LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 400 Broadway (Street and Number), Cincinnati , OH, 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.WesternSouthernLife.com

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett
Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

John Finn Barrett	Donald Joseph Wuebbling	Bradley Joseph Hunkler
Chairman of Board, President & CEO	Secretary and Counsel	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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,402,907,238	0	10,402,907,238	10,221,039,102
2. Stocks:				
2.1 Preferred stocks	2,121,638	0	2,121,638	2,121,638
2.2 Common stocks	214,260,952	37,513,635	176,747,317	162,917,912
3. Mortgage loans on real estate:				
3.1 First liens	782,079,183	0	782,079,183	783,939,708
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
4.2 Properties held for the production of income (less $ .... encumbrances)	24,139,641	0	24,139,641	24,356,091
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ (33,504,536)), cash equivalents ($ 81,080,170) and short-term investments ($ 28,722,723)	76,298,356	0	76,298,356	138,256,904
6. Contract loans (including $ .... premium notes)	42,636,990	0	42,636,990	43,562,924
7. Derivatives	6,790,412	0	6,790,412	4,020,446
8. Other invested assets	174,096,906	0	174,096,906	133,473,739
9. Receivables for securities	4,723,426	0	4,723,426	3,860,770
10. Securities lending reinvested collateral assets	49,820,552	0	49,820,552	15,645,187
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,779,875,294	37,513,635	11,742,361,659	11,533,194,421
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	110,913,822	0	110,913,822	101,890,952
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,123,450	0	1,123,450	1,113,459
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,582,433		19,582,433	19,784,815
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	865,497	0	865,497	652,888
16.2 Funds held by or deposited with reinsured companies	632,211,006	0	632,211,006	634,109,669
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	39,190,812
18.2 Net deferred tax asset	3,508,928		3,508,928	6,410,460
19. Guaranty funds receivable or on deposit	3,951,303	0	3,951,303	3,968,383
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ ....) and other amounts receivable	413,858	47,169	366,689	508,886
25. Aggregate write-ins for other than invested assets	8,240,005	0	8,240,005	7,826,708
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,560,685,596	37,560,804	12,523,124,792	12,348,651,453
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	39,955,373	0	39,955,373	39,231,640
28. Total (Lines 26 and 27)	12,600,640,969	37,560,804	12,563,080,165	12,387,883,093
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Corporate Owned Life Insurance	8,240,005	0	8,240,005	7,826,708
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,240,005	0	8,240,005	7,826,708

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 9,860,110,519 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	9,860,110,519	9,845,765,533
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		0
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	1,093,307,896	1,038,343,322
4. Contract claims:		
4.1 Life	19,261,207	19,626,862
4.2 Accident and health		0
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		0
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	429,907	372,996
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 $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 267,188 assumed and $ 1,177,306 ceded	1,444,494	1,341,796
9.4 Interest Maintenance Reserve	19,508,014	19,309,015
10. Commissions to agents due or accrued-life and annuity contracts $ 1,581,585 , accident and health $ .... and deposit-type contract funds $	1,581,585	1,201,550
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		5,000,983
13. Transfers to Separate Accounts due or accrued (net) (including $ (173,865) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,558,532)	(2,495,689)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	6,502,037	6,593,739
15.1 Current federal and foreign income taxes, including $ 1,434,695 on realized capital gains (losses)	18,958,948	
15.2 Net deferred tax liability		
16. Unearned investment income	1,218,358	1,217,351
17. Amounts withheld or retained by company as agent or trustee	1,059,959	806,517
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	10,091,671	13,573,759
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	142,616,268	127,457,894
24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	17,968,087	29,945,170
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	2,777,248	
24.09 Payable for securities	57,253,528	3,974,528
24.10 Payable for securities lending	212,309,086	205,150,350
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	4,974,268	5,741,157
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,468,814,548	11,322,926,833
27. From Separate Accounts Statement	39,955,373	39,231,640
28. Total liabilities (Lines 26 and 27)	11,508,769,921	11,362,158,473
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	791,308,064	791,308,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	260,502,180	231,916,556
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	1,051,810,244	1,023,224,620
38. Totals of Lines 29, 30 and 37	1,054,310,244	1,025,724,620
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,563,080,165	12,387,883,093
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending eschearment to a state	665,695	765,166
2502. Unfunded Commitment Low Income Housing Tax Credit Property	4,308,573	4,975,991
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,974,268	5,741,157
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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	204,970,755	207,097,685	1,553,344,365
2.	Considerations for supplementary contracts with life contingencies	726,340	439,410	1,839,223
3.	Net investment income	137,414,470	146,108,769	578,145,668
4.	Amortization of Interest Maintenance Reserve (IMR)	2,224,917	2,399,784	7,286,312
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6.	Commissions and expense allowances on reinsurance ceded		0	
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,832	7,970	492,163
	8.2 Charges and fees for deposit-type contracts	811	946	3,827
	8.3 Aggregate write-ins for miscellaneous income	9,011,584	665,747	9,264,041
9.	Totals (Lines 1 to 8.3)	354,355,709	356,720,311	2,150,375,599
10.	Death benefits	47,125,177	22,831,416	117,738,579
11.	Matured endowments (excluding guaranteed annual pure endowments)	593,269	566,614	1,776,433
12.	Annuity benefits	64,124,830	62,712,143	265,100,376
13.	Disability benefits and benefits under accident and health contracts	700,741	710,694	2,833,655
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	137,996,637	126,694,393	558,424,584
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,865,052	10,294,830	34,290,918
18.	Payments on supplementary contracts with life contingencies	798,874	829,575	3,266,386
19.	Increase in aggregate reserves for life and accident and health contracts	14,344,986	59,420,394	838,044,803
20.	Totals (Lines 10 to 19)	271,549,566	284,060,059	1,821,475,734
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11,164,874	13,189,632	48,703,100
22.	Commissions and expense allowances on reinsurance assumed	616,742	0	150,815,814
23.	General insurance expenses	15,045,149	15,769,492	74,085,552
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,070,091	2,617,530	10,884,500
25.	Increase in loading on deferred and uncollected premiums	(259,975)	(319,998)	524,572
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,276,060)	(3,399,990)	(10,074,393)
27.	Aggregate write-ins for deductions	714,418	3,780,700	15,052,018
28.	Totals (Lines 20 to 27)	299,624,805	315,697,425	2,111,466,897
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	54,730,904	41,022,886	38,908,702
30.	Dividends to policyholders		0	
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	54,730,904	41,022,886	38,908,702
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	17,524,253	15,699,346	(2,398,921)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	37,206,651	25,323,540	41,307,623
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 129,509 (excluding taxes of $ 1,305,186 transferred to the IMR)	(46,082)	3,115,040	(7,022,346)
35.	Net income (Line 33 plus Line 34)	37,160,569	28,438,580	34,285,277
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,025,724,620	986,859,523	986,859,523
37.	Net income (Line 35)	37,160,569	28,438,580	34,285,277
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,354,806	9,354,821	10,687,428	26,281,855
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,453,274	1,183,934	(11,790,007)
41.	Change in nonadmitted assets	(4,224,666)	(5,148,392)	(4,326,439)
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			0
44.	Change in asset valuation reserve	(15,158,374)	(18,813,537)	(35,585,589)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	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	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	28,585,624	16,348,013	38,865,097
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,054,310,244	1,003,207,536	1,025,724,620
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	4,879	9,127	123,129
08.302.	Company Owned Life Insurance	413,297	656,620	862,163
08.303.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	8,593,408		8,278,749
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	9,011,584	665,747	9,264,041
2701.	Benefits for employees and agents not included elsewhere	565,377	3,546,204	14,184,814
2702.	Securities lending interest expense	149,041	234,496	867,204
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	714,418	3,780,700	15,052,018
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

