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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 74780 Employer's ID Number 86-0214103

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

Country of Domicile United States of America

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

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

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

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

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

Internet Website Address www.integritylife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Senior VP & Chief Actuary	Nora Eyre Moushey
President & CEO	Jill Tripp McGruder	Secretary	Edward Joseph Babbitt

OTHER

Mark Erdem Caner Sr VP	Daniel Joseph Downing Sr VP	Scott Warner Edblom VP
Brian Anthony Eichhold VP	Clint David Gibler Sr VP	Daniel Wayne Harris VP
David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard Sr VP	Bradley Joseph Hunkler VP, Chief Accounting Officer
Phillip Earl King VP & Auditor	Paul Matthew Kruth VP	Constance Marie Maccarone Sr VP
Michael Ryland Moser VP & Chf Compliance Officer	Nicholas Peter Sargen Sr VP	Denise Lynn Sparks VP
Richard Kelley Taulbee VP	James Joseph Vance VP & Treasurer	Terrie Ann Wiedenheft VP
Patricia Jean Wilson VP		

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Robert Lewis Walker	Donald Joseph Wuebbling	

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.

Jill Tripp McGruder	Edward Joseph Babbitt	Bradley Joseph Hunkler
President & CEO	Secretary	VP, Chief Accounting Officer

Subscribed and sworn to before me this 26th day of April 2013

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

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	2,616,742,385	0	2,616,742,385	2,562,985,174
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	505,875,091	0	505,875,091	473,720,620
3. Mortgage loans on real estate:				
3.1 First liens	43,709,073	0	43,709,073	43,729,944
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 ($ (27,443)), cash equivalents ($ 77,781,926) and short-term investments ($ 11,879,927)	89,634,410	0	89,634,410	60,401,083
6. Contract loans (including $ .... premium notes)	116,248,249	0	116,248,249	119,013,710
7. Derivatives	0	0	0	
8. Other invested assets	94,818,994	0	94,818,994	78,174,696
9. Receivables for securities	2,708,064	0	2,708,064	3,436,623
10. Securities lending reinvested collateral assets	8,851,836	0	8,851,836	15,086,289
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,478,588,102	0	3,478,588,102	3,356,548,139
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	33,598,857	0	33,598,857	30,780,100
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,136,390	0	14,136,390	13,329,099
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	6,542,819		6,542,819	9,417,530
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	29,228,601	7,943,164	21,285,437	22,881,421
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
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		0	0	0
24. Health care ($ ....) and other amounts receivable	412,008	37,646	374,362	305,022
25. Aggregate write-ins for other than invested assets	1,888,008	0	1,888,008	1,878,874
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,564,414,862	7,980,810	3,556,434,052	3,435,160,262
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,489,513,882	0	2,489,513,882	2,553,103,827
28. Total (Lines 26 and 27)	6,053,928,744	7,980,810	6,045,947,934	5,988,264,089
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. Corporate Owned Life Insurance	1,888,008	0	1,888,008	1,878,874
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,888,008	0	1,888,008	1,878,874

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,312,061,744 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,312,061,744	2,321,750,591
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	301,621,233	299,710,189
4.	Contract claims:		
	4.1 Life	109,000	109,000
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
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 $ 19,618,342 assumed and $ .... ceded	19,618,342	21,297,898
	9.4 Interest Maintenance Reserve	9,059,361	8,747,113
10.	Commissions to agents due or accrued-life and annuity contracts $ 645,918 , accident and health $ .... and deposit-type contract funds $	645,918	685,829
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	303,498	306,304
13.	Transfers to Separate Accounts due or accrued (net) (including $ 39,623,321 accrued for expense allowances recognized in reserves, net of reinsured allowances)	64,591,573	(19,717,380)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,999,944	2,950,006
15.1	Current federal and foreign income taxes, including $ 981,811 on realized capital gains (losses)	3,564,619	3,714,126
15.2	Net deferred tax liability		
16.	Unearned investment income	37	24
17.	Amounts withheld or retained by company as agent or trustee	69,769	13,588
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	6,993,866	7,651,109
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	80,028,176	67,437,918
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	4,510,839	9,569,397
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	645,825	48,525
	24.09 Payable for securities	23,358,088	10,419,922
	24.10 Payable for securities lending	98,866,812	89,827,415
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	9,494,226	10,947,871
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,938,542,870	2,835,469,445
27.	From Separate Accounts Statement	2,489,513,882	2,553,103,827
28.	Total liabilities (Lines 26 and 27)	5,428,056,752	5,388,573,272
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	613,163,872	613,163,872
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,727,310	(16,473,055)
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)	614,891,182	596,690,817
38.	Totals of Lines 29, 30 and 37	617,891,182	599,690,817
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,045,947,934	5,988,264,089
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	312,408	326,659
2502.	Unfunded Commitment Low Income Housing Tax Credit Property	9,181,818	10,621,212
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,494,226	10,947,871
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.			
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)		

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	50,705,818	84,359,513	302,172,797
2.	Considerations for supplementary contracts with life contingencies	1,850,252	1,426,373	5,921,717
3.	Net investment income	36,106,873	36,872,188	147,131,738
4.	Amortization of Interest Maintenance Reserve (IMR)	364,894	459,693	2,439,794
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	389,039	410,394	1,624,018
7.	Reserve adjustments on reinsurance ceded	(19,276,817)	(41,445,822)	(108,699,054)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,442,713	2,466,182	9,039,026
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	364,400	362,078	2,995,293
9.	Totals (Lines 1 to 8.3)	72,947,172	84,910,599	362,625,329
10.	Death benefits	2,798,214	2,412,491	7,249,835
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	28,688,939	27,740,913	118,814,950
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	81,873,062	54,906,974	256,895,510
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,063,960	3,458,137	13,272,287
18.	Payments on supplementary contracts with life contingencies	717,406	894,039	3,049,487
19.	Increase in aggregate reserves for life and accident and health contracts	(7,301,905)	19,321,408	57,896,118
20.	Totals (Lines 10 to 19)	109,839,676	108,733,962	457,178,187
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	3,820,751	4,714,017	18,092,648
22.	Commissions and expense allowances on reinsurance assumed	2,548	4,071	16,005
23.	General insurance expenses	6,234,905	3,815,132	13,626,940
24.	Insurance taxes, licenses and fees, excluding federal income taxes	476,150	437,270	1,796,266
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(55,937,867)	(43,248,729)	(168,626,402)
27.	Aggregate write-ins for deductions	286,166	242,963	760,814
28.	Totals (Lines 20 to 27)	64,722,329	74,698,686	322,844,458
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	8,224,843	10,211,913	39,780,871
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	8,224,843	10,211,913	39,780,871
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,583,266	3,061,282	6,877,856
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)	5,641,577	7,150,631	32,903,015
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 700,119 (excluding taxes of $ 281,692 transferred to the IMR)	1,283,528	2,184,980	770,933
35.	Net income (Line 33 plus Line 34)	6,925,105	9,335,611	33,673,948
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	599,690,817	547,200,360	547,200,360
37.	Net income (Line 35)	6,925,105	9,335,611	33,673,948
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,166,271	18,318,252	17,410,180	35,839,661
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(401,700)	(155,528)	(6,854,139)
41.	Change in nonadmitted assets	4,960,868	4,351,710	10,591,949
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(12,590,258)	(15,715,112)	(21,903,513)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	988,098	379,185	1,142,551
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			
	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			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	18,200,365	15,606,046	52,490,457
55.	Capital and surplus, as of statement date (Lines 36 + 54)	617,891,182	562,806,406	599,690,817
	DETAILS OF WRITE-INS			
08.301.	Administrative service fees	385,496	371,229	1,490,227
08.302.	Other fee income	(32,226)	(20,747)	1,158,521
08.303.	Other income	11,130	11,596	346,545
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)	364,400	362,078	2,995,293
2701.	Securities lending interest expense	113,627	208,430	736,712
2702.	Experience refund	56,731	53,484	53,484
2703.	Bonus interest		15	15
2798.	Summary of remaining write-ins for Line 27 from overflow page	115,808	(18,966)	(29,397)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	286,166	242,963	760,814
5301.				
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)			

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	54,366,183	87,462,646	306,863,244
2.	Net investment income	33,363,423	34,331,018	146,821,308
3.	Miscellaneous income	4,260,750	(5,202,290)	23,493,082
4.	Total (Lines 1 to 3)	91,990,356	116,591,374	477,177,634
5.	Benefit and loss related payments	141,292,187	128,853,486	523,553,346
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(140,246,820)	(90,374,178)	(180,835,734)
7.	Commissions, expenses paid and aggregate write-ins for deductions	10,813,299	9,155,700	34,313,171
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 981,811 tax on capital gains (losses)	3,714,584	1,199,884	5,078,353
10.	Total (Lines 5 through 9)	15,573,250	48,834,892	382,109,136
11.	Net cash from operations (Line 4 minus Line 10)	76,417,106	67,756,482	95,068,498
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	106,793,569	94,133,652	528,056,829
	12.2 Stocks	27,510,746	19,618,401	74,431,451
	12.3 Mortgage loans	288,476	275,312	2,978,514
	12.4 Real estate	0	0	0
	12.5 Other invested assets	840,347	2,576,948	13,946,814
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,485	0	0
	12.7 Miscellaneous proceeds	19,901,178	6,007,484	10,117,516
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	155,335,801	122,611,797	629,531,124
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	157,608,165	144,973,865	646,684,918
	13.2 Stocks	35,576,188	18,090,231	69,363,500
	13.3 Mortgage loans	267,605	0	2,366,121
	13.4 Real estate	0	0	0
	13.5 Other invested assets	16,777,250	20,340,054	31,539,254
	13.6 Miscellaneous applications	0	0	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	210,229,208	183,404,150	749,953,793
14.	Net increase (or decrease) in contract loans and premium notes	(2,765,461)	(950,981)	(4,715,888)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(52,127,946)	(59,841,372)	(115,706,781)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,911,044	(1,549,897)	(15,555,584)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	3,033,123	21,742,647	(9,704,630)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,944,167	20,192,750	(25,260,214)
	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)	29,233,327	28,107,860	(45,898,497)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	60,401,083	106,299,580	106,299,580
	19.2 End of period (Line 18 plus Line 19.1)	89,634,410	134,407,440	60,401,083

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	180,815	182,539	729,113
3.	Ordinary individual annuities	51,075,962	86,531,823	306,343,383
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal	51,256,777	86,714,362	307,072,496
12.	Deposit-type contracts	9,755,611	7,612,806	29,391,800
13.	Total	61,012,388	94,327,168	336,464,296
	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 Integrity 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.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

		State of Domicile	2013	2012
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 6,925,105	$ 33,673,948
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 8,067,656	$ 33,673,948
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 617,891,182	$ 599,690,817
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 617,891,182	$ 599,690,817

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

C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors

The Company made the following accounting changes in 2012:

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 $7.0 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).

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 prepayment assumptions used in the valuation process were from Bloomberg and broker dealer prepayment models or derived from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2013, years ended December 31, 2012, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2013, years ended December 31, 2012, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2013:						
	$ -	$ -	$ -	$ -	$ -	
Total	XXX	XXX	$ -	XXX	XXX	
For the Year ended December 31, 2012:						
12628KAF9	$ 1,207,210	$ 1,155,586	$ 51,624	$ 1,155,586	$ 977,579	12/31/2012
3622MPAP3	1,221,994	1,088,405	133,589	1,088,405	644,217	12/31/2012
12668ANW1	1,354,223	1,281,676	72,547	1,281,676	1,159,855	9/30/2012
221470AA5	8,215,148	5,621,626	2,593,522	5,621,626	3,504,911	9/30/2012
61749EAF4	1,380,173	1,273,752	106,421	1,273,752	1,102,248	9/30/2012
75970JAD8	1,217,688	1,164,399	53,289	1,164,399	840,556	9/30/2012

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
75970JAJ5	1,696,424	1,564,072	132,352	1,564,072	1,087,215	9/30/2012
759950GV4	3,942,608	3,547,740	394,868	3,547,740	2,413,884	9/30/2012
05951FAG9	829,604	703,763	125,841	703,763	492,774	6/30/2012
173100AR9	1,911,274	1,385,166	526,108	1,385,166	1,078,761	6/30/2012
251513BC0	703,309	637,337	65,972	637,337	420,475	6/30/2012
32051GRV9	2,454,238	2,392,920	61,318	2,392,920	2,229,370	6/30/2012
52520QAG9	3,570,425	3,227,188	343,237	3,227,188	2,774,582	6/30/2012
52521HAD5	795,859	649,792	146,067	649,792	556,739	6/30/2012
52522HAN2	1,691,708	1,580,034	111,674	1,580,034	1,267,280	6/30/2012
52523KAJ3	1,523,417	1,431,817	91,600	1,431,817	720,719	6/30/2012
74922EAF6	642,375	623,086	19,289	623,086	549,395	6/30/2012
761118XQ6	703,540	646,434	57,106	646,434	568,546	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
93935BAH3	1,857,095	1,703,180	153,915	1,703,180	1,191,108	6/30/2012
Total	XXX	XXX	$ 5,388,710	XXX	XXX	

For the Year ended December 31, 2011:

02151FAF6	$ 1,963,399	$ 1,817,240	$ 146,159	$ 1,817,240	$ 1,627,082	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
12543PAQ6	1,220,907	951,250	269,657	951,250	759,790	12/31/2011
12628KAF9	1,449,979	1,373,270	76,709	1,373,270	879,061	12/31/2011
12667G7H0	1,868,719	1,783,587	85,132	1,783,587	1,494,098	12/31/2011
173100AR9	2,686,465	1,978,082	708,383	1,978,082	1,803,809	12/31/2011
251510FX6	790,124	751,385	38,739	751,385	645,736	12/31/2011
46628SAJ2	3,812,501	3,217,110	595,391	3,217,110	2,093,329	12/31/2011
52524PAL4	3,381,397	2,755,293	626,104	2,755,293	2,236,994	12/31/2011
74922EAF6	728,852	671,943	56,909	671,943	535,283	12/31/2011
75970JAD8	1,443,132	1,353,566	89,566	1,353,566	1,051,612	12/31/2011
52524MAV1	737,223	734,084	3,139	734,084	380,484	9/30/2011
61752RAJ1	2,765,128	2,487,904	277,224	2,487,904	1,732,915	9/30/2011
12543PAQ6	1,403,630	1,236,252	167,378	1,236,252	1,155,602	6/30/2011
3622MPAP3	1,843,946	1,352,426	491,520	1,352,426	1,265,228	6/30/2011
52523KAJ3	1,809,442	1,457,788	351,654	1,457,788	755,738	6/30/2011
Total	XXX	XXX	$ 4,034,377	XXX	XXX	

