/12/2012	TENDER OFFER		7,931,574	5,975,000	5,611,312	5,641,245	0	59,336	0	59,336	0	5,700,582	0	2,230,992	2,230,992	240,494	12/15/2019	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						68,399,940	66,847,020	66,989,007	57,108,626	68,535	25,481	32,402	61,614	0	66,176,909	0	2,223,031	2,223,031	3,060,257	XXX	XXX
05530A-AA-3	BB&T CAPITAL TRUST II 6.750% 06/07/36		07/18/2012	Call 100.0000		2,000,000	2,000,000	2,127,340	2,040,726		(10,752)		(10,752)		2,029,974		(29,974)	(29,974)	82,875	06/07/2036	3AM
073294-AA-8	BB&T CAPITAL TRUST IV 6.820% 06/12/57		07/20/2012	Call 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	20,649	06/12/2057	3AM
33889X-20-3	FLEET CAPITAL TRUST VIII PRFD		07/25/2012	CALLED		2,082,500	83,300	1,919,735	1,919,735		(15,472)		(15,472)		1,904,263		178,237	178,237	91,630	03/15/2032	3FE
90344N-AA-3	USB CAPITAL XIII TRUST 6.625% 12/15/39		07/28/2012	Call 100.0000		4,000,000	4,000,000	3,976,840	3,977,577		(56)		(56)		3,977,521		22,479	22,479	164,153	12/15/2039	2FE
4899999. Subtotal - Bonds - Hybrid Securities						8,582,500	6,583,300	8,523,915	8,438,038	0	(26,280)	0	(26,280)	0	8,411,758	0	170,742	170,742	359,307	XXX	XXX
8399997. Total - Bonds - Part 4						101,979,148	97,600,739	100,453,729	80,522,165	68,535	(130,117)	32,402	(93,984)	0	99,422,468	0	2,556,680	2,556,680	3,786,386	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						101,979,148	97,600,739	100,453,729	80,522,165	68,535	(130,117)	32,402	(93,984)	0	99,422,468	0	2,556,680	2,556,680	3,786,386	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
812350-10-6	SEARS HOLDINGS CORP		08/16/2012	MERRILL LYNCH-ALGO	1,372.000	82,203		41,788	41,788	0	0	0	0	0	41,788	0	40,415	40,415	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						82,203	XXX	41,788	41,788	0	0	0	0	0	41,788	0	40,415	40,415	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						82,203	XXX	41,788	41,788	0	0	0	0	0	41,788	0	40,415	40,415	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						82,203	XXX	41,788	41,788	0	0	0	0	0	41,788	0	40,415	40,415	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						82,203	XXX	41,788	41,788	0	0	0	0	0	41,788	0	40,415	40,415	0	XXX	XXX
9999999 - Totals						102,061,351	XXX	100,495,517	80,563,953	68,535	(130,117)	32,402	(93,984)	0	99,464,256	0	2,597,095	2,597,095	3,786,386	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
S&P500 OTC OPTION -ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	06/15/2012	05/15/2013	368		1355.000		20,937		30,272		30,272	9,336						100/100
S&P500 OTC OPTION -ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	07/13/2012	07/15/2013	267		1370.000		12,699		20,743		20,743	8,043						100/100
S&P500 OTC OPTION -ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	08/15/2012	08/15/2013	546		1406.000		26,109		29,827		29,827	3,718						100/101
S&P500 OTC OPTION -ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	09/14/2012	09/13/2013	563		1478.000		28,054		42,047		42,047	13,993						100/99
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	01/13/2012	01/15/2013	446		1302.000		45,036		65,493		65,493	20,457						100/99
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	02/15/2012	02/15/2013	423		1357.000		42,185		45,610		45,610	3,425						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	03/16/2012	03/15/2013	3,835		1417.000		363,744		281,754		281,754	(81,990)						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	04/13/2012	04/15/2013	493		1384.000		46,684		49,966		49,966	3,283						100/101
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	05/15/2012	05/15/2013	868		1344.000		84,917		116,559		116,559	31,642						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	06/15/2012	06/12/2013	13,802		1356.000		1,407,290		1,799,194		1,799,194	391,905						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	07/13/2012	07/15/2013	271		1370.000		25,507		34,295		34,295	8,789						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	08/15/2012	08/15/2013	1,309		1420.000		124,318		134,296		134,296	9,978						100/101
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	09/14/2012	09/13/2013	1,539		1480.000		139,582		52,461		52,461	(87,121)						100/99
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	10/14/2011	10/15/2012	327		1237.000	36,537			66,425		66,425	29,592						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	11/15/2011	11/15/2012	1,620		1270.000	187,642			275,463		275,463	116,120						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	12/15/2011	12/14/2012	326		1228.000	37,183			69,024		69,024	27,667						100/99
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	01/13/2012	01/15/2013	573		1304.000		32,664		48,220		48,220	15,556						100/99
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	02/15/2012	02/15/2013	353		1357.000		19,576		15,924		15,924	(3,652)						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	03/16/2012	03/15/2013	281		1416.000		13,879		3,666		3,666	(10,213)						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	04/13/2012	04/15/2013	819		1383.000		42,625		30,683		30,683	(11,941)						100/101