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	179,371,251	208,021,735	745,104,189
2.	Net investment income	135,307,588	142,933,748	608,590,841
3.	Miscellaneous income	200,022	1,002,712	1,143,890
4.	Total (Lines 1 to 3)	314,878,861	351,958,195	1,354,838,920
5.	Benefit and loss related payments	223,021,806	219,436,628	933,646,465
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,344,998)	(3,605,541)	(10,495,799)
7.	Commissions, expenses paid and aggregate write-ins for deductions	16,251,673	29,228,413	132,054,204
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 1,434,695 tax on capital gains (losses)	(39,190,812)	5,765,079	42,403,011
10.	Total (Lines 5 through 9)	198,737,669	250,824,579	1,097,607,881
11.	Net cash from operations (Line 4 minus Line 10)	116,141,192	101,133,616	257,231,039
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	459,085,226	539,623,840	2,379,496,101
	12.2 Stocks	0	5,421,495	10,866,670
	12.3 Mortgage loans	53,505,409	5,591,898	137,351,407
	12.4 Real estate	0	0	0
	12.5 Other invested assets	1,396,672	134,619	4,266,854
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	688	2,710	50,920
	12.7 Miscellaneous proceeds	52,416,344	7,715,080	16,848,496
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	566,404,339	558,489,642	2,548,880,448
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	637,845,297	504,847,500	2,728,898,357
	13.2 Stocks	11,039,819	5,033,174	5,033,174
	13.3 Mortgage loans	51,656,639	33,130,716	166,234,313
	13.4 Real estate	25,349	0	0
	13.5 Other invested assets	41,464,900	(16,738,040)	3,754,505
	13.6 Miscellaneous applications	34,175,365	0	8,002
	13.7 Total investments acquired (Lines 13.1 to 13.6)	776,207,369	526,273,350	2,903,928,351
14.	Net increase (or decrease) in contract loans and premium notes	(925,934)	(428,477)	(1,052,120)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(208,877,096)	32,644,769	(353,995,783)
	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	30,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	54,964,574	(41,448,723)	130,146,771
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(24,187,218)	(149,683,662)	(85,763,849)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	30,777,356	(191,132,385)	74,382,922
	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)	(61,958,548)	(57,354,000)	(22,381,822)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	138,256,904	160,638,726	160,638,726
	19.2 End of period (Line 18 plus Line 19.1)	76,298,356	103,284,726	138,256,904

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	57,176,473	49,195,272	213,771,380
3.	Ordinary individual annuities	124,914,729	161,344,560	540,685,463
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	182,091,202	210,539,832	754,456,843
12.	Deposit-type contracts	567,685,069	116,361,494	1,593,526,220
13.	Total	749,776,271	326,901,326	2,347,983,063
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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	$ 37,160,569	$ 34,285,277
(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	$ 37,160,569	$ 34,285,277
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 1,054,310,244	$ 1,025,724,620
(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	$ 1,054,310,244	$ 1,025,724,620

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

C. Accounting Policy

The Company has entered into an interest rate swap and swaptions in an effort to mitigate the risk of rising interest rates on long maturity bonds. The interest rate swap is forward starting and allows the Company to pay a fixed interest rate in exchange for receipt of a floating interest rate. The swaptions provide the Company an option to enter into an interest rate swap with the counterparty on specified terms. The derivative instruments are not designated as a hedge for accounting purposes. These instruments are carried at market value on the balance sheet with changes in market value recorded in surplus. If the instruments are terminated prior to maturity, proceeds are exchanged equal to the fair value of the contract and a realized gain or loss would be recognized.

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 $12.6 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

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:						
059522AX0	$ 2,964,205	$ 2,736,454	$ 227,751	$ 2,736,454	$ 2,383,039	12/31/2012

NOTES TO FINANCIAL STATEMENTS

12628KAF9	12,373,898	11,844,757	529,141	11,844,757	10,020,182	12/31/2012
12667GPV9	5,063,759	4,622,430	441,329	4,622,430	4,496,731	12/31/2012
225458PR3	6,958,339	6,669,129	289,210	6,669,129	6,926,188	12/31/2012
3622MPAP3	3,543,783	3,156,374	387,409	3,156,374	1,868,230	12/31/2012
46628SAH6	5,390,025	4,460,127	929,898	4,460,127	4,070,189	12/31/2012
61751DAH7	5,148,486	4,856,990	291,496	4,856,990	4,172,455	12/31/2012

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
12668ANW1	9,028,156	8,544,508	483,648	8,544,508	7,732,363	9/30/2012
221470AA5	9,858,178	6,745,951	3,112,227	6,745,951	4,205,893	9/30/2012
61749EAF4	9,661,210	8,916,262	744,948	8,916,262	7,715,737	9/30/2012
743948AL5	22,277	21,673	604	21,673	23,442	9/30/2012
759950GY8	3,208,655	2,995,797	212,858	2,995,797	2,112,084	9/30/2012
94984EAN2	875,659	500,591	375,068	500,591	220,737	9/30/2012
02148JAD9	3,875,603	3,653,202	222,401	3,653,202	3,114,757	6/30/2012
05949CPJ9	9,082,804	8,473,014	609,790	8,473,014	5,600,677	6/30/2012
05951FAG9	6,636,211	5,638,790	997,421	5,638,790	3,948,272	6/30/2012
059522AX0	4,598,198	4,301,827	296,371	4,301,827	4,017,760	6/30/2012
12668AAL9	5,511,079	4,993,487	517,592	4,993,487	4,455,862	6/30/2012
12668BYF4	4,859,238	4,676,178	183,060	4,676,178	3,792,448	6/30/2012
173100AR9	1,966,064	1,424,874	541,190	1,424,874	1,109,685	6/30/2012
251513AQ0	66,326	52,028	14,298	52,028	33,682	6/30/2012
251513BC0	5,626,469	5,098,691	527,778	5,098,691	3,363,798	6/30/2012
32051GRV9	2,626,258	2,560,642	65,616	2,560,642	2,385,629	6/30/2012
36186LAG8	11,337,089	10,068,696	1,268,393	10,068,696	7,214,804	6/30/2012
45660L2V0	1,248,481	1,193,451	55,030	1,193,451	939,890	6/30/2012
45660L3T4	7,742,011	7,455,886	286,125	7,455,886	5,699,467	6/30/2012
45660LS83	5,374,420	5,109,605	264,815	5,109,605	4,647,648	6/30/2012
52520QAG9	10,469,777	9,464,050	1,005,727	9,464,050	8,136,738	6/30/2012
52522HAN2	13,118,922	12,387,466	731,456	12,387,466	9,935,474	6/30/2012
52523KAJ3	7,147,889	6,718,083	429,806	6,718,083	3,381,613	6/30/2012
74922EAF6	4,175,430	4,050,061	125,369	4,050,061	3,571,066	6/30/2012
761118XQ6	5,628,317	5,171,471	456,846	5,171,471	4,548,365	6/30/2012
76114AAB6	16,178,227	15,282,585	895,642	15,282,585	10,811,528	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
872225AF4	340,055	308,106	31,949	308,106	255,608	6/30/2012
939344AR8	4,889,979	4,550,885	339,094	4,550,885	3,040,049	6/30/2012
93935BAH3	4,333,221	3,974,087	359,134	3,974,087	2,779,252	6/30/2012
Total	XXX	XXX	$ 18,398,861	XXX	XXX	