For the Year ended December 31, 2010:

74922EAF6	$ 816,884	$ 792,144	$ 24,740	$ 792,144	$ 642,459	12/31/2010
75970JAD8	1,782,812	1,610,607	172,205	1,610,607	1,410,006	12/31/2010
75970JAJ5	2,114,219	1,818,487	295,732	1,818,487	1,113,446	9/30/2010
05535DAM6	902,600	762,003	140,597	762,003	670,104	9/30/2010
12543PAQ6	1,622,236	1,401,696	220,540	1,401,696	1,225,466	6/30/2010
32051GTE5	1,235,933	1,094,318	141,615	1,094,318	971,219	6/30/2010
52520QAG9	4,327,595	3,936,783	390,812	3,936,783	3,479,615	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
75970JAJ5	2,171,727	2,127,197	44,530	2,127,197	1,256,307	6/30/2010
Total	XXX	XXX	$ 1,591,625	XXX	XXX	

For the six month period ended December 31, 2009:

05950NBU1	$ 1,515,025	$ 657,848	$ 857,177	$ 657,848	$ 1,148,252	12/31/2009
52522HAN2	1,950,652	1,733,739	216,913	1,733,739	1,225,190	12/31/2009
75970JAJ5	2,257,749	2,180,785	76,964	2,180,785	1,300,725	12/31/2009
93934FEQ1	686,403	650,809	35,594	650,809	591,413	12/31/2009
05950NBU1	2,152,505	1,579,098	573,407	1,579,098	1,156,443	9/30/2009
12543PAQ6	1,778,332	1,617,220	161,112	1,617,220	1,203,068	9/30/2009
52524MAV1	861,647	758,127	103,520	758,127	317,713	9/30/2009
Total	XXX	XXX	$ 2,024,687	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 March 31, 2013:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$1,876,459
2.	12 months or longer	$8,708,527

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 months	$64,749,815
2.	12 months or longer	$80,427,435

(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;

NOTES TO FINANCIAL STATEMENTS

- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

A. Defined Benefit Plan

(6) Components of net periodic benefit cost:

The company has no employee retirement plan. However, it contributes its share toward the retirement plans of Western and Southern.

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 March 31, 2013

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	3,828,975	-	3,828,975
RMBS	-	9,906,337	-	9,906,337
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total Bonds	$ -	$ 13,735,312	$ -	$ 13,735,312
Preferred Stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 194,496,213	$ -	$ -	$ 194,496,213
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	2,829,856	-	-	2,829,856
Total common stock	$ 197,326,069	$ -	$ -	$ 197,326,069
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Credit Default Swaps	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 609,744,858	$ 7,226,967	$ -	$ 616,971,825
Total assets at fair value	$ 807,070,927	$ 20,962,279	$ -	$ 828,033,206

NOTES TO FINANCIAL STATEMENTS

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ (645,822)	$ -	$ (645,822)
Total liabilities at fair value	$ -	$ (645,822)	$ -	$ (645,822)

* Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below 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 01/01/2013	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 03/31/2013
CMBS	$ 23,571	$ -	$ (23,571)	$ -	$ -	$ -	$ -
Derivative liabilities	(48,522)	-	48,522	-	-	-	-
Total	$ (24,951)	$ -	$ 24,951	$ -	$ -	$ -	$ -

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

(4) Investments in Level 2 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. These securities are currently rated below investment grade. The Company determined fair value as of the balance sheet date through the use of third party pricing services utilizing market observable inputs.

Investments in Level 2 include NAIC rated 6 industrial and miscellaneous bonds. These securities are currently rated below investment grade. The Company determined fair value as of the balance sheet date through the use of third party pricing services utilizing market observable inputs.

Derivative investments included in Level 2 consist of options. The fair values of these securities are determined through the use of third party pricing services utilizing market observable inputs.

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

Assets held in separate accounts carried at fair value primarily include mutual funds and RMBS with an initial NAIC rating of 6. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for common stock and RMBS, respectively.

B. Not applicable.

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)
Assets:						
Bonds	$ 2,886,690,804	$ 2,616,742,387	$ 12,379,525	$ 2,622,034,898	$ 252,276,382	$ -
Common Stock:						
Unaffiliated	194,496,213	194,496,213	194,496,213	-	-	-
Mutual funds	2,829,856	2,829,856	2,829,856	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	49,133,115	43,709,073	-	-	49,133,115	-
Cash, cash equivalents and short term investments	89,634,410	89,634,410	89,634,410	-	-	-
Other invested assets, surplus notes	7,679,755	6,110,850	-	7,679,755	-	-
Securities lending reinvested collateral assets	8,992,498	8,851,836	8,992,498	-	-	-
Derivative assets	-	-	-	-	-	-
Separate account assets	$ 2,654,930,919	$ 2,489,513,882	$ 615,357,524	$ 1,895,901,946	$ 143,671,449	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (1,466,896,774)	$ (1,283,046,000)	$ -	$ -	$ (1,466,896,774)	$ -
Derivative liabilities	(645,822)	(645,822)	-	(645,822)	-	-
Securities lending liability	(98,866,812)	(98,866,812)	-	-	(98,866,812)	-
Separate acct. liabilities*	(2,126,248,834)	(1,895,444,000)	-	-	(2,126,248,834)	-

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure

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, at 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 through the use of third party pricing services utilizing market observable inputs.

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 primarily include debt securities, equity securities, mutual funds and mortgage loans. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

Separate Account Liabilities

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

D. Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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: ....

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? .... Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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. 12/31/2012

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: $ 14,542,254

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	$ 301,682,416	$ 308,549,023
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 14,943,627
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 301,682,416	$ 323,492,650
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 [ ] No [X]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 154,936,215

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 154,798,206

16.3 Total payable for securities lending reported on the liability page. $ 98,866,812

17. 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 [ ]

17.1 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

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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
112245	MILLIMAN	1301 FIFTH AVE, SUITE 3800, SEATTLE, WA 98101-2605

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 43,709,073
1.14 Total Mortgages in Good Standing	$ 43,709,073
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 43,709,073
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%

3.1 Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3 Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	$

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	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	5,797	278,202			283,999	224,084
2.	Alaska	AK	L		75,000			75,000	
3.	Arizona	AZ	L	3,438	1,197,464			1,200,902	
4.	Arkansas	AR	L	989	295,442			296,431	50,000
5.	California	CA	L	7,090	1,681,691			1,688,781	681,252
6.	Colorado	CO	L	1,826	946,389			948,215	
7.	Connecticut	CT	L	26	813,494			813,520	
8.	Delaware	DE	L		73,490			73,490	
9.	District of Columbia	DC	L		11,227			11,227	
10.	Florida	FL	L	8,369	7,058,672			7,067,041	1,463,551
11.	Georgia	GA	L	7,456	312,115			319,571	510,047
12.	Hawaii	HI	L	35	816,458			816,493	500,000
13.	Idaho	ID	L	45	211,876			211,921	
14.	Illinois	IL	L	17,224	1,200,871			1,218,095	86,396
15.	Indiana	IN	L	1,883	2,303,058			2,304,941	130,000
16.	Iowa	IA	L	13,757	368,138			381,895	
17.	Kansas	KS	L	1,489	73,737			75,226	
18.	Kentucky	KY	L	688	1,163,855			1,164,543	139,360
19.	Louisiana	LA	L		758,248			758,248	126,003
20.	Maine	ME	N		7,103			7,103	
21.	Maryland	MD	L	12,042	739,460			751,502	664,372
22.	Massachusetts	MA	L	105	432,577			432,682	30,352
23.	Michigan	MI	L	740	1,933,151			1,933,891	757,641
24.	Minnesota	MN	L	13,798	1,851,927			1,865,725	
25.	Mississippi	MS	L	2,808	(19,216)			(16,408)	100,000
26.	Missouri	MO	L	2,629	672,827			675,456	317,121
27.	Montana	MT	L	70	1,114			1,184	
28.	Nebraska	NE	L	2,119	500,205			502,324	43,931
29.	Nevada	NV	L	579	733,780			734,359	
30.	New Hampshire	NH	N		1,670			1,670	
31.	New Jersey	NJ	L	1,140	3,029,257			3,030,397	429,147
32.	New Mexico	NM	L	7,756	358,385			366,141	
33.	New York	NY	N		487,362			487,362	
34.	North Carolina	NC	L	53	1,782,009			1,782,062	
35.	North Dakota	ND	L		17,208			17,208	
36.	Ohio	OH	L	38,658	5,594,499			5,633,157	511,476
37.	Oklahoma	OK	L	3,243	157,741			160,984	
38.	Oregon	OR	L	2,151	208,004			210,155	162,717
39.	Pennsylvania	PA	L	5,437	5,336,567			5,342,004	782,019
40.	Rhode Island	RI	L		92,600			92,600	
41.	South Carolina	SC	L	7,742	1,692,472			1,700,214	
42.	South Dakota	SD	L	1,665	5,679			7,344	
43.	Tennessee	TN	L	1,724	1,062,710			1,064,434	1,000,000
44.	Texas	TX	L	2,590	2,202,723			2,205,313	142,825
45.	Utah	UT	L		150			150	
46.	Vermont	VT	N					0	
47.	Virginia	VA	L	1,088	517,908			518,996	57,023
48.	Washington	WA	L	198	514,443			514,641	
49.	West Virginia	WV	L	1,181	4,571			5,752	421,917
50.	Wisconsin	WI	L	1,074	1,402,690			1,403,764	406,142
51.	Wyoming	WY	L		1,312			1,312	
52.	American Samoa	AS	N					0	
53.	Guam	GU	N					0	
54.	Puerto Rico	PR	N					0	
55.	U.S. Virgin Islands	VI	N					0	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N					0	
58.	Aggregate Other Aliens	OT	XXX	113	113,647	0	0	113,760	18,235
59.	Subtotal		(a) 47	180,815	51,075,962	0	0	51,256,777	9,755,611
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	180,815	51,075,962	0	0	51,256,777	9,755,611
96.	Plus Reinsurance Assumed		XXX	16,599				16,599	
97	Totals (All Business)		XXX	197,414	51,075,962	0	0	51,273,376	9,755,611
98.	Less Reinsurance Ceded		XXX	543,146	24,412			567,558	
99.	Totals (All Business) less Reinsurance Ceded		XXX	(345,732)	51,051,550	0	0	50,705,818	9,755,611
	DETAILS OF WRITE-INS								
58001.			XXX	113	113,647			113,760	18,235
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	113	113,647	0	0	113,760	18,235
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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 -	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 -	WESTERN & SOUTHERN INVESTMENT 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	98-1027109				Decheng Capital China Life Sciences Fund I	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.020	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	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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	46-1553387				Overland Apartments Investor Holdings, LLC	KS	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	
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	31-1779165				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	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
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	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	DS	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve Adjustment Assumed	(4,778)	(19,052)	(78,525)
2705. Miscellaneous Expense	127	86	49,128
2706. Pension Expense	120,459		
2797. Summary of remaining write-ins for Line 27 from overflow page	115,808	(18,966)	(29,397)

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	43,729,943	44,342,336
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		435,376
	2.2 Additional investment made after acquisition	267,605	1,930,745
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	288,476	2,978,514
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		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)	43,709,072	43,729,943
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	43,709,072	43,729,943
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	43,709,072	43,729,943

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	78,174,696	57,819,450
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,217,893	20,639,895
	2.2 Additional investment made after acquisition	559,357	10,899,359
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	10	39
5.	Unrealized valuation increase (decrease)	707,791	2,764,315
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	840,347	13,946,814
8.	Deduct amortization of premium and depreciation	405	1,548
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)	94,818,995	78,174,696
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	94,818,995	78,174,696

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	3,036,705,793	2,880,967,617
2.	Cost of bonds and stocks acquired	193,184,353	716,048,428
3.	Accrual of discount	1,439,048	6,060,494
4.	Unrealized valuation increase (decrease)	24,005,521	38,320,329
5.	Total gain (loss) on disposals	3,101,023	9,396,981
6.	Deduct consideration for bonds and stocks disposed of	134,304,315	602,488,298
7.	Deduct amortization of premium	1,513,947	5,118,578
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		6,481,180
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,122,617,476	3,036,705,793
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,122,617,476	3,036,705,793

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)	1,756,686,520	215,545,299	245,084,725	105,309,758	1,832,456,852			1,756,686,520
2. Class 2 (a)	593,638,996	917,733,874	817,911,467	(107,053,419)	586,407,984			593,638,996
3. Class 3 (a)	137,038,765	8,013,517	4,596,246	(1,410,142)	139,045,894			137,038,765
4. Class 4 (a)	124,556,678	15,839,421	16,831,469	(5,220,231)	118,344,399			124,556,678
5. Class 5 (a)	15,685,722	45,518	878,142	5,605,419	20,458,517			15,685,722
6. Class 6 (a)	5,271,264		414,146	4,833,492	9,690,610			5,271,264
7. Total Bonds	2,632,877,945	1,157,177,629	1,085,716,195	2,064,877	2,706,404,256	0	0	2,632,877,945
PREFERRED STOCK								
8. Class 1	0				0			
9. Class 2	0				0			
10. Class 3	0				0			
11. Class 4	0				0			
12. Class 5	0				0			
13. Class 6	0				0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,632,877,945	1,157,177,629	1,085,716,195	2,064,877	2,706,404,256	0	0	2,632,877,945

(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 $ 89,044,220 ; NAIC 2 $ 617,633 ; 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	11,879,927	XXX	11,939,384	121	31,376

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	69,892,762	105,986,796
2. Cost of short-term investments acquired	117,140,127	784,878,616
3. Accrual of discount		7,506
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	(86)	0
6. Deduct consideration received on disposals	175,097,917	820,774,752
7. Deduct amortization of premium	54,958	205,404
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)	11,879,928	69,892,762
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	11,879,928	69,892,762