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	05/15/2012	05/15/2013	483		1343.000		26,363		37,487		37,487	11,124						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	10/14/2011	10/15/2012	257		1237.000	15,781			26,842		26,842	12,915						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	11/15/2011	11/15/2012	461		1270.000	30,629			40,375		40,375	19,117						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays	12/15/2011	12/14/2012	584		1231.000	38,695			89,372		89,372	42,164						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										346,467	2,502,169	0	3,405,998	XXX	3,405,998	583,907	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										346,467	2,502,169	0	3,405,998	XXX	3,405,998	583,907	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										346,467	2,502,169	0	3,405,998	XXX	3,405,998	583,907	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

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)
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										346,467	2,502,169	0	3,405,998	XXX	3,405,998	583,907	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	01/13/2012	01/15/2013	(446)		1405.000		(22,751)		(27,861)		(27,861)	(5,110)						100/99
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	02/15/2012	02/15/2013	(423)		1471.000		(19,765)		(13,930)		(13,930)	5,835						100/100
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	03/16/2012	03/15/2013	(3,835)		1529.000		(162,012)		(68,677)		(68,677)	93,336						100/100
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	04/13/2012	04/15/2013	(493)		1507.000		(19,250)		(15,272)		(15,272)	3,978						100/101
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	05/15/2012	05/15/2013	(868)		1470.000		(35,834)		(44,883)		(44,883)	(9,049)						100/100
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	06/15/2012	06/12/2013	(13,802)		1484.000		(595,518)		(697,649)		(697,649)	(102,130)						100/100
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	07/13/2012	07/15/2013	(271)		1499.000		(10,456)		(14,034)		(14,034)	(3,579)						100/100
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	08/15/2012	08/15/2013	(1,309)		1553.000		(48,878)		(47,878)		(47,878)	1,000						100/101
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	09/14/2012	09/13/2013	(1,539)		1642.000		(47,066)		(25,980)		(25,980)	21,086						100/99
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	10/14/2011	10/15/2012	(327)		1325.000	(20,818)			(34,503)		(34,503)	(15,904)						100/100
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	11/15/2011	11/15/2012	(1,620)		1371.000	(106,346)			(122,049)		(122,049)	(45,770)						100/100
S&P500 OTC OPTION -SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays	12/15/2011	12/14/2012	(326)		1325.000	(21,323)			(39,233)		(39,233)	(16,073)						100/99
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(148,487)	(961,530)	0	(1,151,949)	XXX	(1,151,949)	(72,380)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(148,487)	(961,530)	0	(1,151,949)	XXX	(1,151,949)	(72,380)	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										(148,487)	(961,530)	0	(1,151,949)	XXX	(1,151,949)	(72,380)	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										(148,487)	(961,530)	0	(1,151,949)	XXX	(1,151,949)	(72,380)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		80,000,000	3 Month LIBOR			293,340			(8,800,556)					993,982		100/100
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest	Royal Bank of Canada	12/18/2008	12/03/2018		(80,000,000)	-2.850			(1,710,000)										100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,416,660)	0	XXX	(8,800,556)	0	0	0	0	993,982	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,416,660)	0	XXX	(8,800,556)	0	0	0	0	993,982	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,416,660)	0	XXX	(8,800,556)	0	0	0	0	993,982	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(1,416,660)	0	XXX	(8,800,556)	0	0	0	0	993,982	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	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)
1399999. Subtotal - Hedging Effective										0	0	(1,416,660)	0	XXX	(8,800,556)	0	0	0	0	993,982	XXX	XXX
1409999. Subtotal - Hedging Other										197,980	1,540,639	0	2,254,049	XXX	2,254,049	511,527	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	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										197,980	1,540,639	(1,416,660)	2,254,049	XXX	(6,546,507)	511,527	0	0	0	993,982	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		
Barclays	Y	Y		3,405,998	(1,151,949)	2,254,049	3,405,998	(1,151,949)	2,254,049		
Royal Bank of Canada	Y	Y				0		(8,800,556)	0	993,982	993,982
0299999. Total NAIC 1 Designation			0	3,405,998	(1,151,949)	2,254,049	3,405,998	(9,952,505)	2,254,049	993,982	993,982
0899999 - Totals			0	3,405,998	(1,151,949)	2,254,049	3,405,998	(9,952,505)	2,254,049	993,982	993,982

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
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ ....(10,542,488) Book/Adjusted Carrying Value $ ....(10,387,484)
2. Average balance for the year to date Fair Value $ ....6,225,730 Book/Adjusted Carrying Value $ 6,225,730
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... 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-UX-3	OPIC AGENCY Adj % Due 1/15/2021 JAJO15		1	7,500,000	7,500,000	01/15/2021
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	2,000,000	2,000,000	12/16/2019