For the year ended December 31, 2011:

02151FAF6	4,908,497	4,543,100	365,397	4,543,100	4,067,705	12/31/2011
059469AF3	3,568,730	3,263,427	305,303	3,263,427	2,419,987	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	6,210,432	6,125,667	84,765	6,125,667	5,131,827	12/31/2011
12543PAQ6	1,342,997	1,046,375	296,622	1,046,375	835,769	12/31/2011
12628KAF9	14,862,286	14,076,022	786,264	14,076,022	9,010,375	12/31/2011
12628LAJ9	9,546,433	9,049,718	496,715	9,049,718	6,018,739	12/31/2011
12667G7H0	7,266,498	6,911,400	355,098	6,911,400	5,789,629	12/31/2011
12668BYF4	5,275,075	4,982,469	292,606	4,982,469	3,880,682	12/31/2011
173100AR9	2,763,476	2,034,787	728,689	2,034,787	1,855,519	12/31/2011
251510FX6	8,405,579	7,993,455	412,124	7,993,455	6,869,535	12/31/2011
45660L3T4	8,714,367	8,003,568	710,799	8,003,568	6,063,035	12/31/2011
46628SAJ2	6,862,503	5,790,799	1,071,704	5,790,799	3,767,993	12/31/2011
525221EC7	8,913,387	8,692,382	221,005	8,692,382	7,043,684	12/31/2011
525221GA9	5,346,377	5,002,035	344,342	5,002,035	3,686,648	12/31/2011
52524PAL6	7,545,587	6,148,435	1,397,152	6,148,435	4,991,851	12/31/2011
61749WAK3	4,195,117	3,826,315	368,802	3,826,315	2,661,559	12/31/2011
51751DAH7	5,999,761	5,767,706	232,055	5,767,706	3,563,791	12/31/2011
61752RAL6	3,398,613	3,149,373	249,240	3,149,373	2,148,446	12/31/2011
743948AL5	25,899	24,266	1,633	24,266	26,447	12/31/2011
74922EAF6	4,730,499	4,367,629	362,870	4,367,629	3,479,342	12/31/2011
761118MD7	3,988,386	3,850,477	137,909	3,850,477	3,318,983	12/31/2011
949772AU1	2,762,516	1,013,505	1,749,011	1,013,505	958,690	12/31/2011
94984EAN2	1,129,347	856,590	272,757	856,590	759,987	12/31/2011
059522AX0	11,395,894	6,872,513	4,523,381	6,872,513	5,672,734	9/30/2011
1248MGAX2	111,317	101,394	9,923	101,394	63,281	9/30/2011
52524MAV1	7,372,225	7,340,840	31,385	7,340,840	3,804,840	9/30/2011
76114AAB6	17,127,071	16,080,604	1,046,467	16,080,604	11,682,852	9/30/2011
872225AF4	1,922,007	579,909	1,342,098	579,909	511,364	9/30/2011
059522AX0	13,484,889	12,073,294	1,411,595	12,073,294	10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011

NOTES TO FINANCIAL STATEMENTS

3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	XXX	XXX	$ 24,102,994	XXX	XXX	

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the year ended December 31, 2010:						
45660L3H0	$ 9,550,473	$ 9,485,847	$ 64,626	$ 9,485,847	$ 7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010
Total	XXX	XXX	$ 10,817,115	XXX	XXX	
For the six month period ended December 31, 2009:						
059469AF3	$ 4,084,265	$ 3,958,294	$ 125,971	$ 3,958,294	$ 2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	XXX	XXX	$ 15,096,311	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 $7,738,530
2. 12 months or longer $46,350,734

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

1. Less than 12 months $361,173,307
2. 12 months or longer $394,415,586

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

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

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

NOTES TO FINANCIAL STATEMENTS

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. The Company entered into an interest rate swap and swaptions. The discussion of accounting policies, risks, and objectives are shown in Note 1C. The net loss recognized in unrealized gains and losses during the reporting period related to the derivative instruments was $(1,226,921). The Company has entered into a collateral agreement with the counterparty whereby under certain conditions the counterparty is required to post assets on the Company's behalf. The posted amount is equal to the difference between the net positive fair value of the swap and the agreed upon thresholds that are based on the credit rating of the counterparty. Inversely, if the net fair value of the swap is negative, then the Company may be required to post assets instead using similar thresholds. At March 31, 2013, no collateral has been posted by the Company or the counterparty.

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	-	4,594,771	-	4,594,771
RMBS	-	34,646,950	-	34,646,950
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 39,241,721	$ -	$ 39,241,721
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 132,661,037	$ -	$ -	$ 132,661,037
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 132,661,037	$ -	$ -	$ 132,661,037
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	2,565,327	-	2,565,327
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	4,225,089	4,225,089
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 2,565,327	$ 4,225,089	$ 6,790,416
Separate account assets*	$ 33,750,473	$ -	$ -	$ 33,750,473
Total assets at fair value	$ 166,411,510	$ 41,807,048	$ 4,225,089	$ 212,443,647

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (931,616)	$ -	$ (931,616)
Options, written	-	(1,845,632)	-	(1,845,632)

NOTES TO FINANCIAL STATEMENTS

Total derivative liabilities	$ -	$ (2,777,248)	$ -	$ (2,777,248)
Total liabilities at fair value	$ -	$ (2,777,248)	$ -	$ (2,777,248)

* 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
Derivative assets	$ 4,020,447	$ -	$ -	$ -	$ 398,337	$ (193,695)	$ 4,225,089
Total	$ 4,020,447	$ -	$ -	$ -	$ 398,337	$ (193,695)	$ 4,225,089

Gross Purchases, Issuances, Sales, and Settlements

3 months ended 03/31/2013

	Purchases	Issuances	Sales	Settlements	Net Purchases, Issuances, Sales, & Settlements
Derivative assets	$ -	$ -	$ -	$ (193,695)	$ (193,695)
Total	$ -	$ -	$ -	$ (193,695)	$ (193,695)

(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 interest rate swaps and options. The fair values of these securities are determined through the use of third party pricing services utilizing market observable inputs.