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)	(48,522)
2.	Cost Paid/(Consideration Received) on additions	(1,235,871)
3.	Unrealized Valuation increase/(decrease)	(150,466)
4.	Total gain (loss) on termination recognized	(32,000)
5.	Considerations received/(paid) on terminations	(821,037)
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)	(645,822)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(645,822)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(483,737)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				786,471
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(16,879)			
	3.14 Section 1, Column 18, prior year	(116,620)	99,741	99,741	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(16,879)			
	3.24 Section 1, Column 19, prior year	(116,620)	99,741	99,741	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(381,381)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(381,381)	(381,381)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				302,734
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				302,734

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(645,825)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	302,734	
3.	Total (Line 1 plus Line 2)		(343,091)
4.	Part D, Section 1, Column 5	302,734	
5.	Part D, Section 1, Column 6	(645,825)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(645,825)	
8.	Part B, Section 1, Column 13	(12,780)	
9.	Total (Line 7 plus Line 8)		(658,605)
10.	Part D, Section 1, Column 8	0	
11.	Part D, Section 1, Column 9	(658,605)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	302,734	
15.	Part D, Section 1, Column 11	302,734	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of cash equivalents acquired	882,429,337	5,198,392,702
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	1,571	17,539
6.	Deduct consideration received on disposals	804,648,982	5,198,410,241
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)	77,781,926	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	77,781,926	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009051	Cranberry Township	PA		11/06/2012	10.000	0	267,605	21,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	267,605	21,000,000
0899999. Total Mortgages in good standing						0	267,605	21,000,000
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						0	267,605	21,000,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,249,330	0	0	0	0	0	0	0	26,733	0	0	0
0009044	Springville	UT		04/05/2006		3,524,613	0	0	0	0	0	0	0	26,423	0	0	0
0009046	Sacramento	CA		02/02/2007		9,940,520	0	0	0	0	0	0	0	63,644	0	0	0
0009047	Ocala	FL		10/19/2007		6,888,955	0	0	0	0	0	0	0	71,674	0	0	0
0009048	Naples	FL		03/04/2010		8,212,109	0	0	0	0	0	0	0	39,067	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,718,525	0	0	0	0	0	0	0	23,083	0	0	0
0009050	Houston	TX		09/28/2011		4,829,771	0	0	0	0	0	0	0	37,851	0	0	0
0299999. Mortgages with partial repayments						41,363,823	0	0	0	0	0	0	0	288,475	0	0	0
0599999 - Totals						41,363,823	0	0	0	0	0	0	0	288,475	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	EMERGING MARKETS LLC	CINCINNATI	OH	EMERGING MARKETS LLC	2	01/15/2013		15,000,000				15.020
1499999. Joint Venture Interests - Other Fixed Income - Affiliated								15,000,000	0	0	0	XXX
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP		09/08/2006	1		87,683		3,065,764	0.770
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP		11/30/2006	2		2,172			0.350
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS		03/15/2011	3		469,502		7,654,643	1.670
	ARES CAPITAL EUROPE II	CAYMAN ISLANDS	CI	Ares Capital Europe II		03/27/2013		1,217,893			18,782,107	2.600
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,217,893	559,357	0	29,502,514	XXX
3999999. Total - Unaffiliated								1,217,893	559,357	0	29,502,514	XXX
4099999. Total - Affiliated								15,000,000	0	0	0	XXX
4199999 - Totals								16,217,893	559,357	0	29,502,514	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	NYLCAP MEZZANINE PARTNERS III, LP	NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP	01/05/2012	02/14/2013	534,226					0		534,226	534,226			0	
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	01/17/2013	32,147					0	0	32,147	32,147			0	213,901
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	11/30/2006	01/09/2013	14,669					0	0	14,669	14,669			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	03/14/2013	259,305					0		259,305	259,305			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							840,347	0	0	0	0	0	0	840,347	840,347	0	0	0	213,901
3999999. Total - Unaffiliated							840,347	0	0	0	0	0	0	840,347	840,347	0	0	0	213,901
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							840,347	0	0	0	0	0	0	840,347	840,347	0	0	0	213,901

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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/01/2013	Interest Capitalization		28,155	28,155	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2013	Interest Capitalization		46,607	46,607	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2013	Interest Capitalization		14,849	14,849	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		03/11/2013	Interest Capitalization		10,014	10,014	0	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2013	Interest Capitalization		15,404	15,404	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2013	Interest Capitalization		5,358	5,358	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2013	Interest Capitalization		14,352	14,352	0	1
0599999. Subtotal - Bonds - U.S. Governments						134,739	134,739	0	XXX
13606Y-XB-7	CANADIAN IMP BANK CD 0.355% 03/21/14	A	03/19/2013	MELLON CAPITAL MKT		1,500,000	1,500,000	0	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	01/25/2013	MORGAN STANLEY FIXED INC		2,215,300	2,000,000	10,938	1FE
1099999. Subtotal - Bonds - All Other Governments						3,715,300	3,500,000	10,938	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2013	Interest Capitalization		47,244	47,244	0	1
3138ML-MK-7	FN AQ4861 3.500% 11/01/32		03/20/2013	MIZUHO SECURITIES USA INC		9,677,574	9,032,591	8,782	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2013	Interest Capitalization		25,390	25,390	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2013	Interest Capitalization		214,333	214,333	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.659% 02/16/44		03/01/2013	Interest Capitalization		27,439	27,439	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2013	Interest Capitalization		54,785	54,785	0	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		02/06/2013	KGS-ALPHA CAPITAL MARKETS		3,345,586	3,000,000	3,664	1
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		03/22/2013	BARCLAYS		2,999,938	0	29,253	1
45505R-BT-1	INDIANA ST FIN AUTH ECON DEV R VRDN 0.500% 05/01/34		03/01/2013	J P MORGAN SEC FIXED INC		6,500,000	6,500,000	0	2AM
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/15/2013	GK BAUM		5,000,000	5,000,000	0	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/13/2013	GK BAUM		2,000,000	2,000,000	0	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/11/2013	RAYMOND JAMES		1,000,000	1,000,000	2,347	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						30,892,289	26,901,782	44,046	XXX
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		02/14/2013	BANK of AMERICA SEC		200,000	200,000	0	4FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		03/06/2013	BARCLAYS		7,000,000	7,000,000	0	1FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/28/2013	BANK of AMERICA SEC		80,000	80,000	0	4FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		02/26/2013	DEUTSCHE BANK		4,099,995	4,000,000	1,561	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2013	Interest Capitalization		21,231	21,231	0	3FM
06051G-ET-2	BANK OF AMERICA CORP 2.000% 01/11/18		03/19/2013	BANK of AMERICA SEC		11,001,870	11,000,000	43,389	1FE
06366X-TU-6	BMO CD FLOAT 0.481% 07/24/14		01/24/2013	BMO CAPITAL MARKETS CORP		3,500,000	3,500,000	47	1FE
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4.500% 04/01/13		03/05/2013	CREDIT SUISSE FIRST BOSTON		1,905,206	1,900,000	37,288	1FE
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.881% 03/07/14		02/05/2013	MELLON CAPITAL MKT		1,406,104	1,400,000	2,125	1FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		01/31/2013	Various		1,813,565	1,781,000	5,081	3FE
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/25/2013	DEUTSCHE BANK		1,999,996	2,000,000	4,304	1FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		02/25/2013	BANK of AMERICA SEC		1,057,509	939,000	13,491	3FE
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		01/17/2013	CITIGROUP GLOBAL MKTS		522,500	500,000	10,311	3FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		01/07/2013	BANK of AMERICA SEC		139,260	132,000	1,753	4FE
172967-EQ-0	CITIGROUP 5.500% 04/11/13		03/26/2013	HAPOALIM SECURITIES		1,502,100	1,500,000	38,958	1FE
172967-GL-9	CITIGROUP 3.375% 03/01/23		02/14/2013	CITIGROUP GLOBAL MKTS		1,995,260	2,000,000	0	1FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		01/08/2013	BARCLAYS		453,688	425,000	3,990	4FE
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		386,000	386,000	7,881	4FE
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		01/31/2013	Various		991,578	1,000,000	15,156	2FE
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		02/28/2013	J P MORGAN SEC HI-YIELD		180,000	180,000	0	3FE
29444U-AM-8	EQUINIX INC 5.375% 04/01/23		02/28/2013	J P MORGAN SEC HI-YIELD		541,000	541,000	0	3FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		03/28/2013	WELLS FARGO		1,155,004	1,167,000	138	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		02/01/2013	Interest Capitalization		38,779	38,779	0	1FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		02/01/2013	Interest Capitalization		23,699	23,699	0	1FM
35671D-AX-3	FREEPORT-MC C&G 3.875% 03/15/23		03/22/2013	MORGAN STANLEY FIXED INC		1,984,440	2,000,000	4,306	2FE
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		541,694	537,000	17,503	4FE
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		02/05/2013	WELLS FARGO		2,270,000	2,270,000	0	4FE
38137D-AC-1	GOLD7 2013-7A B 2.037% 04/25/25		03/26/2013	BANK of AMERICA SEC		3,000,000	3,000,000	0	1FE
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		02/20/2013	GOLDMAN SACHS		1,212,379	1,212,000	0	4FE
49326E-EB-5	KEYBANK, NA 6.500% 05/14/13		01/11/2013	CORTVIEW CAPITAL SECURITIES LL		1,733,456	1,700,000	19,031	2FE
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		02/06/2013	Various		2,454,988	2,450,000	0	4FE
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		02/12/2013	J P MORGAN SEC FIXED INC		1,994,660	2,000,000	0	2FE
67740Q-AF-3	OHIO NAT FINANCIAL SRVS 6.375% 04/30/20		02/13/2013	JEFFERIES & CO		2,338,520	2,000,000	38,604	1FE
713448-CG-1	PEPSICO INC 2.750% 03/01/23		02/25/2013	J P MORGAN SEC FIXED INC		2,997,120	3,000,000	0	1FE
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		1,995,648	2,000,000	28,189	2FE
73179P-AJ-5	POLYONE CORP 5.250% 03/15/23		02/13/2013	BANK of AMERICA SEC		2,206,000	2,206,000	0	3FE
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		02/15/2013	Various		178,180	177,000	0	4FE
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		02/11/2013	CORTVIEW CAPITAL SECURITIES LL		3,135,600	3,000,000	67,917	1FE

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)
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		01/29/2013	MORGAN STANLEY HI-YLD		537,000	537,000	0	3FE
790849-AJ-2	ST JUDE MEDICAL 3.250% 04/15/23		03/21/2013	BANK of AMERICA SEC		6,966,680	7,000,000	0	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		02/07/2013	Various		338,470	317,000	6,398	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		03/20/2013	CITIGROUP GLOBAL MKTS		108,000	108,000	0	4FE
90333L-AG-7	US CONCRETE INC 9.500% 10/01/15		03/22/2013	Taxable Exchange		45,518	42,840	11	5Z
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		01/15/2013	Tax Free Exchange		55,000	55,000	1,581	3FE
911365-AZ-7	NA UNITED RENTALS 5.750% 07/15/18		01/11/2013	Tax Free Exchange		379,287	376,000	10,570	4FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		01/11/2013	Tax Free Exchange		267,913	261,000	2,994	4FE
91359P-AK-6	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/07/2013	BARCLAYS		963,758	906,000	35,501	4Z
92552V-AF-7	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		1,333,337	1,290,000	6,405	4FE
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		02/13/2013	BANK of AMERICA SEC		1,104,040	1,000,000	12,719	1FE
94974B-FC-9	WELLS FARGO CO 3.500% 03/08/22		02/06/2013	BB&T CAPITAL MARKETS		1,043,090	1,000,000	14,875	1FE
110709-BN-1	PROVINCE OF BRITISH COLUMBIA 2.650% 09/22/21	A	03/21/2013	NATIONAL BANK OF CANADA		3,137,190	3,000,000	883	1FE
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		756,000	756,000	32,918	4FE
03938L-AP-9	ARCELORMITTAL 7.500% 10/15/39	F	02/11/2013	LAZARD FRERES		62,601	61,000	1,512	3FE
12549A-AC-4	CIFC 2013-1A A2 2.203% 04/16/25	F	02/22/2013	J P MORGAN SEC FIXED INC		3,500,000	3,500,000	0	1FE
26874R-AA-6	Eni SpA 4.150% 10/01/20	F	02/14/2013	Various		11,552,970	11,000,000	171,188	1FE
377372-AC-1	GLAXOSMITHKLINE CAPITAL 4.850% 05/15/13	R	03/13/2013	PIERPONT SECURITIES		1,510,770	1,500,000	24,856	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		758,235	694,000	15,654	4FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	01/14/2013	BARCLAYS		553,140	504,000	9,338	4FE
67108E-AC-3	OZLMF 2013-3A A2A 2.552% 01/22/25	F	01/23/2013	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	02/06/2013	Various		1,310,090	1,225,000	40,501	4FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	01/10/2013	CREDIT SUISSE FIRST BOSTON		31,430	28,000	338	3FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	01/16/2013	BANK of AMERICA SEC		1,069,341	968,000	3,386	3FE
92857W-BC-3	VODAFONE GROUP PLC 2.950% 02/19/23	F	02/11/2013	HONG KONG SHANGHAI BK		2,986,110	3,000,000	0	1FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		438,840	424,000	5,038	3FE
G1969#-AC-0	BALFOUR BEATTY PRIVATE PLACEMENT 4.530% 03/05/20	F	02/01/2013	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						122,865,839	120,819,549	757,689	XXX
8399997. Total - Bonds - Part 3						157,608,167	151,356,070	812,673	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						157,608,167	151,356,070	812,673	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
037411-10-5	APACHE CORP		01/03/2013	BNY CONVERG-SOFT	11,500.000	941,664		0	L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		03/05/2013	INSTINET	11,195.000	491,186		0	L
038222-10-5	APPLIED MATERIALS		01/04/2013	BNY CONVERG-SOFT	79,000.000	938,259		0	L
039670-10-4	ARCTIC CAT INC		03/26/2013	Various	20,910.000	904,334		0	L
05463D-10-0	AXIALL CORP		02/08/2013	JEFFERIES & CO INC-EQ	9,380.000	516,203		0	L
057224-10-7	BAKER HUGHES INC		03/22/2013	JP MORGAN - EQ	8,000.000	362,202		0	L
059692-10-3	BANCORPSOUTH INC		01/04/2013	Various	20,020.000	300,628		0	L
071813-10-9	BAXTER INTL INC		02/22/2013	BNY CONVERG-SOFT	44,800.000	3,010,134		0	L
085789-10-5	BERRY PETROLEUM CO		02/20/2013	Various	25,925.000	1,008,713		0	L
09180C-10-6	BJ'S RESTAURANTS INC		02/20/2013	Various	14,040.000	467,156		0	L
109043-10-9	BRIGGS & STRATTON		03/20/2013	Various	38,505.000	955,464		0	L
111320-10-7	BROADCOM CORP-CL A		01/04/2013	BNY CONVERG-SOFT	27,000.000	925,368		0	L
119848-10-9	BUFFALO WILD WINGS INC		02/15/2013	Various	2,940.000	226,867		0	L
12572Q-10-5	CME GROUP INC		01/15/2013	BNY CONVERG-SOFT	10,200.000	556,947		0	L
149123-10-1	CATERPILLAR INC		01/03/2013	BNY CONVERG-SOFT	9,900.000	933,475		0	L
149205-10-6	CATO CORP-CLASS A		01/04/2013	KNIGHT CAPITAL-CSA-EQUITY	4,380.000	121,675		0	L
163893-20-9	CHEMTURA CORP		02/28/2013	PIPER JAFFRAY	15,705.000	311,274		0	L
168615-10-2	CHICO'S FAS INC		02/15/2013	KEY BANC CAPITAL MARKETS	7,185.000	124,461		0	L
17243V-10-2	CINEMARK HOLDINGS INC		02/07/2013	Morgan Stanley	3,615.000	103,116		0	L
19259P-30-0	COINSTAR INC		03/28/2013	KEY BANC CAPITAL MARKETS	3,750.000	216,257		0	L
237266-10-1	DARLING INTERNATIONAL INC		01/04/2013	KNIGHT SECURITIES	6,175.000	99,927		0	L
262037-10-4	DRIL-QUIP INC		03/14/2013	INSTINET	1,280.000	108,126		0	L
282914-10-0	8X8 INC		03/27/2013	Various	110,637.000	741,672		0	L
292554-10-2	ENCORE CAPITAL GROUP INC		02/20/2013	SIDOTI & CO LLC	3,235.000	104,627		0	L
29266S-10-6	ENDOLOGIX INC		03/25/2013	Various	34,310.000	532,887		0	L
30161N-10-1	EXELON CORP		02/14/2013	S. C. BERNSTEIN	20,000.000	617,434		0	L
34385P-10-8	FLUIDIGM CORP		02/26/2013	SIDOTI & CO LLC	3,010.000	51,681		0	L