690353-UV-7	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	5,000,000	5,000,000	06/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,500,000	14,500,000	XXX
0599999. Total - U.S. Government Bonds				14,500,000	14,500,000	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	750,000	750,000	02/03/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				750,000	750,000	XXX
1099999. Total - All Other Government Bonds				750,000	750,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
915489-TR-9	UPPER ARLINGTON GO 1% Due 6/26/2013 Ann-6/26		1FE	1,004,670	1,003,423	06/26/2013
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				1,004,670	1,003,423	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	1,100,000	1,100,000	11/15/2038
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	600,198	600,000	11/01/2012
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.65% Due 5/1/2034 MJSD3		2AM	1,250,000	1,250,000	05/01/2034
46936R-AC-6	JACKSONVILLE FL ED VRDN Adj % Due 12/1/2029 Sched		1FE	1,700,000	1,700,000	12/01/2029
485428-QC-3	KANSAS ST DEV FIN AUTH REV Adj % Due 9/1/2032 Sched		1FE	1,535,000	1,535,000	09/01/2032
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	1,000,000	1,000,000	08/01/2033
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	1,000,590	1,000,765	07/01/2013
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				8,185,788	8,185,765	XXX
3199999. Total - U.S. Special Revenues Bonds				9,190,458	9,189,188	XXX
06417E-6E-8	BNS CD Flt % Due 8/15/2013 Sched		1FE	500,000	500,000	08/15/2013
26884A-AW-3	ERP OPERATING 5 1/2% Due 10/1/2012 JJ15		2FE	1,000,000	1,000,000	10/01/2012
423468-AA-5	HELMHODT CAPITAL LLC VRDN Adj % Due 4/1/2047 Sched		1FE	3,190,000	3,190,000	04/01/2047
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	750,575	750,000	02/06/2014
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	900,369	900,000	11/09/2012
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	750,000	750,000	01/24/2013
976656-BX-5	WISC ELECTRIC POWER 4 1/2% Due 5/15/2013 MN15		1FE	258,299	257,434	05/15/2013
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				7,349,243	7,347,434	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				7,349,243	7,347,434	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				23,603,913	23,600,857	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				8,185,788	8,185,765	XXX
6599999. Total Bonds				31,789,701	31,786,622	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
064149-A5-6	BANK OF NOVA SCOTIA CORP 2 1/4% Due 1/22/2013 JJ1			1,408,445	1,405,835	01/22/2013
316175-40-5	FIDELITY INST MM FUND PRIME			79,124	79,124	
507686-NM-1	Lake Central REV 1% Due 12/28/2012 FA30			600,006	600,000	12/28/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MJSD7			750,000	750,000	12/07/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				2,837,575	2,834,959	XXX
04956L-K9-9	ATMOS ENERGY CP 0.35% Due 10/9/2012 At Mat			2,099,755	2,099,755	10/09/2012
12665J-K1-6	CVS CORP CP 0.3% Due 10/1/2012 At Mat			2,099,948	2,099,948	10/01/2012
66439T-KB-3	NEAST CP 0.41% Due 10/11/2012 At Mat			2,099,665	2,099,665	10/11/2012
84755L-K4-5	SPECTRA ENERGY CP 0.35% Due 10/4/2012 At Mat			999,932	999,932	10/04/2012
98419X-NE-2	XSTARA CP 0.72% Due 1/14/2013 At Mat			997,660	997,660	01/14/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				8,296,960	8,296,960	XXX
9999999 - Totals				42,924,236	42,918,541	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (12,485,358) Book/Adjusted Carrying Value $ (12,512,205)
2. Average balance for the year to date Fair Value $ 62,695,253 Book/Adjusted Carrying Value $ 62,568,084
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 42,924,236 Book/Adjusted Carrying Value $ 42,918,541

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America	San Francisco, CA					(9,609,192)	(755,316)	(443,942)	XXX
Bank of New York Mellon	New York, NY					(1,270,454)	(4,546,143)	(505,851)	XXX
Huntington Bank						500,000	500,000	500,326	XXX
Northern Trust	Chicago, IL					384,175	385,587	385,594	XXX
US Bank	Cincinnati, OH					12,160,880	(6,961,398)	3,075,417	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			(21,340)	889	7,594	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,144,069	(11,376,381)	3,019,138	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	2,144,069	(11,376,381)	3,019,138	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	2,144,069	(11,376,381)	3,019,138	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							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ATMOS ENERGY CP		09/27/2012	0.350	10/09/2012	2,099,755	82	0
CVS CORP CP		09/28/2012	0.300	10/01/2012	2,099,948	53	0
DARDEN RESTAURANTS CP		09/25/2012	0.350	10/09/2012	499,932	29	0
NEAST CP		09/27/2012	0.410	10/11/2012	2,099,665	96	0
SPECTRA ENERGY CP		09/27/2012	0.350	10/04/2012	999,932	39	0
WEATHERFORD CP		09/24/2012	0.440	10/01/2012	499,957	43	0
XSTARA CP		09/19/2012	0.720	01/14/2013	997,660	240	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					9,296,849	582	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					9,296,849	582	0
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					9,296,849	582	0
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					9,296,849	582	0
8699999 - Total Cash Equivalents					9,296,849	582	0