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

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

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

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	$ 11,178,246,548	$10,402,907,238	$118,481,799	$ 10,571,579,613	$ 488,185,136	$ -
Common stocks:						
Unaffiliated**	175,770,537	175,770,537	175,770,537	-	-	-
Preferred stock	2,537,500	2,121,638	-	-	2,537,500	-
Mortgage loans	849,943,066	782,079,183	-	-	849,943,066	-
Cash, cash equivalents and short-term investments	76,298,357	76,298,357	76,298,357	-	-	-
Other invested assets, surplus notes	15,679,108	13,636,090	-	15,679,108	-	-
Securities lending reinvested collateral assets	50,491,317	49,820,552	50,491,317	-	-	-
Derivative assets	6,790,416	6,790,416	-	2,565,327	4,225,089	-
Separate acct. assets	40,509,902	39,955,373	34,133,752	6,376,150	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (9,653,250,341)	$ (8,882,445,000)	$ -	$ -	$ (9,653,250,341)	$ -
Derivative liabilities	(2,777,248)	(2,777,248)	-	(2,777,248)	-	-
Securities lending liability	(212,309,086)	(212,309,086)	-	-	(212,309,086)	-
Separate acct. liabilities*	(4,144,936)	(3,820,000)	-	-	(4,144,936)	-

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

NOTES TO FINANCIAL STATEMENTS

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options and interest rate contracts, are determined through the use of third party pricing services utilizing market observable inputs.

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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.

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.

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 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: $ 46,344,422

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	$ 34,223,089	$ 38,490,415
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 97,169,991	$ 123,896,752
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 131,393,080	$ 162,387,167
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

16. 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. $ 214,179,494

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 213,513,227

16.3 Total payable for securities lending reported on the liability page. $ 212,309,086

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
FEDERAL HOME LOAN BANK	CINCINNATI, OH 45202

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

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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 760,371,999
	1.14 Total Mortgages in Good Standing	$ 760,371,999
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 21,707,184
	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)	$ 782,079,183
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

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	391,242	1,832,481			2,223,723	
2. Alaska AK	N	9,674	225			9,899	
3. Arizona AZ	L	259,779	413,907			673,686	
4. Arkansas AR	L	95,716	2,064,230			2,159,946	
5. California CA	L	1,482,034	3,578,267			5,060,301	
6. Colorado CO	L	245,391	1,857,574			2,102,965	
7. Connecticut CT	L	68,481	326,783			395,264	
8. Delaware DE	L	201,090	90,040			291,130	
9. District of Columbia DC	L	36,671	675			37,346	
10. Florida FL	L	3,424,490	6,497,748			9,922,238	101,881
11. Georgia GA	L	496,356	2,052,627			2,548,983	
12. Hawaii HI	L	209,806	2,565,886			2,775,692	
13. Idaho ID	L	10,921	145,999			156,920	
14. Illinois IL	L	2,890,908	9,535,570			12,426,478	
15. Indiana IN	L	5,868,852	6,724,206			12,593,058	49,590
16. Iowa IA	L	106,419	1,336,564			1,442,983	
17. Kansas KS	L	167,659	484,120			651,779	
18. Kentucky KY	L	2,583,978	2,135,941			4,719,919	
19. Louisiana LA	L	1,669,885	18,730,364			20,400,249	
20. Maine ME	N	3,986	300			4,286	
21. Maryland MD	L	836,621	390,771			1,227,392	
22. Massachusetts MA	L	115,231	147,373			262,604	
23. Michigan MI	L	2,764,740	9,517,503			12,282,243	
24. Minnesota MN	L	465,954	364,240			830,194	
25. Mississippi MS	L	846,259	8,199,979			9,046,238	
26. Missouri MO	L	992,154	6,861,585			7,853,739	
27. Montana MT	L	6,663	50,625			57,288	
28. Nebraska NE	L	20,652	149,452			170,104	
29. Nevada NV	L	60,109	50			60,159	
30. New Hampshire NH	N	3,253	75			3,328	
31. New Jersey NJ	L	208,978	37,593			246,571	
32. New Mexico NM	L	54,606	1,584,607			1,639,213	
33. New York NY	N	31,030	245			31,275	
34. North Carolina NC	L	4,579,432	2,434,395			7,013,827	
35. North Dakota ND	L	4,330				4,330	
36. Ohio OH	L	16,206,806	9,668,587			25,875,393	567,533,598
37. Oklahoma OK	L	199,211	5,937,421			6,136,632	
38. Oregon OR	L	39,965	133,947			173,912	
39. Pennsylvania PA	L	4,180,063	3,597,767			7,777,830	
40. Rhode Island RI	N	2,177				2,177	
41. South Carolina SC	L	486,021	739,522			1,225,543	
42. South Dakota SD	L	14,398				14,398	
43. Tennessee TN	L	777,323	212,176			989,499	
44. Texas TX	L	1,208,298	7,641,054			8,849,352	
45. Utah UT	L	25,306	150			25,456	
46. Vermont VT	L	2,815				2,815	
47. Virginia VA	L	407,579	1,735,631			2,143,210	
48. Washington WA	L	85,627	150			85,777	
49. West Virginia WV	L	880,914	1,302,087			2,183,001	
50. Wisconsin WI	L	693,374	2,882,442			3,575,816	
51. Wyoming WY	L	11,471				11,471	
52. American Samoa AS	N					0	
53. Guam GU	L	5,255	951,795			957,050	
54. Puerto Rico PR	N	1,988				1,988	
55. U.S. Virgin Islands VI	N	191				191	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	15,973	0	0	0	15,973	0
59. Subtotal	(a) 47	56,458,105	124,914,729	0	0	181,372,834	567,685,069
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	718,368				718,368	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	57,176,473	124,914,729	0	0	182,091,202	567,685,069
96. Plus Reinsurance Assumed	XXX	30,658,158	(3,541,621)			27,116,537	
97 Totals (All Business)	XXX	87,834,631	121,373,108	0	0	209,207,739	567,685,069
98. Less Reinsurance Ceded	XXX	3,592,732	586			3,593,318	
99. Totals (All Business) less Reinsurance Ceded	XXX	84,241,899	121,372,522	0	0	205,614,421	567,685,069
DETAILS OF WRITE-INS							
58001. Mexico	XXX	3,186				3,186	
58002. Other Foreign	XXX	12,787				12,787	
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	15,973	0	0	0	15,973	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y – 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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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

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0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	DS	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	

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	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	DS	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	DS	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	IA	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.