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)
37244C-10-1	GENOMIC HEALTH INC		03/27/2013	Various	7,425.000	212,549		0	L
38259P-50-8	GOOGLE INC-CL A		01/07/2013	INSTINET	700.000	515,565		0	L
406216-10-1	HALLIBURTON COMPANY		03/22/2013	Various	41,800.000	1,569,183		0	L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		03/05/2013	Various	50,410.000	1,133,462		0	L
45256B-10-1	IMPAX LABORATORIES INC		01/15/2013	PIPER JAFFRAY	4,690.000	101,207		0	L
45337C-10-2	INCYTE CORP		02/28/2013	Various	23,970.000	464,859		0	L
458140-10-0	INTEL CORPORATION		01/02/2013	BLOOMBERG TRADEBOOK	16.000	338		0	U
502160-10-4	LSB INDUSTRIES INC		03/01/2013	SIDOTI & CO LLC	2,770.000	106,251		0	L
513847-10-3	LANCASTER COLONY CORP		01/04/2013	KNIGHT SECURITIES	1,675.000	119,954		0	L
518439-10-4	ESTEE LAUDER COMPANIES-CL A		03/22/2013	JP MORGAN - EQ	4,700.000	300,758		0	L
53635B-10-7	LIQUIDITY SERVICES INC		02/07/2013	Various	26,905.000	1,055,686		0	L
58933Y-10-5	MERCK & CO INC		02/27/2013	RUSSELL INVESTMENTS -SOFT	6,291.000	269,573		0	L
594901-10-0	MICROS SYSTEMS INC		01/03/2013	KNIGHT SECURITIES	265.000	11,510		0	L
594918-10-4	MICROSOFT CORP		02/27/2013	Various	55,127.000	1,526,455		0	L
62936P-10-3	NPS PHARMACEUTICALS INC		03/19/2013	Various	117,310.000	1,079,159		0	L
651639-10-6	NEWMONT MINING CORP		02/14/2013	S. C. BERNSTEIN	15,000.000	669,147		0	L
679580-10-0	OLD DOMINION FREIGHT LINE		03/22/2013	Various	8,700.000	321,081		0	L
680033-10-7	OLD NATIONAL BANCORP		03/08/2013	Various	42,385.000	575,423		0	L
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		01/29/2013	Tax Free Exchange	35,568.000	664,460		0	L
741511-10-9	PRICESMART INC		03/28/2013	Various	5,810.000	440,505		0	L
747525-10-3	QUALCOMM		01/04/2013	KNIGHT SECURITIES	14,600.000	928,912		0	L
74975N-10-5	RTI BIOLOGICS INC		03/12/2013	INSTINET	29,415.000	111,048		0	L
754212-10-8	RAVEN INDUSTRIES INC		02/28/2013	Various	22,670.000	622,783		0	L
760112-10-2	RENTECH INC		02/12/2013	INSTINET	8,962.000	25,609		0	U
781295-10-0	RUE21 INC		03/22/2013	Various	17,030.000	492,348		0	L
83088M-10-2	SKYWORKS SOLUTIONS INC		02/06/2013	Morgan Stanley	4,310.000	103,359		0	L
87157D-10-9	SYNAPTICS INC		01/30/2013	Various	5,130.000	171,316		0	L
87162W-10-0	SYNNEX CORP		02/13/2013	Various	3,565.000	130,468		0	L
880349-10-5	TENNECO INC		02/14/2013	Various	34,185.000	1,255,528		0	L
88162G-10-3	TETRA TECH INC		01/30/2013	PIPER JAFFRAY	3,620.000	103,006		0	L
92335C-10-6	VERA BRADLEY INC		02/13/2013	ROBERT W. BAIRD	4,765.000	124,303		0	U
92827P-10-2	VIRTUSA CORP		01/03/2013	BNY CONVERG-SOFT	1,865.000	30,801		0	L
94733A-10-4	WEB.COM GROUP INC		03/27/2013	Various	37,640.000	645,167		0	L
947684-10-6	WEBSENSE INC		03/27/2013	Various	41,610.000	645,472		0	L
98235T-10-7	WRIGHT MEDICAL GROUP INC		03/27/2013	WILLIAM BLAIR	4,610.000	107,411		0	L
87971M-10-3	TELUS CORPORATION	A	02/05/2013	Tax Free Exchange	2,143.000	116,188		0	L
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	F	02/27/2013	Various	10,147.000	687,248		0	L
G10082-14-0	ENERGY XXI BERMUDA	F	03/08/2013	Various	14,145.000	422,678		0	L
H8817H-10-0	TRANSOCEAN LTD	R	02/19/2013	BNY CONVERG-SOFT	14,300.000	803,215		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						34,335,722	XXX	0	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000		02/01/2013	Various	12,345.000	1,240,467		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						1,240,467	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						35,576,189	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						35,576,189	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						35,576,189	XXX	0	XXX
9999999 - Totals						193,184,356	XXX	812,673	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/11/2013	Paydown		2,285	2,285	2,484	2,422	0	(155)	0	(155)	0	2,285	0	0	0	29	02/11/2034	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/11/2013	Paydown		15,666	15,666	16,933	16,414	0	(919)	0	(919)	0	15,666	0	0	0	199	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/11/2013	Paydown		4,962	4,962	5,337	5,184	0	(278)	0	(278)	0	4,962	0	0	0	63	11/22/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		03/01/2013	Paydown		10,770	10,770	11,989	11,806	0	(1,046)	0	(1,046)	0	10,770	0	0	0	61	01/20/2062	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2013	Paydown		67,138	67,138	67,222	67,222	0	(84)	0	(84)	0	67,138	0	0	0	369	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2013	Paydown		36,245	36,245	39,270	38,467	0	(2,358)	0	(2,358)	0	36,245	0	0	0	282	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/11/2013	Paydown		1,477	1,477	1,599	1,558	0	(89)	0	(89)	0	1,477	0	0	0	18	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		02/01/2013	Paydown		6,885	6,885	7,048	6,961	0	(102)	0	(102)	0	6,885	0	0	0	52	11/20/2060	1
912828-TR-1	U S TREASURY 1.000% 09/30/19		03/21/2013	NOMURA SECURITIES INTERNATIONA		5,932,969	6,000,000	5,921,250	5,923,452	0	2,443	0	2,443	0	5,925,894	0	7,074	7,074	28,516	09/30/2019	1
912828-TS-9	U S TREASURY 0.625% 09/30/17		02/28/2013	DEUTSCHE BANK		4,986,702	5,000,000	4,992,383	4,992,717	0	238	0	238	0	4,992,955	0	(6,253)	(6,253)	12,964	09/30/2017	1
912828-TU-4	U S TREASURY 0.250% 10/31/14		03/06/2013	GOLDMAN SACHS		3,001,045	3,000,000	2,998,945	2,999,296	0	428	0	428	0	2,999,724	0	1,320	1,320	2,611	10/31/2014	1
912828-TY-6	U S TREASURY 1.625% 11/15/22		02/28/2013	GOLDMAN SACHS		3,132,862	3,200,000	3,183,000	3,183,167	0	250	0	250	0	3,183,417	0	(50,555)	(50,555)	15,083	11/15/2022	1
0599999. Subtotal - Bonds - U.S. Governments						17,199,006	17,345,428	17,247,460	17,248,666	0	(1,672)	0	(1,672)	0	17,247,418	0	(48,414)	(48,414)	60,247	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		03/15/2013	Paydown		22,013	22,013	22,150	22,149	0	(136)	0	(136)	0	22,013	0	0	0	72	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2013	Paydown		64,272	64,272	66,793	66,860	0	(2,588)	0	(2,588)	0	64,272	0	0	0	303	08/15/2042	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		03/01/2013	Paydown		994,952	994,952	1,022,780	1,022,148	0	(27,196)	0	(27,196)	0	994,952	0	0	0	3,729	05/01/2027	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2013	Paydown		125,586	125,586	128,019	127,798	0	(2,212)	0	(2,212)	0	125,586	0	0	0	864	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2013	Paydown		182,402	182,402	186,492	186,123	0	(3,721)	0	(3,721)	0	182,402	0	0	0	1,318	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2013	Paydown		69,404	69,404	73,785	73,608	0	(4,204)	0	(4,204)	0	69,404	0	0	0	524	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2013	Paydown		8,933	8,933	9,496	9,474	0	(541)	0	(541)	0	8,933	0	0	0	67	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2013	Paydown		102,688	102,688	99,351	99,502	0	3,186	0	3,186	0	102,688	0	0	0	499	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2013	Paydown		1,969	1,969	2,048	2,051	0	(82)	0	(82)	0	1,969	0	0	0	34	08/15/2021	1
31292S-AF-7	FG C09006 3.000% 07/01/42		03/01/2013	Paydown		150,539	150,539	155,854	155,772	0	(5,233)	0	(5,233)	0	150,539	0	0	0	680	07/01/2042	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		03/01/2013	Paydown		20,250	20,250	20,582	20,572	0	(323)	0	(323)	0	20,250	0	0	0	79	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		03/01/2013	Paydown		19,775	19,775	20,090	20,081	0	(306)	0	(306)	0	19,775	0	0	0	80	03/01/2027	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		03/01/2013	Paydown		110,958	110,958	114,486	114,431	0	(3,473)	0	(3,473)	0	110,958	0	0	0	512	08/01/2042	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		03/01/2013	Paydown		134	134	140	137	0	(3)	0	(3)	0	134	0	0	0	2	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		03/01/2013	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		03/01/2013	Paydown		61	61	64	63	0	(2)	0	(2)	0	61	0	0	0	1	03/01/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		03/01/2013	Paydown		93,044	93,044	100,516	99,390	0	(6,347)	0	(6,347)	0	93,044	0	0	0	621	05/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		03/01/2013	Paydown		35,143	35,143	35,747	35,687	0	(544)	0	(544)	0	35,143	0	0	0	149	02/25/2039	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		03/01/2013	Paydown		73,243	73,243	75,235	75,333	0	(2,090)	0	(2,090)	0	73,243	0	0	0	308	05/25/2042	1
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		03/01/2013	Paydown		45,845	45,845	47,343	47,341	0	(1,495)	0	(1,495)	0	45,845	0	0	0	194	12/28/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2013	Paydown		231,181	231,181	235,172	234,941	0	(3,760)	0	(3,760)	0	231,181	0	0	0	2,101	10/01/2035	1
3137AK-KD-2	FHMS K705 X1 1.760% 09/25/18		03/01/2013	Paydown		0	0	2,963	2,580	0	(2,580)	0	(2,580)	0	0	0	0	0	97	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.559% 01/25/47		03/01/2013	Paydown		0	0	1,223	1,096	0	(1,096)	0	(1,096)	0	0	0	0	0	39	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2013	Paydown		74,141	74,141	80,571	80,133	0	(5,991)	0	(5,991)	0	74,141	0	0	0	498	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.464% 01/25/22		03/01/2013	Paydown		0	0	8,446	7,920	0	(7,920)	0	(7,920)	0	0	0	0	0	211	01/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.309% 07/25/22		03/01/2013	Paydown		0	0	5,244	5,221	0	(5,221)	0	(5,221)	0	0	0	0	0	122	07/25/2022	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		03/01/2013	Paydown		1,163	1,163	1,153	1,059	0	104	0	104	0	1,163	0	0	0	5	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2013	Paydown		854,774	854,774	830,063	830,805	0	23,969	0	23,969	0	854,774	0	0	0	3,620	01/01/2027	1
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		03/01/2013	Paydown		302,286	302,286	308,485	308,358	0	(6,071)	0	(6,071)	0	302,286	0	0	0	1,449	12/01/2026	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		03/01/2013	Paydown		12,936	12,936	12,940	12,936	0	1	0	1	0	12,936	0	0	0	202	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		03/01/2013	Paydown		103	103	104	104	0	(1)	0	(1)	0	103	0	0	0	1	07/01/2032	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2013	Paydown		99,290	99,290	95,924	97,542	0	1,748	0	1,748	0	99,290	0	0	0	1,004	06/25/2043	1
313950-TT-7	FNS 416 A300 3.000% 11/25/42		03/01/2013	Paydown		46,950	46,950	49,334	49,321	0	(2,371)	0	(2,371)	0	46,950	0	0	0	231	11/25/2042	1
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		03/01/2013	Paydown		182,613	182,613	176,222	181,018	0	1,596	0	1,596	0	182,613	0	0	0	2,145	10/15/2027	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2013	Paydown		40,266	40,266	39,851	39,866	0	400	0	400	0	40,266	0	0	0	331	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2013	Paydown		993,231	993,231	1,006,800	1,006,256	0	(13,025)	0	(13,025)	0	993,231	0	0	0	8,513	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2013	Paydown		134,473	134,473	140,356	139,763	0	(5,290)	0	(5,290)	0	134,473	0	0	0	1,018	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2013	Paydown		563,947	563,947	552,932	553,387	0	10,560	0	10,560	0	563,947	0	0	0	2,578	01/01/2026	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2013	Paydown		515,488	515,488	519,837	519,445	0	(3,957)	0	(3,957)	0	515,488	0	0	0	3,245	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2013	Paydown		207,863	207,863	213,839	213,292	0	(5,429)	0	(5,429)	0	207,863	0	0	0	1,554	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		03/01/2013	Paydown		440,753	440,753	458,521	457,856	0	(17,102)	0	(17,102)	0	440,753	0	0	0	3,234	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		03/01/2013	Paydown		259,736	259,736	266,828	266,702	0	(6,965)	0	(6,965)	0	259,736	0	0	0	1,168	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2013	Paydown		110,540	110,540	116,723	115,732	0	(5,192)	0	(5,192)	0	110,540	0	0	0	1,011	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2013	Paydown		425,168	425,168	432,010	431,591	0	(6,423)	0	(6,423)	0	425,168	0	0	0	2,328	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2013	Paydown		203,150	203,150	206,641	206,426	0	(3,277)	0	(3,277)	0	203,150	0	0	0	1,116	11/01/2025	1
372541-AF-9	GEORGE WA UNIV 5.095% 09/15/32		03/18/2013	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	45,324	09/15/2032	1FE
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.688% 11/16/42		03/01/2013	Paydown		1,494,647	1,494,647	1,435,310	1,477,118	0	17,528	0	17,528	0	1,494,647	0	0	0	13,764	11/16/2042	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2013	Paydown		12,261	12,261	12,788	12,677	0	(416)	0	(416)	0	12,261	0	0	0	92	08/20/2026	1
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.530% 05/01/34		03/01/2013	Call 100.0000		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	2,811	05/01/2034	2FE
47759K-AA-7	JJB PROPERTIES LLC OK REV VAR RATE NOTE 0.160% 01/01/36		01/02/2013	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	210	01/01/2036	1FE
485107-CK-0	KC MO TIF VRDN 0.170% 11/01/28		01/08/2013	STERN		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	1,970	11/01/2028	1FE