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7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

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	24,356,091	25,323,292
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	25,349	
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	241,800	967,201
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	24,139,640	24,356,091
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	24,139,640	24,356,091

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	783,939,708	753,520,277
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	49,300,000	142,046,685
	2.2 Additional investment made after acquisition	2,356,639	24,187,628
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		1,589,563
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	53,505,409	137,351,407
8.	Deduct amortization of premium and mortgage interest points and commitment fees	11,755	53,038
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)	782,079,183	783,939,708
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	782,079,183	783,939,708
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	782,079,183	783,939,708

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	133,473,740	128,269,120
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	25,000,000	0
	2.2 Additional investment made after acquisition	16,464,900	3,754,505
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	558,058	5,726,277
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,396,672	4,266,854
8.	Deduct amortization of premium and depreciation	3,119	9,308
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)	174,096,907	133,473,740
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	174,096,907	133,473,740

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,419,333,212	10,056,068,404
2.	Cost of bonds and stocks acquired	648,885,114	2,733,931,531
3.	Accrual of discount	3,450,041	15,552,730
4.	Unrealized valuation increase (decrease)	13,291,459	31,176,985
5.	Total gain (loss) on disposals	3,815,927	24,747,308
6.	Deduct consideration for bonds and stocks disposed of	459,085,209	2,390,362,771
7.	Deduct amortization of premium	10,400,730	33,009,265
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	18,771,710
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,619,289,814	10,419,333,212
11.	Deduct total nonadmitted amounts	37,513,635	33,254,574
12.	Statement value at end of current period (Line 10 minus Line 11)	10,581,776,179	10,386,078,638

STATEMENT AS OF MARCH 31, 2013 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	6,714,145,307	841,164,152	815,471,528	128,028,806	6,867,866,737			6,714,145,307
2. Class 2 (a)	2,404,540,496	1,387,947,147	1,267,081,239	(114,822,434)	2,410,583,970			2,404,540,496
3. Class 3 (a)	484,056,362	36,013,971	27,341,073	(31,120,784)	461,608,476			484,056,362
4. Class 4 (a)	626,450,184	109,512,758	104,915,106	(25,315,971)	605,731,865			626,450,184
5. Class 5 (a)	123,113,585	866,171	5,234,881	23,350,068	142,094,943			123,113,585
6. Class 6 (a)	6,208,871	22,130	481,107	19,074,243	24,824,137			6,208,871
7. Total Bonds	10,358,514,805	2,375,526,329	2,220,524,934	(806,072)	10,512,710,128	0	0	10,358,514,805
PREFERRED STOCK								
8. Class 1	0				0			
9. Class 2	0				0			
10. Class 3	2,121,638				2,121,638			2,121,638
11. Class 4	0				0			
12. Class 5	0				0			
13. Class 6	0				0			
14. Total Preferred Stock	2,121,638	0	0	0	2,121,638	0	0	2,121,638
15. Total Bonds and Preferred Stock	10,360,636,443	2,375,526,329	2,220,524,934	(806,072)	10,514,831,766	0	0	10,360,636,443

(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 $ 109,225,250 ; NAIC 2 $ 577,643 ; 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	28,722,723	XXX	28,841,358	965	56,159

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	137,475,705	151,310,964
2.	Cost of short-term investments acquired	436,334,428	1,860,969,576
3.	Accrual of discount		7,506
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		500
6.	Deduct consideration received on disposals	544,989,215	1,874,617,929
7.	Deduct amortization of premium	98,195	194,912
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)	28,722,723	137,475,705
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	28,722,723	137,475,705

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)	4,020,447
2.	Cost Paid/(Consideration Received) on additions	1,015,000
3.	Unrealized Valuation increase/(decrease)	(828,584)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(193,695)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	4,013,168
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	4,013,168

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 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)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1FE	8,000,000	9,863,948	11,240,249	05/17/2007	06/20/2017	Deutsche Bank	(43,471)	(43,471)	20047E-AE-2	COMM 2006-C8 A4	1FM	9,907,419	11,283,720
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,915,573	28,564,162	06/22/2011	09/20/2016	Bank of America	756,612	756,612	3137A7-JU-5	FHMS K701 A2	1FE	25,158,961	27,807,550
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,507,790	11,749,739	06/07/2011	09/20/2016	Deutsche Bank	297,899	297,899	31398J-ZS-5	FHR K004 A2	1FE	10,209,891	11,451,840
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,630,932	17,769,756	06/07/2011	09/20/2016	Deutsche Bank	462,756	462,756	31398W-D3-5	FHR K005 A2	1FE	15,168,176	17,307,000
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,946,129	27,951,885	06/22/2011	09/20/2016	Deutsche Bank	771,260	771,260	3137AB-FV-8	FHLMC SERICL	1FE	25,174,869	27,180,625
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,275,818	5,915,524	08/30/2011	09/20/2016	Deutsche Bank	158,589	158,589	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,117,229	5,756,935
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,223,164	4,348,975	08/30/2011	09/20/2016	Deutsche Bank	126,871	126,871	396789-JU-4	GCCFC 2005-GG3 A4	1FM	4,096,293	4,222,104
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,424,801	12,324,189	08/30/2011	09/20/2016	Deutsche Bank	348,896	348,896	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,075,906	11,975,293
244199C*4	Deere & Co 244199BB0	1FE	5,000,000	5,265,228	5,904,934	08/08/2011	09/20/2016	Morgan Stanley	147,999	147,999	36249K-AC-4	GSMS 2010 C1 A2	1FM	5,117,229	5,756,935
244199C*4	Deere & Co 244199BB0	1FE	15,000,000	17,076,973	19,185,669	08/08/2011	09/20/2016	Morgan Stanley	443,998	443,998	20046F-AW-0	COMM 2001 J2A C	1FM	16,632,975	18,741,671
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,207,984	11,461,664	08/10/2011	09/20/2014	Morgan Stanley	138,144	138,144	233050-AB-9	DBUBS 2011-LC1A A2	1FM	10,069,840	11,323,520
30231GA*3	3M 604059AE5	1FE	7,000,000	8,084,681	8,870,705	08/30/2011	09/20/2016	Morgan Stanley	215,436	215,436	12622D-AB-0	COMM 2010-C1 A2	1FM	7,869,245	8,655,269
30231GA*3	3M 604059AE5	1FE	12,000,000	12,452,125	13,433,275	08/30/2011	09/20/2016	Morgan Stanley	369,319	369,319	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,082,806	13,063,956
30231GA*3	3M 604059AE5	1FE	1,000,000	1,033,229	1,133,359	08/30/2011	09/20/2016	Morgan Stanley	30,777	30,777	12622D-AB-0	COMM 2010-C1 A2	1FM	1,002,452	1,102,582
9999999 - Totals				162,908,373	179,854,085	XXX	XXX	XXX	4,225,085	4,225,085	XXX	XXX	XXX	158,683,288	175,629,000

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	14	162,808,724							14	162,808,724
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	99,649	XXX		XXX		XXX		XXX	99,649
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	14	162,908,373	0	0	0	0	0	0	14	162,908,373