485107-CK-0	KC MO TIF VRDN 0.170% 11/01/28		01/02/2013	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	19	11/01/2028	1FE
67105Q-AA-3	OSL SANTA ROSA VDRN 0.170% 02/01/52		01/09/2013	STERN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	641	02/01/2052	1FE
677555-XH-2	OH ECON DEV REV 6.000% 12/01/13		03/01/2013	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,025	12/01/2013	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/01/2013	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,693	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		03/01/2013	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,175	06/01/2017	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 6.441% 04/01/23		03/13/2013	Call 100.0000		75,000	75,000	74,986	74,397	0	(43)	0	(43)	0	74,354	0	646	646	454	04/01/2023	1FE
837151-AL-3	SOCAR REVE 0.699% 07/01/13		03/11/2013	J P MORGAN SEC FIXED INC		500,250	500,000	500,725	500,319	0	(122)	0	(122)	0	500,197	0	53	53	964	07/01/2013	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						27,448,424	27,448,174	27,511,965	27,551,384	0	(103,656)	0	(103,656)	0	27,447,725	0	699	699	119,999	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2013	Paydown		80,383	80,383	69,331	71,929	0	8,454	0	8,454	0	80,383	0	0	0	848	05/25/2033	1FM
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		02/28/2013	LAZARD FRERES		395,945	403,000	411,318	408,706	0	(208)	0	(208)	0	408,498	0	(12,553)	(12,553)	21,166	08/01/2018	4FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2013	Redemption 100.0000		10	10	9	9	0	0	0	0	0	10	0	0	0	0	12/31/2025	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2013	Paydown		63,685	80,114	72,793	72,417	0	(8,731)	0	(8,731)	0	63,685	0	0	0	760	09/25/2037	4FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2013	Paydown		40,382	40,382	40,262	40,210	0	172	0	172	0	40,382	0	0	0	330	09/25/2035	1FM
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.860% 03/25/37		03/01/2013	Paydown		26,343	26,343	22,112	23,025	0	3,318	0	3,318	0	26,343	0	0	0	336	03/25/2037	4FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2013	Paydown		78,543	78,543	74,149	75,991	0	2,552	0	2,552	0	78,543	0	0	0	668	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2013	Paydown		34,552	34,552	34,267	34,319	0	233	0	233	0	34,552	0	0	0	397	11/25/2035	2FM
05947U-7J-1	BACM 2006-1 A3A 5.447% 09/10/45		03/01/2013	Paydown		1,021,005	1,021,005	1,026,668	1,020,318	0	687	0	687	0	1,021,005	0	0	0	6,248	09/10/2045	1FM
05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		03/01/2013	Paydown		48,075	48,075	48,317	48,018	0	57	0	57	0	48,075	0	0	0	393	11/10/2042	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		03/01/2013	Paydown		49,930	49,930	43,104	47,654	0	2,276	0	2,276	0	49,930	0	0	0	467	11/10/2041	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2013	Paydown		103,086	103,086	83,628	90,938	0	12,148	0	12,148	0	103,086	0	0	0	795	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2013	Paydown		31,646	31,646	30,973	31,379	0	266	0	266	0	31,646	0	0	0	285	12/25/2035	3FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		03/01/2013	Paydown		3	537,099	23,364	17,639	0	(17,636)	0	(17,636)	0	3	0	0	0	5,896	09/25/2036	1FM
059513-AC-5	BACM 2007-4 A3 5.806% 08/10/14		02/01/2013	Paydown		763,572	763,572	765,123	763,940	0	(368)	0	(368)	0	763,572	0	0	0	3,705	08/10/2014	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2013	Paydown		13,121	25,594	22,433	23,067	0	(9,946)	0	(9,946)	0	13,121	0	0	0	254	01/25/2037	5FM
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		03/01/2013	Paydown		93,625	93,625	94,088	93,504	0	121	0	121	0	93,625	0	0	0	575	02/13/2046	1FM
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1 7.430% 04/15/28		03/01/2013	Various		0	366,349	0	0	0	0	0	0	0	0	0	0	0	3,859	04/15/2028	6FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2013	Paydown		54,055	236,906	112,727	71,558	36,217	(53,720)	0	(17,503)	0	54,055	0	0	0	2,005	02/25/2037	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2013	Paydown		17,931	17,931	13,363	13,349	0	4,582	0	4,582	0	17,931	0	0	0	175	11/25/2036	4FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.246% 01/27/19		02/01/2013	Paydown		2,395	2,395	2,367	2,380	0	16	0	16	0	2,395	0	0	0	1	01/27/2019	5*
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2013	Paydown		56,971	73,695	68,783	68,504	0	(11,533)	0	(11,533)	0	56,971	0	0	0	614	10/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2013	Paydown		59,993	59,993	58,793	59,204	0	789	0	789	0	59,993	0	0	0	643	08/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2013	Paydown		140,197	140,197	129,682	133,574	0	6,623	0	6,623	0	140,197	0	0	0	1,270	11/25/2035	2FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2013	Paydown		37,172	62,053	58,479	58,441	0	(21,269)	0	(21,269)	0	37,172	0	0	0	550	10/25/2035	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2013	Paydown		18,997	18,997	14,523	15,704	0	3,294	0	3,294	0	18,997	0	0	0	164	11/25/2035	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2013	Paydown		58,899	58,899	40,770	38,422	0	20,476	0	20,476	0	58,899	0	0	0	579	03/25/2036	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2013	Paydown		37,316	37,316	34,704	36,063	0	1,253	0	1,253	0	37,316	0	0	0	310	11/25/2035	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2013	Paydown		65,077	74,871	74,380	74,563	0	(9,486)	0	(9,486)	0	65,077	0	0	0	708	11/25/2035	3FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		03/01/2013	Paydown		193,431	193,431	184,726	192,252	0	1,179	0	1,179	0	193,431	0	0	0	1,341	10/25/2033	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2013	Paydown		138,786	138,786	85,840	70,784	0	68,002	0	68,002	0	138,786	0	0	0	1,797	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		03/01/2013	Paydown		121,623	121,623	90,674	86,353	0	35,270	0	35,270	0	121,623	0	0	0	1,506	03/25/2037	4FM
12686C-AY-5	CABLEVISION SYSTEMS CORP 8.625% 09/15/17		01/15/2013	BANK of AMERICA SEC		722,508	611,000	603,157	605,234	0	47	0	47	0	605,281	0	117,226	117,226	18,005	09/15/2017	4FE
12686C-AZ-2	CABLEVISION SYSTEMS CORP 7.750% 04/15/18		02/25/2013	BANK of AMERICA SEC		544,778	489,000	519,563	517,344	0	(542)	0	(542)	0	516,801	0	27,976	27,976	12,545	04/15/2018	4FE
13213P-AA-8	Cambrian VRDN 0.200% 02/01/31		03/01/2013	Call 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	39	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		03/01/2013	Paydown		41,911	41,911	41,885	41,840	0	72	0	72	0	41,911	0	0	0	252	02/18/2035	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		03/01/2013	Paydown		5,850	5,850	4,688	4,401	0	1,449	0	1,449	0	5,850	0	0	0	49	05/25/2036	3FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2013	Paydown		6	163,800	80,397	51,292	28,044	(79,331)	0	(51,287)	0	6	0	0	0	1,516	11/25/2036	6FM
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		137,700	135,000	135,000	135,000	0	0	0	0	0	135,000	0	2,700	2,700	3,317	03/15/2020	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		375,705	363,000	363,000	363,000	0	0	0	0	0	363,000	0	12,705	12,705	8,919	03/15/2020	4FE
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		02/22/2013	Call 100.0000		718,000	718,000	724,420	721,675	0	(273)	0	(273)	0	721,402	0	(3,402)	(3,402)	97,034	04/01/2017	4FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2013	Paydown		1,386,832	1,386,832	1,464,407	1,433,254	0	(46,423)	0	(46,423)	0	1,386,832	0	0	0	22,834	07/16/2034	1FM
20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		03/01/2013	Paydown		528,709	528,709	508,387	527,598	0	1,111	0	1,111	0	528,709	0	0	0	4,143	10/15/2037	1FM
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2013	Redemption 100.0000		400,912	400,912	274,344	175,632	97,293	127,988	0	225,281	0	400,912	0	0	0	14,032	07/15/2016	6FE
22540A-BT-4	CSFB 97-1R 1M5 7.862% 09/30/24		01/01/2013	Various		22	22	22	22	0	0	0	0	0	22	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.862% 09/30/24		02/01/2013	Paydown		53	53	52	53	0	0	0	0	0	53	0	0	0	1	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2013	Paydown		33,254	33,254	32,000	32,456	0	798	0	798	0	33,254	0	0	0	280	06/25/2033	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		03/01/2013	Paydown		62,079	62,079	63,000	62,092	0	(13)	0	(13)	0	62,079	0	0	0	585	09/15/2040	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		03/01/2013	Paydown		273,218	273,218	271,222	272,517	0	701	0	701	0	273,218	0	0	0	2,322	08/15/2038	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2013	Paydown		17,353	17,353	17,494	17,406	0	(53)	0	(53)	0	17,353	0	0	0	157	12/15/2040	1FM
228227-BC-7	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		386,000	386,000	386,000	386,000	0	0	0	0	0	386,000	0	0	0	7,881	01/15/2023	4FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		02/15/2013	Paydown		13,227	13,227	6,840	1,837	5,003	6,387	0	11,390	0	13,227	0	0	0	491	08/15/2018	6*
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		03/01/2013	Paydown		148,363	148,363	149,840	149,537	0	(1,174)	0	(1,174)	0	148,363	0	0	0	933	01/10/2021	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2013	Paydown		59,737	59,737	56,610	58,851	0	886	0	886	0	59,737	0	0	0	487	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2013	Paydown		49,695	49,695	46,954	46,350	0	3,345	0	3,345	0	49,695	0	0	0	416	09/25/2035	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		03/01/2013	Paydown		17,076	28,048	23,075	19,403	4,310	(6,636)	0	(2,326)	0	17,076	0	0	0	225	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		03/01/2013	Paydown		56,812	56,812	49,001	46,456	0	10,356	0	10,356	0	56,812	0	0	0	616	06/25/2036	3FM
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/13/2013	C.L. KING & ASSOCIATES		306,010	282,000	286,478	286,181	0	(163)	0	(163)	0	286,018	0	19,992	19,992	17,607	07/15/2019	4FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2013	Redemption 100.0000		70,586	70,586	70,586	70,586	0	0	0	0	0	70,586	0	0	0	1,649	01/19/2031	1FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		01/01/2013	Various		(1,166,990)	(1,133,000)	(1,135,230)	(1,136,015)	0	0	0	0	0	(1,136,015)	0	(30,975)	(30,975)	(41,345)	08/01/2017	4FE
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		03/04/2013	J P MORGAN SEC HI-YIELD		394,050	355,000	367,768	363,037	0	(416)	0	(416)	0	362,621	0	31,429	31,429	14,903	03/01/2018	3FE
29445G-AH-9	EQUINOX HOLDINGS LTD 9.500% 02/01/16		02/01/2013	Call 104.7500		466,138	445,000	442,044	443,226	0	37	0	37	0	443,263	0	22,874	22,874	21,138	02/01/2016	4FE
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		03/28/2013	WELLS FARGO		1,015,105	950,000	964,233	961,579	0	(620)	0	(620)	0	960,959	0	54,146	54,146	21,991	12/01/2018	3FE
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		01/10/2013	Redemption 100.0000		243,638	243,638	243,638	243,638	0	0	0	0	0	243,638	0	0	0	9,246	07/10/2018	3FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2013	Paydown		51,188	51,188	51,156	51,113	0	75	0	75	0	51,188	0	0	0	534	08/25/2035	4FM
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		03/01/2013	Paydown		366,693	366,693	368,698	366,456	0	237	0	237	0	366,693	0	0	0	1,946	04/10/2040	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2013	Paydown		298,836	298,836	287,209	296,512	0	2,324	0	2,324	0	298,836	0	0	0	2,677	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2013	Paydown		61,144	61,144	35,885	21,240	14,603	25,301	0	39,904	0	61,144	0	0	0	604	01/25/2037	5FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2013	Paydown		54,546	54,546	51,964	53,154	0	1,392	0	1,392	0	54,546	0	0	0	650	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2013	Paydown		74,388	74,388	60,812	67,426	0	6,962	0	6,962	0	74,388	0	0	0	737	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.554% 01/25/45		03/25/2013	Paydown		108,582	108,582	95,281	97,425	0	11,157	0	11,157	0	108,582	0	0	0	107	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2013	Paydown		31,463	31,463	32,406	32,064	0	(601)	0	(601)	0	31,463	0	0	0	199	08/10/2043	1FM
36828Q-HW-9	GECMC 2004-C3 A4 5.189% 07/10/39		03/01/2013	Paydown		45,319	45,319	43,818	44,887	0	431	0	431	0	45,319	0	0	0	341	07/10/2039	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		03/15/2013	Redemption 100.0000		24,529	24,529	24,529	24,529	0	0	0	0	0	24,529	0	0	0	239	01/15/2026	2
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		541,694	537,000	542,370	541,565	0	128	0	128	0	541,694	0	0	0	17,503	12/15/2018	4FE
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		03/01/2013	Paydown		29,793	29,793	28,378	29,017	0	777	0	777	0	29,793	0	0	0	256	04/25/2032	5FM
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		03/01/2013	Paydown		5,041	5,041	4,393	4,878	0	163	0	163	0	5,041	0	0	0	51	06/10/2036	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2013	Paydown		30,173	30,173	4,894	5,530	0	24,643	0	24,643	0	30,173	0	0	0	183	05/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2013	Paydown		66,649	66,649	66,646	66,513	0	136	0	136	0	66,649	0	0	0	680	01/25/2036	4FM

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)
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		03/01/2013	Paydown		168,374	168,374	168,036	105,635	59,211	3,528	0	62,739	0	168,374	0	0	0	1,680	02/25/2036	6FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2013	Paydown		36,297	36,297	35,449	24,929	10,086	1,282	0	11,368	0	36,297	0	0	0	358	02/25/2036	6FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		01/15/2013	Paydown		606,228	606,228	633,508	605,808	0	419	0	419	0	606,228	0	0	0	2,611	08/12/2040	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2013	Paydown		68,518	68,518	51,084	48,536	0	19,981	0	19,981	0	68,518	0	0	0	703	07/25/2036	3FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2013	Redemption 100.0000		196,919	196,919	185,837	191,006	0	5,913	0	5,913	0	196,919	0	0	0	5,560	03/29/2021	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2013	Paydown		82,683	118,715	99,883	100,843	0	(18,161)	0	(18,161)	0	82,683	0	0	0	1,056	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2013	Paydown		11,639	22,345	18,317	18,468	0	(6,829)	0	(6,829)	0	11,639	0	0	0	233	01/25/2037	4FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2013	Paydown		47,859	69,194	68,728	69,330	0	(21,472)	0	(21,472)	0	47,859	0	0	0	668	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2013	Paydown		3	26,014	20,204	13,922	6,720	(20,639)	0	(13,919)	0	3	0	0	0	132	11/25/2036	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		03/01/2013	Paydown		48,657	105,888	83,006	85,638	0	(36,981)	0	(36,981)	0	48,657	0	0	0	1,380	05/25/2037	4FM
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/30/2013	BANK of AMERICA SEC		534,850	563,000	578,291	572,196	0	(295)	0	(295)	0	571,901	0	(37,051)	(37,051)	21,159	10/01/2016	5FE
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		02/06/2013	WELLS FARGO		1,673,480	1,564,000	1,585,586	1,578,115	0	(531)	0	(531)	0	1,577,584	0	95,896	95,896	50,124	04/01/2018	4FE
576434-RW-6	MALT 2004-5 B1 5.994% 06/25/34		03/01/2013	Paydown		111,745	111,745	105,739	69,139	38,870	3,737	0	42,607	0	111,745	0	0	0	1,058	06/25/2034	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2013	Redemption 100.0000		97,333	97,333	97,333	97,333	0	0	0	0	0	97,333	0	0	0	2,760	08/01/2025	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2013	Paydown		40,083	40,083	29,397	29,055	0	11,028	0	11,028	0	40,083	0	0	0	315	10/25/2036	3FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2013	Paydown		44,607	44,607	38,234	36,953	0	7,654	0	7,654	0	44,607	0	0	0	433	01/25/2047	4FM
626808-AA-7	MURRAY VRDN 0.320% 12/01/40		01/01/2013	Call 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	0	12/01/2040	1FE
638620-AG-9	NATIONWIDE HEALTH PPTYS 6.250% 02/01/13		02/01/2013	Maturity		1,000,000	1,000,000	999,410	999,987	0	13	0	13	0	1,000,000	0	0	0	31,250	02/01/2013	2FE
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/02/2013	Redemption 100.0000		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	11,211	01/01/2018	1FE
655356-JL-8	NASC 1998-D6 A3 7.541% 03/15/30		01/11/2013	Paydown		1,926,515	1,926,515	2,064,607	1,929,235	0	(2,720)	0	(2,720)	0	1,926,515	0	0	0	11,594	03/15/2030	1FM
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		01/04/2013	JEFFERIES & CO		202,520	255,000	183,600	183,614	0	0	0	0	0	183,614	0	18,906	18,906	5,258	04/01/2021	4FE
67092@-AA-4	OPG USA HLDGS PP 4.570% 10/20/21		03/15/2013	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	198,237	10/20/2021	2
695459-AD-9	PAETEC HOLDING CORP 8.875% 06/30/17		01/23/2013	TENDER OFFER		644,861	597,000	603,747	600,805	0	(85)	0	(85)	0	600,719	0	44,142	44,142	3,385	06/30/2017	3FE
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		1,995,648	2,000,000	1,995,260	1,995,618	0	30	0	30	0	1,995,648	0	0	0	28,189	04/01/2022	2FE
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		03/13/2013	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
73179P-AH-9	POLYONE CORP 7.375% 09/15/20		02/13/2013	BANK of AMERICA SEC		375,953	341,000	341,000	341,000	0	0	0	0	0	341,000	0	34,953	34,953	10,758	09/15/2020	4FE
74340X-AB-7	PROLOGIS TRUST 5.500% 03/01/13		03/01/2013	Maturity		1,000,000	1,000,000	665,162	955,693	0	44,307	0	44,307	0	1,000,000	0	0	0	27,500	03/01/2013	2FE
747262-AA-1	QVC INC 7.500% 10/01/19		03/18/2013	TENDER OFFER		1,957,760	1,748,000	1,717,899	1,725,370	0	549	0	549	0	1,725,919	0	231,841	231,841	60,816	10/01/2019	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		03/01/2013	Paydown		15,648	24,526	20,565	20,680	0	(5,031)	0	(5,031)	0	15,648	0	0	0	259	06/01/2036	5FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		03/01/2013	Paydown		7,641	7,641	5,264	5,194	0	2,447	0	2,447	0	7,641	0	0	0	80	04/25/2037	4FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2013	Paydown		9,938	9,938	7,071	6,975	0	2,963	0	2,963	0	9,938	0	0	0	104	04/25/2037	5FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		03/01/2013	Paydown		114,844	114,844	100,676	100,528	0	14,317	0	14,317	0	114,844	0	0	0	1,026	05/25/2036	5FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		03/01/2013	Paydown		221,837	221,837	202,980	207,837	0	14,000	0	14,000	0	221,837	0	0	0	1,672	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		03/01/2013	Paydown		27,009	27,009	23,498	23,712	0	3,297	0	3,297	0	27,009	0	0	0	272	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2013	Paydown		20,560	25,448	20,970	21,025	0	(464)	0	(464)	0	20,560	0	0	0	248	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2013	Paydown		617,324	617,324	615,588	615,051	0	2,273	0	2,273	0	617,324	0	0	0	3,050	11/25/2035	4FM
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		03/21/2013	Call 100.0000		6,292,000	6,292,000	6,403,700	3,285,901	0	(12,136)	0	(12,136)	0	6,409,364	0	(117,364)	(117,364)	431,995	03/01/2014	1FE
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		02/05/2013	Various		286,469	271,000	274,268	274,012	0	(44)	0	(44)	0	273,968	0	12,501	12,501	10,193	02/15/2020	4FE
826338-AA-3	SIERRA LAND CO 0.250% 03/01/48		03/01/2013	Call 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	155	03/01/2048	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		03/20/2013	J P MORGAN SEC HI-YIELD		114,480	108,000	109,970	78,912	0	(25)	0	(25)	0	109,945	0	4,535	4,535	2,995	10/01/2022	4FE
858119-AH-3	STEEL DYNAMICS INC 6.750% 04/01/15		03/26/2013	Various		885,308	882,000	882,000	882,000	0	0	0	0	0	882,000	0	3,308	3,308	28,941	04/01/2015	3FE
863576-BT-0	SASC 2005-6 2A13 5.500% 05/25/35		03/01/2013	Paydown		12,720	12,720	11,393	12,557	0	163	0	163	0	12,720	0	0	0	175	05/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2013	Paydown		156,847	156,847	154,390	155,262	0	1,585	0	1,585	0	156,847	0	0	0	1,591	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2013	Paydown		200,196	200,196	191,553	191,553	0	8,643	0	8,643	0	200,196	0	0	0	1,696	10/25/2035	4FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2013	Redemption 100.0000		76,072	76,072	76,072	76,072	0	0	0	0	0	76,072	0	0	0	1,164	03/30/2024	2AM
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		02/13/2013	LAZARD FRERES		935,778	845,000	911,192	892,746	0	(622)	0	(622)	0	892,125	0	43,653	43,653	34,858	09/01/2017	4FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.501% 01/24/13		01/24/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	3,943	01/24/2013	1FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2013	Redemption 100.0000		775,672	775,672	777,697	776,567	0	(895)	0	(895)	0	775,672	0	0	0	23,425	01/31/2018	1FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		03/05/2013	Various		839,208	797,000	802,434	800,880	0	(158)	0	(158)	0	800,723	0	38,485	38,485	18,557	11/01/2018	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value: 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		01/15/2013	Tax Free Exchange		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	3,163	07/15/2018	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		01/11/2013	Tax Free Exchange		267,913	261,000	268,830	267,943	0	(30)	0	(30)	0	267,913	0	0	0	2,994	05/15/2020	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		01/11/2013	Tax Free Exchange		383,008	376,000	383,640	383,028	0	(21)	0	(21)	0	383,008	0	0	0	6,849	04/15/2022	4FE
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		02/13/2013	GLEACHER & CO SEC INC		39,293	31,000	31,000	31,000	0	0	0	0	0	31,000	0	8,293	8,293	638	08/31/2015	5
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		03/22/2013	Taxable Exchange		45,529	34,000	34,000	34,000	0	0	0	0	0	34,000	0	11,529	11,529	996	08/31/2015	5
91359P-AE-0	UNIVERSAL HOSPITAL SERV 3.902% 06/01/15		03/14/2013	Call 100.0000		908,000	908,000	762,720	829,986	0	6,034	0	6,034	0	836,020	0	71,980	71,980	10,137	06/01/2015	4FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		1,333,337	1,290,000	1,335,150	1,333,527	0	(189)	0	(189)	0	1,333,337	0	0	0	6,405	06/15/2020	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2013	Paydown		67,102	67,102	67,102	67,086	0	16	0	16	0	67,102	0	0	0	332	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2013	Paydown		60,553	60,553	50,562	52,816	0	7,737	0	7,737	0	60,553	0	0	0	615	06/25/2033	1FM
929766-MU-4	WBCMT 2003-C9 A4 5.012% 12/15/35		03/01/2013	Paydown		16,577	16,577	15,981	16,472	0	105	0	105	0	16,577	0	0	0	144	12/15/2035	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		03/01/2013	Paydown		3,760	3,760	3,306	3,641	0	119	0	119	0	3,760	0	0	0	31	02/15/2041	1FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		03/01/2013	Paydown		46,619	46,619	46,248	46,763	0	(144)	0	(144)	0	46,619	0	0	0	431	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2013	Paydown		5,350	8,133	7,510	7,527	0	(2,177)	0	(2,177)	0	5,350	0	0	0	60	11/25/2035	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2013	Paydown		32,026	32,026	21,224	20,647	0	11,379	0	11,379	0	32,026	0	0	0	242	07/25/2036	3FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		03/01/2013	Paydown		83,693	83,693	81,379	81,794	0	1,899	0	1,899	0	83,693	0	0	0	772	03/25/2036	4FM
94984Y-AP-3	WFMBS 2006-16 A14 5.000% 11/25/36		03/01/2013	Paydown		557,027	557,027	541,100	555,447	0	1,580	0	1,580	0	557,027	0	0	0	4,366	11/25/2036	1FM
95235L-AK-6	WEST CORP LOAN 0.203% 06/30/18		02/21/2013	Redemption 100.0000		1,050,000	1,050,000	1,042,133	1,042,496	0	7,504	0	7,504	0	1,050,000	0	0	0	21,471	06/30/2018	4FE
97381W-AU-8	WINDSTREAM CORP 7.500% 04/01/23		02/12/2013	Various		536,178	503,000	503,000	503,000	0	0	0	0	0	503,000	0	33,178	33,178	13,319	04/01/2023	3FE
98310W-AD-0	WYNDHAM WORLDWIDE 9.875% 05/01/14		03/21/2013	Call 100.0000		2,500,000	2,500,000	2,395,025	2,466,050	0	5,323	0	5,323	0	2,471,373	0	28,627	28,627	350,432	05/01/2014	2FE
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	02/05/2013	Various		331,290	309,000	305,471	306,190	0	29	0	29	0	306,219	0	25,071	25,071	13,606	01/15/2020	3FE
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		756,000	756,000	756,000	756,000	0	0	0	0	0	756,000	0	0	0	32,918	10/01/2020	4FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		758,235	694,000	759,993	205,977	0	(882)	0	(882)	0	758,235	0	0	0	15,654	10/15/2020	4FE
63938N-AB-0	NAVIOS SA LOGIST 9.250% 04/15/19	F	02/22/2013	BANK of AMERICA SEC		466,200	444,000	446,723	446,390	0	(72)	0	(72)	0	446,318	0	19,882	19,882	15,059	04/15/2019	4FE
87019E-AL-9	SWEDBANK AB 2.900% 01/14/13	F	01/14/2013	Maturity		5,000,000	5,000,000	4,995,750	4,999,954	0	46	0	46	0	5,000,000	0	0	0	72,500	01/14/2013	1FE
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		457,920	424,000	420,678	421,328	0	8	0	8	0	421,336	0	36,584	36,584	24,772	07/15/2017	4FE
N5557@-AB-5	MEDIQ NV PP 4.570% 10/20/21	F	03/15/2013	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	396,474	10/20/2021	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						60,108,072	60,593,438	58,801,442	55,048,014	300,357	188,834	0	489,191	0	59,257,002	0	851,067	851,067	2,367,348	XXX	XXX
659437-AA-5	NORTH FORK CAP 8.000% 12/15/27		01/02/2013	Call 101.9035		2,038,070	2,000,000	2,046,240	2,018,639	0	(9)	0	(9)	0	2,018,631	0	19,439	19,439	7,556	12/15/2027	3FE
4899999. Subtotal - Bonds - Hybrid Securities						2,038,070	2,000,000	2,046,240	2,018,639	0	(9)	0	(9)	0	2,018,631	0	19,439	19,439	7,556	XXX	XXX
8399997. Total - Bonds - Part 4						106,793,572	107,387,040	105,607,107	101,866,703	300,357	83,497	0	383,854	0	105,970,776	0	822,791	822,791	2,555,150	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						106,793,572	107,387,040	105,607,107	101,866,703	300,357	83,497	0	383,854	0	105,970,776	0	822,791	822,791	2,555,150	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
00484M-10-6	ACORDA THERAPEUTICS INC		01/15/2013	BNY CONVERG-SOFT	3,620.000	100,770		92,217	89,993	2,224	0	0	2,224	0	92,217	0	8,553	8,553	0		L
00724F-10-1	ADOBE SYSTEMS INC		01/02/2013	BNY CONVERG-SOFT	19.000	725		638	716	(78)	0	0	(78)	0	638	0	88	88	0		L
016255-10-1	ALIGN TECHNOLOGY INC		01/10/2013	Various	28,590.000	783,065		855,680	793,373	62,308	0	0	62,308	0	855,680	0	(72,616)	(72,616)	0		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/30/2013	INSTINET	4,735.000	206,673		153,727	198,917	(45,190)	0	0	(45,190)	0	153,727	0	52,946	52,946	0		L
038222-10-5	APPLIED MATERIALS		02/15/2013	BARCLAYS	79,000.000	1,016,138		938,259	0	0	0	0	0	0	938,259	0	77,879	77,879	7,110		L
045327-10-3	ASPEN TECHNOLOGY INC		01/29/2013	WILLIAM BLAIR	3,510.000	99,217		55,603	97,016	(41,413)	0	0	(41,413)	0	55,603	0	43,614	43,614	0		L
077454-10-6	BELDEN CDT INC		01/16/2013	Various	6,485.000	299,850		222,492	291,760	(69,268)	0	0	(69,268)	0	222,492	0	77,358	77,358	0		L
085789-10-5	BERRY PETROLEUM CO		03/22/2013	Various	25,925.000	1,185,736		1,008,713	0	0	0	0	0	0	1,008,713	0	177,023	177,023	1,252		L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/15/2013	Various	9,110.000	521,836		201,044	448,212	(247,168)	0	0	(247,168)	0	201,044	0	320,792	320,792	0		L
14754D-10-0	CASH AMERICA INTL INC		03/27/2013	Various	28,110.000	1,434,857		1,093,716	1,115,124	(21,408)	0	0	(21,408)	0	1,093,716	0	341,141	341,141	984		L
149205-10-6	CATO CORP-CLASS A		03/28/2013	Various	35,998.000	883,053		900,734	867,282	(88,222)	0	0	(88,222)	0	900,734	0	(17,681)	(17,681)	1,800		L
17243V-10-2	CINEMARK HOLDINGS INC		03/26/2013	WILLIAM BLAIR	4,440.000	128,602		104,850	108,051	(11,216)	0	0	(11,216)	0	104,850	0	23,752	23,752	932		L
179895-10-7	CLARCOR INC		03/01/2013	INSTINET	2,040.000	103,022		80,466	97,471	(17,005)	0	0	(17,005)	0	80,466	0	22,555	22,555	275		L
19259P-30-0	COINSTAR INC		01/28/2013	ROBERT W. BAIRD	4,700.000	249,563		237,232	244,447	(7,215)	0	0	(7,215)	0	237,232	0	12,330	12,330	0		L
20564W-10-5	COMSCORE INC		03/13/2013	PIPER JAFFRAY	1,565.000	26,722		26,737	21,566	5,171	0	0	5,171	0	26,737	0	(15)	(15)	0		L
292554-10-2	ENCORE CAPITAL GROUP INC		03/22/2013	Various	19,927.000	589,285		471,262	511,109	(144,474)	0	0	(144,474)	0	471,262	0	118,023	118,023	0		L
30241L-10-9	FEI COMPANY		02/05/2013	KNIGHT SECURITIES	1,705.000	103,771		76,319	94,576	(18,257)	0	0	(18,257)	0	76,319	0	27,452	27,452	136		L
31620R-10-5	FIDELITY NATIONAL TITLE		01/02/2013	BNY CONVERG-SOFT	93.000	2,272		1,547	2,190	(643)	0	0	(643)	0	1,547	0	724	724	0		L