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,013,164	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		4,013,164
4.	Part D, Section 1, Column 5	7,490,222	
5.	Part D, Section 1, Column 6	(3,477,058)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,686,597)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(1,686,597)
10.	Part D, Section 1, Column 8	7,490,222	
11.	Part D, Section 1, Column 9	(9,176,819)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	157,847,610	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	157,847,610	
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	1,301,346,607	6,875,246,100
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	681	50,420
6.	Deduct consideration received on disposals	1,220,267,117	6,875,294,711
7.	Deduct amortization of premium		1,809
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)	81,080,171	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	81,080,171	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CREA00010 45 APARTMENT	HOUSTON	TX	12/01/2009	WSLAC MORTGAGE			24,139,640	25,349
0199999. Acquired by Purchase					0	0	24,139,640	25,349
0399999 - Totals					0	0	24,139,640	25,349

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001170	Austin	TX		03/29/2012	5.700	0	2,356,639	20,500,000
0001175	Destin	FL		01/03/2013	4.650	38,500,000	0	52,700,000
0001176	National City	CA		02/27/2013	4.750	10,800,000	0	14,950,000
0599999. Mortgages in good standing - Commercial mortgages-all other						49,300,000	2,356,639	88,150,000
0899999. Total Mortgages in good standing						49,300,000	2,356,639	88,150,000
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						49,300,000	2,356,639	88,150,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001076	Cincinnati	OH		10/09/1997	02/26/2013	11,500,417	0	0	0	0	0	0	11,420,720	11,420,720	0	0	0
0001080	Hebron	KY		06/25/1998	02/26/2013	16,480,862	0	0	0	0	0	0	16,420,617	16,420,617	0	0	0
0001083	Ft. Worth	TX		12/30/1998	02/26/2013	17,449,815	0	0	0	0	0	0	17,387,803	17,387,803	0	0	0
0001128	Germantown	TN		03/23/2005	01/30/2013	2,581,639	0	0	0	0	0	0	2,575,295	2,575,295	0	0	0
0001129	Germantown	TN		03/23/2005	01/30/2013	1,569,859	0	0	0	0	0	0	1,557,502	1,557,502	0	0	0
0199999. Mortgages closed by repayment						49,582,592	0	0	0	0	0	0	49,361,937	49,361,937	0	0	0
0001071	Cincinnati	OH		04/27/1994		1,357,848	0	0	0	0	0	0	0	11,964	0	0	0
0001076	Cincinnati	OH		10/09/1997		11,500,417	0	0	0	0	0	0	0	79,697	0	0	0
0001077	Birmingham	AL		11/24/1997		15,450,849	0	0	0	0	0	0	0	115,976	0	0	0
0001080	Hebron	KY		06/25/1998		16,480,862	0	0	0	0	0	0	0	60,245	0	0	0
0001083	Ft. Worth	TX		12/30/1998		17,449,815	0	0	0	0	0	0	0	62,012	0	0	0
0001084	Hamilton	OH		06/15/1999		16,195,438	0	0	0	0	0	0	0	99,517	0	0	0
0001094	Fremont	CA		08/17/2001		6,945,897	0	0	0	0	0	0	0	156,745	0	0	0
0001096	Henderson	NV		12/20/2001		7,582,337	0	0	0	0	0	0	0	45,196	0	0	0
0001097	Dublin	OH		12/21/2001		17,155,296	0	0	0	0	0	0	0	111,761	0	0	0
0001101	Pittsburgh	PA		05/10/2002		15,214,528	0	0	0	0	0	0	0	109,231	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,600,832	0	0	0	0	0	0	0	33,074	0	0	0
0001103	Plano	TX		07/09/2002		9,607,146	0	0	0	0	0	0	0	75,650	0	0	0
0001104	Plantation	FL		07/19/2002		4,942,749	0	0	0	0	0	0	0	38,921	0	0	0
0001106	Germantown	TN		09/06/2002		9,010,131	0	0	0	0	0	0	0	57,687	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,191,243	0	0	0	0	0	0	0	28,747	0	0	0
0001110	Cincinnati	OH		12/19/2002		769,729	0	0	0	0	0	0	0	32,041	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,331,543	0	(4,989)	0	0	(4,989)	0	0	32,782	0	0	0
0001113	Cincinnati	OH		12/19/2002		286,724	0	(109)	0	0	(109)	0	0	40,413	0	0	0
0001114	Cincinnati	OH		12/19/2002		166,176	0	0	0	0	0	0	0	23,502	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001115	Las Vegas	NV		04/04/2003		8,390,987	0	0	0	0	0	0	0	75,448	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,832,861	0	0	0	0	0	0	0	50,391	0	0	0
0001122	Henderson	NV		03/03/2004		2,710,294	0	0	0	0	0	0	0	66,386	0	0	0
0001123	Henderson	NV		03/03/2004		2,661,896	0	0	0	0	0	0	0	17,988	0	0	0
0001124	Warrensville Heights	OH		03/05/2004		21,006,387	0	0	0	0	0	0	0	83,614	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,941,255	0	0	0	0	0	0	0	33,891	0	0	0
0001126	Austin	TX		09/24/2004		9,488,825	0	0	0	0	0	0	0	40,442	0	0	0
0001127	Seattle	WA		10/01/2004		906,517	0	0	0	0	0	0	0	114,314	0	0	0
0001128	Germantown	TN		03/23/2005		2,581,639	0	0	0	0	0	0	0	6,344	0	0	0
0001129	Germantown	TN		03/23/2005		1,569,859	0	0	0	0	0	0	0	12,357	0	0	0
0001130	Glen Mills	PA		04/25/2005		5,390,133	0	(6,656)	0	0	(6,656)	0	0	11,187	0	0	0
0001131	Austin	TX		10/25/2005		2,254,892	0	0	0	0	0	0	0	23,829	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,494,973	0	0	0	0	0	0	0	43,895	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,074,799	0	0	0	0	0	0	0	10,631	0	0	0
0001135	Bloomington	IN		03/22/2007		39,801,903	0	0	0	0	0	0	0	143,182	0	0	0
0001136	Carmel	IN		04/05/2007		21,558,669	0	0	0	0	0	0	0	103,141	0	0	0
0001140	San Antonio	TX		03/20/2008		25,913,204	0	0	0	0	0	0	0	81,344	0	0	0
0001141	San Antonio	TX		04/09/2008		33,663,701	0	0	0	0	0	0	0	118,644	0	0	0
0001144	Owasso	OK		09/23/2008		8,402,655	0	0	0	0	0	0	0	32,797	0	0	0
0001145	Spartanburg	SC		10/16/2008		4,017,185	0	0	0	0	0	0	0	27,763	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		24,492,840	0	0	0	0	0	0	0	81,357	0	0	0
0001149	Raleigh	NC		08/06/2009		26,334,195	0	0	0	0	0	0	0	78,329	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,893,071	0	0	0	0	0	0	0	77,977	0	0	0
0001151	Lorton	VA		09/28/2009		24,169,711	0	0	0	0	0	0	0	261,984	0	0	0
0001152	Aurora	CO		09/29/2009		11,865,004	0	0	0	0	0	0	0	52,569	0	0	0
0001155	Melbourne	FL		07/08/2010		19,111,069	0	0	0	0	0	0	0	246,794	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,959,682	0	0	0	0	0	0	0	27,831	0	0	0
0001157	Auburn	AL		10/27/2010		8,536,619	0	0	0	0	0	0	0	30,603	0	0	0
0001158	Orlando	FL		01/31/2011		8,179,988	0	0	0	0	0	0	0	61,084	0	0	0
0001160	West Valley	UT		04/28/2011		34,274,928	0	0	0	0	0	0	0	120,626	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,699,941	0	0	0	0	0	0	0	61,681	0	0	0
0001166	Puyallup	WA		02/24/2012		19,567,058	0	0	0	0	0	0	0	148,136	0	0	0
0001167	Chatsworth	CA		02/28/2012		1,520,553	0	0	0	0	0	0	0	100,732	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,506,621	0	0	0	0	0	0	0	16,652	0	0	0
0001171	McCalla	AL		05/01/2012		28,547,933	0	0	0	0	0	0	0	110,226	0	0	0
0001173	American Canyon	CA		11/14/2012		39,854,380	0	0	0	0	0	0	0	213,505	0	0	0
0001174	Norcross	GA		12/20/2012		31,350,000	0	0	0	0	0	0	0	140,641	0	0	0
0299999. Mortgages with partial repayments						692,765,787	0	(11,754)	0	0	(11,754)	0	0	4,143,476	0	0	0
0599999 - Totals						742,348,379	0	(11,754)	0	0	(11,754)	0	49,361,937	53,505,413	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC	BOSTON	MA	BOSTON CAPITAL SECURITIES, INC		06/30/2011			1,464,900		14,038,537	33.300
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	1,464,900	0	14,038,537	XXX
	EMERGING MARKETS LLC	CINCINNATI	OH	EMERGING MARKETS LLC	2	01/02/2013		25,000,000	15,000,000			39.930
1499999. Joint Venture Interests - Other Fixed Income - Affiliated								25,000,000	15,000,000	0	0	XXX
3999999. Total - Unaffiliated								0	0	0	0	XXX
4099999. Total - Affiliated								25,000,000	16,464,900	0	14,038,537	XXX
4199999 - Totals								25,000,000	16,464,900	0	14,038,537	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	BOSTON CAP. AFFORD. HOUS. MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/26/2006	01/31/2013	10,061,975	0				0		0	31,834			0	
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	12/31/2002	01/29/2013	4,474,261	0				0			1,359,383			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							14,536,236	0	0	0	0	0	0	0	1,391,217	0	0	0	0
	LEXINGTON CAPITAL PARTNERS II LP	NEW YORK	NY	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	02/28/2013	5,455					0		5,455	5,455			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							5,455	0	0	0	0	0	0	5,455	5,455	0	0	0	0
3999999. Total - Unaffiliated							5,455	0	0	0	0	0	0	5,455	5,455	0	0	0	0
4099999. Total - Affiliated							14,536,236	0	0	0	0	0	0	0	1,391,217	0	0	0	0
4199999 - Totals							14,541,691	0	0	0	0	0	0	5,455	1,396,672	0	0	0	0