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)
31942D-10-7	FIRST CASH FINL SVCS INC		03/07/2013	INSTINET	5,700.000	312,110		114,795	282,834	(168,039)	0	0	(168,039)	0	114,795	0	197,315	197,315	0		L
349853-10-1	FORWARD AIR CORPORATION		01/30/2013	INSTINET	2,760.000	101,944		96,456	96,628	(171)	0	0	(171)	0	96,456	0	5,488	5,488	0		L
38259P-50-8	GOOGLE INC-CL A		03/15/2013	BARCLAYS	700.000	534,340		515,565	0	0	0	0	0	0	515,565	0	18,775	18,775	0		L
402635-30-4	GULFPORT ENERGY CORP		02/15/2013	Various	21,470.000	859,152		552,117	820,583	(268,466)	0	0	(268,466)	0	552,117	0	307,034	307,034	0		L
406216-10-1	HALLIBURTON COMPANY		02/15/2013	BARCLAYS	25,900.000	963,199		940,367	0	0	0	0	0	0	940,367	0	22,833	22,833	0		L
45256B-10-1	IMPAX LABORATORIES INC		03/28/2013	Various	68,470.000	1,061,891		1,546,793	1,306,852	138,734	0	0	138,734	0	1,546,793	0	(484,902)	(484,902)	0		L
45784P-10-1	INSULET CORP		03/20/2013	Various	5,020.000	121,551		75,916	106,524	(30,609)	0	0	(30,609)	0	75,916	0	45,635	45,635	0		L
46625H-10-0	JP MORGAN CHASE & CO		01/02/2013	BNY CONVERG-SOFT	88.000	3,909		3,676	3,869	(194)	0	0	(194)	0	3,676	0	234	234	26		L
53217R-20-7	LIFE TIME FITNESS INC		02/20/2013	Various	26,455.000	1,178,046		1,186,397	1,301,851	(115,453)	0	0	(115,453)	0	1,186,397	0	(8,351)	(8,351)	0		L
535555-10-6	LINDSAY CORP		02/25/2013	Various	8,281.000	714,193		530,453	663,474	(133,020)	0	0	(133,020)	0	530,453	0	183,740	183,740	492		L
535678-10-6	LINEAR TECHNOLOGY CORP		01/02/2013	BNY CONVERG-SOFT	66.000	2,336		2,063	2,264	(201)	0	0	(201)	0	2,063	0	273	273	0		L
53635B-10-7	LIQUIDITY SERVICES INC		03/08/2013	Various	26,905.000	877,338		1,055,686	0	0	0	0	0	0	1,055,686	0	(178,348)	(178,348)	0		L
548661-10-7	LOWES COMPANIES		01/02/2013	BNY CONVERG-SOFT	71.000	2,552		1,733	2,522	(788)	0	0	(788)	0	1,733	0	819	819	0		L
577933-10-4	MAXIMUS INC		02/06/2013	INSTINET	1,749.000	118,935		56,257	110,572	(54,314)	0	0	(54,314)	0	56,257	0	62,677	62,677	0		L
594901-10-0	MICROS SYSTEMS INC		01/22/2013	INSTINET	445.000	19,610		17,305	17,867	(1,605)	0	0	(1,605)	0	17,305	0	2,305	2,305	0		L
62541B-10-1	MULTI-FINELINE ELECTRONIX		01/24/2013	Various	22,257.000	358,637		585,949	449,814	136,135	0	0	136,135	0	585,949	0	(227,312)	(227,312)	0		L
655844-10-8	NORFOLK SOUTHERN CORP		02/28/2013	BLOOMBERG TRADEBOOK	52.000	3,781		3,436	3,216	220	0	0	220	0	3,436	0	344	344	26		L
655844-10-8	NORFOLK SOUTHERN CORP		01/30/2013	BARCLAYS	10,200.000	673,083		674,006	630,768	43,238	0	0	43,238	0	674,006	0	(923)	(923)	5,100		L
674215-10-8	OASIS PETROLEUM INC		03/19/2013	Various	18,065.000	680,689		548,039	574,467	(26,428)	0	0	(26,428)	0	548,039	0	132,650	132,650	0		L
683399-10-9	ONYX PHARMACEUTICALS INC		02/08/2013	Various	6,650.000	537,153		275,730	502,275	(226,545)	0	0	(226,545)	0	275,730	0	261,423	261,423	0		U
698813-10-2	PAPA JOHN'S INTL INC		03/26/2013	WILLIAM BLAIR	2,065.000	128,237		104,349	113,430	(9,082)	0	0	(9,082)	0	104,349	0	23,888	23,888	0		L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		01/29/2013	Tax Free Exchange	35,568.000	664,460		664,460	800,636	(136,176)	0	0	(136,176)	0	664,460	0	0	0	0		L
716748-10-8	PETROQUEST ENERGY INC		02/28/2013	Various	186,643.000	793,943		965,081	923,883	41,198	0	0	41,198	0	965,081	0	(171,139)	(171,139)	0		L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		01/14/2013	BNY CONVERG-SOFT	480.000	49,018		28,525	51,293	(22,768)	0	0	(22,768)	0	28,525	0	20,493	20,493	0		L
775711-10-4	ROLLINS INC		03/11/2013	Various	26,550.000	644,950		494,220	585,162	(90,942)	0	0	(90,942)	0	494,220	0	150,729	150,729	2,390		L
83088M-10-2	SKYWORKS SOLUTIONS INC		01/15/2013	Various	7,366.000	150,315		152,620	149,530	3,091	0	0	3,091	0	152,620	0	(2,305)	(2,305)	0		L
84760C-10-7	SPECTRANETICS CORP		03/25/2013	Various	16,430.000	279,998		107,124	242,671	(135,548)	0	0	(135,548)	0	107,124	0	172,875	172,875	0		L
87157D-10-9	SYNAPTICS INC		01/24/2013	INSTINET	1,895.000	62,037		62,006	50,859	5,012	0	0	5,012	0	62,006	0	31	31	0		L
87162W-10-0	SYNNEX CORP		03/27/2013	KEY BANC CAPITAL MARKETS	2,895.000	118,140		103,817	85,400	3,371	0	0	3,371	0	103,817	0	14,323	14,323	0		L
872375-10-0	TECO ENERGY INC		02/22/2013	Various	106,023.000	1,805,785		1,851,534	1,776,945	74,589	0	0	74,589	0	1,851,534	0	(45,749)	(45,749)	15,991		L
885175-30-7	THORATEC CORP		01/14/2013	Various	17,405.000	647,797		580,095	653,036	(72,941)	0	0	(72,941)	0	580,095	0	67,702	67,702	0		L
88579Y-10-1	3M CO.		02/15/2013	BARCLAYS	20,000.000	1,927,557		1,465,210	1,857,000	(391,790)	0	0	(391,790)	0	1,465,210	0	462,347	462,347	64		L
89531P-10-5	TREX COMPANY INC		03/27/2013	Various	6,525.000	317,681		230,672	242,926	(12,254)	0	0	(12,254)	0	230,672	0	87,009	87,009	0		L
89784N-10-4	TRUE RELIGION APPAREL INC		02/14/2013	Various	39,361.000	1,024,570		1,057,711	1,000,557	57,154	0	0	57,154	0	1,057,711	0	(33,141)	(33,141)	0		L
91307C-10-2	UNITED THERAPEUTICS CORP		01/09/2013	Various	10,385.000	551,151		540,382	554,767	(14,385)	0	0	(14,385)	0	540,382	0	10,769	10,769	0		L
92857F-10-7	VOCERA COMMUNICATIONS INC		02/27/2013	PIPER JAFFRAY	3,620.000	105,297		81,764	90,862	(9,098)	0	0	(9,098)	0	81,764	0	23,533	23,533	0		L
87971M-20-2	TELUS CORPORATION	A	02/05/2013	Tax Free Exchange	2,143.000	116,188		116,188	139,595	(23,407)	0	0	(23,407)	0	116,188	0	0	0	1,389		L
143658-30-0	CARNIVAL CRUISE UNIT	R	02/15/2013	BARCLAYS	6,500.000	242,315		215,365	239,005	(23,640)	0	0	(23,640)	0	215,365	0	26,950	26,950	0		L
N47279-10-9	INTERXION HOLDING NV	F	01/29/2013	JEFFERIES & CO INC-EQ	102.000	2,342		1,912	2,424	(511)	0	0	(511)	0	1,912	0	430	430	0		L
N93540-10-7	VISTAPRINT NV	F	02/05/2013	KNIGHT SECURITIES	25,348.000	835,474		932,216	832,935	99,280	0	0	99,280	0	932,216	0	(96,741)	(96,741)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						27,326,861	XXX	25,059,226	22,251,099	(2,008,207)	0	0	(2,008,207)	0	25,059,226	0	2,267,631	2,267,631	37,967	XXX	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000		02/22/2013	INSTINET	1,795.000	183,885		173,283	95,596	(1,920)	0	0	(1,920)	0	173,283	0	10,602	10,602	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						183,885	XXX	173,283	95,596	(1,920)	0	0	(1,920)	0	173,283	0	10,602	10,602	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						27,510,746	XXX	25,232,509	22,346,695	(2,010,127)	0	0	(2,010,127)	0	25,232,509	0	2,278,233	2,278,233	37,967	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						27,510,746	XXX	25,232,509	22,346,695	(2,010,127)	0	0	(2,010,127)	0	25,232,509	0	2,278,233	2,278,233	37,967	XXX	XXX
9899999. Total - Preferred and Common Stocks						27,510,746	XXX	25,232,509	22,346,695	(2,010,127)	0	0	(2,010,127)	0	25,232,509	0	2,278,233	2,278,233	37,967	XXX	XXX
9999999 - Totals						134,304,318	XXX	130,839,616	124,213,398	(1,709,770)	83,497	0	(1,626,273)	0	131,203,285	0	3,101,024	3,101,024	2,593,117	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ALL STATE CORP (COVERED CALL)	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/25/2013	04/20/2013	192		45.00		(38,015)		(78,720)		(78,720)	(40,705)						
APACHE CORP (COVERED CALL)	APACHE CORP 037411105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/28/2013	05/18/2013	115		82.50		(8,414)		(9,200)		(9,200)	(786)						
BAKER HUGHES IN (COVERED CALL)	BAKER HUGHES INC 057224107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/22/2013	05/18/2013	80		45.00		(15,964)		(20,480)		(20,480)	(4,516)						
BAXTER INTERNATIONA - COVD CALL	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/27/2013	05/18/2013	448		67.50		(254,458)		(284,480)		(284,480)	(30,022)						
BROADCOM CORP (COVERED CALL)	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/26/2013	04/20/2013	270		33.00		(43,469)		(51,300)		(51,300)	(7,831)						
ESTEE LAUDER CO (COVERED CALL)	ESTEE LAUDER COMPANIES-CL A 518439104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/22/2013	05/18/2013	47		65.00		(9,047)		(8,883)		(8,883)	164						
EXELON CORP (COVERED CALL)	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/14/2013	04/20/2013	200		31.00		(16,440)		(70,000)		(70,000)	(53,560)						
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/22/2013	05/18/2013	159		40.00		(24,954)		(28,620)		(28,620)	(3,666)						
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/19/2013	04/20/2013	975		22.00		(29,493)		(39,975)		(39,975)	(10,482)						
NATIONAL OILWEL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/27/2013	05/18/2013	75		75.00		(6,771)		(9,300)		(9,300)	(2,529)						
NEWMONT MINING (COVERED CALL)	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/28/2013	05/18/2013	150		44.00		(10,407)		(10,557)		(10,557)	(150)						
QUALCOMM (COVERED CALL)	QUALCOMM 747525103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/26/2013	04/20/2013	146		65.00		(33,725)		(34,310)		(34,310)	(585)						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(491,157)	0	(645,825)	XXX	(645,825)	(154,668)	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(491,157)	0	(645,825)	XXX	(645,825)	(154,668)	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(491,157)	0	(645,825)	XXX	(645,825)	(154,668)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(491,157)	0	(645,825)	XXX	(645,825)	(154,668)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(491,157)	0	(645,825)	XXX	(645,825)	(154,668)	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(491,157)	0	(645,825)	XXX	(645,825)	(154,668)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	All Other 18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2013	NYL 549300HIIRNTNKXV3M12	03/11/2013	1,674.4000	1,659.2000	(340)					760	760	6,581	100/106	50
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2013	NYL 549300HIIRNTNKXV3M12	03/11/2013	1,674.6000	1,659.2000	(340)					770	770	6,581	100/106	50
MFM3	11	550	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2013	NYL 549300HIIRNTNKXV3M12	03/11/2013	1,674.8000	1,659.2000	(3,740)					8,580	8,580	72,393	100/106	50
NQM3	6	120	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQOF39	03/11/2013	2,797.3000	2,811.0000	(1,200)					(1,644)	(1,644)	39,487	100/106	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQOF39	03/15/2013	2,791.7500	2,811.0000	(200)					(385)	(385)	6,581	100/106	20
R2M3	6	600	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYF 549300R4IG1TWPZT5U32	03/11/2013	938.0500	948.9000	(960)					(6,510)	(6,510)	39,487	100/106	100
ESM3	20	1,000	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQOF39	03/11/2013	1,544.3000	1,562.7500	(6,000)					(18,450)	(18,450)	131,624	100/106	50
1349999. Subtotal - Short Futures - Hedging Other												(12,780)	0	0	0	0	(16,879)	(16,879)	302,734	XXX	XXX
1389999. Subtotal - Short Futures												(12,780)	0	0	0	0	(16,879)	(16,879)	302,734	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(12,780)	0	0	0	0	(16,879)	(16,879)	302,734	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(12,780)	0	0	0	0	(16,879)	(16,879)	302,734	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	(483,737)	786,471	302,734
Total Net Cash Deposits	(483,737)	786,471	302,734