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		80,478	80,478	0	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		03/01/2013	Interest Capitalization		225,495	225,495	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		03/01/2013	Interest Capitalization		283,198	283,198	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2013	Interest Capitalization		98,924	98,924	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2013	Interest Capitalization		166,307	166,307	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		03/11/2013	Interest Capitalization		73,524	73,524	0	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		03/11/2013	Interest Capitalization		206,198	206,198	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		03/01/2013	Interest Capitalization		223,263	223,263	0	1
36230S-ET-7	G2 757346 4.567% 05/20/62		03/11/2013	Interest Capitalization		104,493	104,493	0	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2013	Interest Capitalization		77,029	77,029	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2013	Interest Capitalization		53,584	53,584	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		03/01/2013	Interest Capitalization		32,273	32,273	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2013	Interest Capitalization		85,618	85,618	0	1
912828-UF-5	U S TREASURY 1.125% 12/31/19		01/02/2013	NOMURA SECURITIES INTERNATIONA		39,687,500	40,000,000	3,729	1
912828-UG-3	U S TREASURY 0.375% 01/15/16		01/25/2013	JEFFERIES & CO		24,970,703	25,000,000	3,367	1
0599999. Subtotal - Bonds - U.S. Governments						66,368,587	66,710,384	7,096	XXX
13606Y-XB-7	CANADIAN IMP BANK CD 0.355% 03/21/14	A	03/19/2013	MELLON CAPITAL MKT		1,700,000	1,700,000	0	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	01/25/2013	MORGAN STANLEY FIXED INC		1,107,650	1,000,000	5,469	1FE
465138-7M-1	STATE OF ISRAEL 3.150% 06/30/23	F	01/28/2013	GOLDMAN SACHS		1,988,960	2,000,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						4,796,610	4,700,000	5,469	XXX
3138MP-X5-9	FN AQ7899 3.500% 12/01/32		03/01/2013	CREDIT SUISSE FIRST BOSTON		24,678,194	22,946,454	24,540	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2013	Interest Capitalization		44,653	44,653	0	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		03/01/2013	Interest Capitalization		78,243	78,243	0	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		01/11/2013	GX CLARKE		252,296	232,934	621	1
38373M-8V-5	GNR 2009-114 IO 1.386% 10/16/49		03/26/2013	RBS GREENWICH CAPITAL		199,999	3,585,420	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2013	Interest Capitalization		46,128	46,128	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		02/01/2013	Interest Capitalization		28,068	28,068	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
38376G-WD-8	GNR 2010 122 1.419% 02/16/44		03/22/2013	BARCLAYS		1,999,989	0	32,469	1
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		03/22/2013	BARCLAYS		2,000,050	0	19,503	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		10,300,000	10,300,000	0	2AM
47770V-AP-5	JOBSOHIO BEVERAGE SYS 0.872% 01/01/15		01/29/2013	J P MORGAN SEC FIXED INC		7,000,000	7,000,000	0	1FE
47770V-AQ-3	JOBSOHIO BEVERAGE SYS 1.123% 01/01/16		01/29/2013	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
47770V-AR-1	JOBSOHIO BEVERAGE SYS 1.570% 01/01/17		01/29/2013	J P MORGAN SEC FIXED INC		3,000,000	3,000,000	0	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		01/01/2013	MERRILL LYNCH-NY--FX INC		2,169,120	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		8,000,000	8,000,000	18,778	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						68,142,326	65,261,900	99,575	XXX
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		01/24/2013	BANK of AMERICA SEC		2,900,528	2,514,000	7,577	4FE
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		02/14/2013	BANK of AMERICA SEC		4,600,000	4,600,000	0	4FE
0258M0-CW-7	AMERICAN EXPRESS 5.875% 05/02/13		01/24/2013	Various		548,559	541,000	7,681	1FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		03/06/2013	BARCLAYS		5,000,000	5,000,000	0	1FE
03064C-AE-0	AMCAR 2010-1 C 5.190% 08/17/15		02/11/2013	WELLS FARGO		31,181	30,000	125	1FE
037411-AU-9	APACHE CORP 6.000% 09/15/13		01/24/2013	US BANCORP		336,183	325,000	7,258	1FE
038521-AL-4	ARAMARK CORP-CL B 5.750% 03/15/20		02/22/2013	GOLDMAN SACHS		2,400,000	2,400,000	0	4FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/28/2013	BANK of AMERICA SEC		1,771,000	1,771,000	0	4FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		02/26/2013	DEUTSCHE BANK		8,314,790	8,112,000	3,165	1FE
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		02/13/2013	GOLDMAN SACHS		1,802,426	1,744,635	4,246	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2013	Interest Capitalization		21,231	21,231	0	3FM
06366X-TU-6	BMO CD FLOAT 0.481% 07/24/14		01/24/2013	BMO CAPITAL MARKETS CORP		5,500,000	5,500,000	74	1FE
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4.500% 04/01/13		03/05/2013	CREDIT SUISSE FIRST BOSTON		2,306,302	2,300,000	45,138	1FE
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.881% 03/07/14		02/05/2013	MELLON CAPITAL MKT		2,109,156	2,100,000	3,187	1FE
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		01/22/2013	Tax Free Exchange		3,680,000	3,680,000	76,053	4FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		01/31/2013	Various		4,980,430	4,891,000	13,952	3FE
1248EP-BA-0	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		02/28/2013	DEUTSCHE BANK		1,550,000	1,550,000	0	3FE
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/25/2013	DEUTSCHE BANK		6,999,986	7,000,000	15,063	1FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		02/25/2013	BANK of AMERICA SEC		2,829,356	2,525,000	39,922	3FE
141781-AR-5	CARGILL INC 4.375% 06/01/13		01/29/2013	CORTVIEW CAPITAL SECURITIES LL		379,433	375,000	2,734	1FE
141781-AZ-7	CARGILL INC 3.250% 11/15/21		02/06/2013	SUNTRUST		1,596,748	1,550,000	12,034	1FE
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		01/17/2013	CITIGROUP GLOBAL MKTS		3,657,500	3,500,000	72,178	3FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		01/07/2013	BANK of AMERICA SEC		455,760	432,000	5,738	4FE
15672W-AA-2	CEQUEL COM HLDG I/CAP 8.625% 11/15/17		01/07/2013	BARCLAYS		11,721,203	10,948,000	144,263	4FE
165167-BU-0	CHESAPEAKE ENERGY 6.875% 11/15/20		03/25/2013	BANK of AMERICA SEC		2,416,665	2,207,000	56,056	3FE