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	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	302,734	(645,825)	302,734		(658,605)	0	302,734	302,734
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	302,734	(645,825)	302,734	0	(658,605)	0	302,734	302,734

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open

NONE

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open

NONE

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
	Short term investment from reverse repo program			8,992,498	8,851,836	04/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,992,498	8,851,836	XXX
9999999 - Totals				8,992,498	8,851,836	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (6,328,395) Book/Adjusted Carrying Value $ (6,234,453)
2. Average balance for the year to date Fair Value $ 14,944,850 Book/Adjusted Carrying Value $ 14,944,850
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 8,851,836 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-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JAJO20		1	3,500,000	3,500,000	10/20/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				3,500,000	3,500,000	XXX
0599999. Total - U.S. Government Bonds				3,500,000	3,500,000	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,000,000	3,000,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Flt % Due 3/21/2014 MJSD1		1FE	1,500,000	1,500,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				4,500,000	4,500,000	XXX
1099999. Total - All Other Government Bonds				4,500,000	4,500,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN Adj % Due 12/1/2032 Sched		1FE	6,400,000	6,400,000	12/01/2032
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				6,400,000	6,400,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,300,000	2,300,000	11/15/2038
45505R-BT-1	INDIANA ST FIN AUTH ECON DEV R VRDN Adj % Due 5/1/2034 MJSD3		2AM	6,500,000	6,500,000	05/01/2034
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,425,000	2,425,000	01/01/2036
59447P-CJ-8	MICHIGAN FIN AUTH VRDN Adj % Due 9/1/2050 Sched		1FE	5,000,000	5,000,000	09/01/2050
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN Adj % Due 6/15/2013 Sched		1FE	752,100	750,840	06/15/2013
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,520,000	3,520,000	08/01/2033
837151-AL-3	SOCAR REVE Flt % Due 7/1/2013 Mo-2		1FE	3,502,450	3,500,992	07/01/2013
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN Adj % Due 4/1/2026 Sched		1FE	2,250,000	2,250,000	04/01/2026
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				26,249,550	26,246,832	XXX
3199999. Total - U.S. Special Revenues Bonds				32,649,550	32,646,832	XXX
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JJ24		1FE	3,000,000	3,000,000	07/24/2014
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4 1/2% Due 4/1/2013 A01		1FE	1,900,000	1,900,000	04/01/2013
06417E-6E-8	BNS CD Flt % Due 8/15/2013 FMAN15		1FE	1,900,000	1,900,000	08/15/2013
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		1FE	1,004,360	1,003,760	03/07/2014
172967-EQ-0	CITIGROUP 5 1/2% Due 4/11/2013 A011		1FE	1,501,749	1,502,100	04/11/2013
377372-AC-1	GLAXOSMITHKLINE CAPITAL 4.85% Due 5/15/2013 MN15		1FE	1,507,958	1,508,314	05/15/2013
49326E-EB-5	KEYBANK NA 6 1/2% Due 5/14/2013 MN14		2FE	1,711,686	1,712,192	05/14/2013
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,680,000	3,680,000	12/01/2040
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,198,934	3,200,000	02/06/2014
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	6,800,000	6,800,000	03/01/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				26,204,687	26,206,365	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	4,545,000	4,545,000	10/01/2034
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,406,000	3,406,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				7,951,000	7,951,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				34,155,687	34,157,365	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				40,604,687	40,606,365	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				34,200,550	34,197,832	XXX
6599999. Total Bonds				74,805,237	74,804,197	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
05565Q-BF-4	BP CAPITAL MARKETS CORP 5 1/4% Due 11/7/2013 MN7			2,569,838	2,573,274	11/07/2013
19122T-AA-7	COCA-COLA ENT CORP 1 1/8% Due 11/12/2013 MN12			617,721	617,633	11/12/2013
26442C-AF-1	DUKE ENERGY CAROLINAS CORP 5 3/4% Due 11/15/2013 MN15			2,167,400	2,167,743	11/15/2013
316175-40-5	FIDELITY INST MM FUND PRIME			99,909	99,909	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,454,866	5,458,558	XXX
00118T-R4-9	AGL CAPITAL CORP CP 0.3% Due 4/4/2013 At Mat			3,099,458	3,099,458	04/04/2013
08143T-RS-8	BEMIS CP 0.34% Due 4/26/2013 At Mat			2,998,952	2,998,952	04/26/2013
2574P0-RJ-5	DOMINION RESOURCES CP 0.32% Due 4/18/2013 At Mat			5,398,608	5,398,608	04/18/2013
2925A2-R1-0	ENBRIDGE CP 0.3% Due 4/1/2013 At Mat			3,899,545	3,899,545	04/01/2013
45110T-RG-5	IDACORP CP CP 0.32% Due 4/16/2013 At Mat			1,199,701	1,199,701	04/16/2013
45110T-RJ-9	IDACORP CP 0.38% Due 4/18/2013 At Mat			5,398,347	5,398,347	04/18/2013
4851E0-R1-6	KANSAS CITY CP 0.29% Due 4/1/2013 At Mat			7,499,698	7,499,698	04/01/2013
63627A-R5-9	NATIONAL GRID CP 0.32% Due 4/5/2013 At Mat			2,399,360	2,399,360	04/05/2013
6362P2-RC-2	NATIONAL GRID USA CP 0.35% Due 4/12/2013 At Mat			4,697,304	4,697,304	04/12/2013
66807M-R1-7	NOWEST CP 0.28% Due 4/1/2013 At Mat			2,299,928	2,299,928	04/01/2013
68267T-RN-3	ONEOK CP 0.32% Due 4/22/2013 At Mat			7,198,123	7,198,123	04/22/2013
69352T-R2-3	PPL ENERGY SUPPLY CP 0.29% Due 4/2/2013 At Mat			4,499,746	4,499,746	04/02/2013
84757A-R1-6	SPECTRA CP 0.45% Due 4/1/2013 At Mat			6,997,550	6,997,550	04/01/2013
84757A-R4-0	SPECTRA CP 0.45% Due 4/4/2013 At Mat			399,895	399,895	04/04/2013
98420J-RN-6	XSTRATA CP 0.38% Due 4/22/2013 At Mat			7,697,399	7,697,399	04/22/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				65,683,614	65,683,614	XXX
9999999 - Totals				145,943,717	145,946,370	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 23,003,922 Book/Adjusted Carrying Value $ 23,009,128
2. Average balance for the year to date Fair Value $ 126,853,711 Book/Adjusted Carrying Value $ 126,903,363

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 New York Mellon	New York, NY					(95,675)	1,878,198	504,773	XXX
Fifth Third Bank	Cincinnati, OH					1,342,479	1,067,683	868,096	XXX
Goldman Sachs	New York, NY					178,302	403,669	285,859	XXX
Huntington Bank	Columbus, OH					500,962	501,123	501,269	XXX
JP Morgan/Chase	New York, NY					(8,257,743)	(9,663,742)	(3,413,406)	XXX
M&T Bank	Buffalo, NY					958,362	958,362	974,465	XXX
Northern Trust	Chicago, IL					246,500	246,500	251,500	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(5,126,813)	(4,608,207)	(27,444)	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	(5,126,813)	(4,608,207)	(27,444)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(5,126,813)	(4,608,207)	(27,444)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		03/14/2013	0.300	04/04/2013	3,099,458	465	0
AMER WATER CAP CORP CP		03/25/2013	0.300	04/02/2013	2,099,860	123	0
BEMIS CP		03/20/2013	0.340	04/26/2013	2,998,952	340	0
DOMINION RESOURCES CP		03/20/2013	0.320	04/18/2013	5,398,608	576	0
ENBRIDGE CP		03/18/2013	0.300	04/01/2013	4,899,428	572	0
IDACORP CP CP		03/19/2013	0.320	04/16/2013	1,199,701	139	0
IDACORP CP		03/20/2013	0.380	04/18/2013	5,398,347	684	0
KANSAS CITY CP		03/28/2013	0.280	04/01/2013	9,499,636	364	0
KROGER CO CP		03/28/2013	0.320	04/01/2013	1,999,929	71	0
NATIONAL GRID CP		03/06/2013	0.320	04/05/2013	2,399,360	555	0
NATIONAL GRID USA CP		02/12/2013	0.350	04/12/2013	4,697,304	2,193	0
NOWEST CP		03/28/2013	0.280	04/01/2013	4,299,866	134	0
ONEOK CP		03/27/2013	0.320	04/22/2013	7,198,123	533	0
PPL ENERGY SUPPLY CP		03/26/2013	0.290	04/02/2013	4,499,746	218	0
SPECTRA CP		03/04/2013	0.450	04/01/2013	6,997,550	2,450	0
SPECTRA CP		03/14/2013	0.450	04/04/2013	399,895	90	0
SPECTRA CP		03/20/2013	0.500	04/24/2013	1,499,271	250	0
XSTRATA CP		03/21/2013	0.380	04/22/2013	9,196,892	1,068	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					77,781,926	10,825	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					77,781,926	10,825	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					77,781,926	10,825	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					77,781,926	10,825	0
8699999 - Total Cash Equivalents					77,781,926	10,825	0