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)
172967-EQ-0	CITIGROUP 5.500% 04/11/13		03/26/2013	HAPOALIM SECURITIES		1,502,100	1,500,000	38,958	1FE
172967-GG-0	CITIGROUP 1.250% 01/15/16		01/03/2013	CITIGROUP GLOBAL MKTS		19,949,400	20,000,000	0	1FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		01/08/2013	BARCLAYS		3,172,610	2,972,000	27,904	4FE
199575-AR-2	COLUMBUS SOUTHERN POWER 5.500% 03/01/13		01/24/2013	CORTVIEW CAPITAL SECURITIES LL		286,206	285,000	6,444	2FE
22545R-CN-4	CSMC 2006-TF2A SVA2 0.471% 10/15/21		03/20/2013	KGS-ALPHA CAPITAL MARKETS		1,007,980	1,021,709	134	1FM
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		1,351,169	1,351,000	27,414	4FE
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		02/21/2013	MORGAN STANLEY FIXED INC		1,101,780	1,000,000	23,926	2FE
23311V-AD-9	DCP MIDSTREAM OPERATING 3.875% 03/15/23		03/11/2013	RBC/DAIN		1,974,360	2,000,000	0	2FE
247126-AH-8	DELPHI CORP 5.000% 02/15/23		02/11/2013	J P MORGAN SEC HI-YIELD		9,001,980	8,987,000	0	3FE
25389M-AD-1	DIGITALGLOBE INC 5.250% 02/01/21		01/25/2013	MORGAN STANLEY HI-YLD		1,786,594	1,770,000	0	4FE
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		02/06/2013	KEY BANC-MCDONALD		1,519,557	1,175,000	24,561	2FE
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		02/15/2013	Various		3,967,640	4,000,000	66,122	2FE
29379V-AB-9	ENTERPRISE PRODUCTS OPER 5.650% 04/01/13		01/24/2013	CORTVIEW CAPITAL SECURITIES LL		257,142	255,000	4,722	2FE
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		02/28/2013	J P MORGAN SEC HI-YIELD		1,081,000	1,081,000	0	3FE
29444U-AM-8	EQUINIX INC 5.375% 04/01/23		02/28/2013	J P MORGAN SEC HI-YIELD		3,245,000	3,245,000	0	3FE
30161M-AD-5	EXELON CORP 5.350% 01/15/14		01/11/2013	US BANCORP		344,665	330,000	49	2FE
30225A-AJ-2	ESA 2013-ESFL BFL 1.303% 12/05/31		01/24/2013	J P MORGAN SEC FIXED INC		11,000,000	11,000,000	0	1FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		03/28/2013	WELLS FARGO		3,647,167	3,685,000	436	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		02/01/2013	Interest Capitalization		41,497	41,497	0	1FM
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		02/14/2013	BANK of AMERICA SEC		1,947,280	2,000,000	33,331	2FE
35671D-BA-2	FREEPORT-MC C&G 5.450% 03/15/43		03/22/2013	WELLS FARGO		975,020	1,000,000	3,028	2FE
35671D-BE-4	FREEPORT-MC C&G 2.375% 03/15/18		02/28/2013	BANK of AMERICA SEC		7,999,200	8,000,000	0	2FE
35671D-BF-1	FREEPORT-MC C&G 3.100% 03/15/20		02/28/2013	BANK of AMERICA SEC		5,997,720	6,000,000	0	2FE
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		1,217,426	1,207,000	39,341	4FE
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		02/05/2013	WELLS FARGO		1,852,000	1,852,000	0	4FE
374689-AD-9	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		01/18/2013	J P MORGAN SEC HI-YIELD		879,000	879,000	0	4FE
38137D-AC-1	GOLD7 2013-7A B 2.037% 04/25/25		03/26/2013	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		02/20/2013	GOLDMAN SACHS		6,378,993	6,377,000	0	4FE
39153V-BK-9	GALC 2013-1 A4 1.160% 05/15/18		02/05/2013	BANK of AMERICA SEC		9,998,623	10,000,000	0	1FE
421915-EH-8	HEALTH CARE PPTY INV INC 5.650% 12/15/13		01/16/2013	CORTVIEW CAPITAL SECURITIES LL		240,251	230,000	1,336	2FE
46630J-AB-5	JPMCC 2007-LDPX A2 5.434% 01/15/49		03/27/2013	WELLS FARGO		14,097,523	13,567,541	2,048	1AM
49326E-EB-5	KEYBANK, NA 6.500% 05/14/13		01/11/2013	CORTVIEW CAPITAL SECURITIES LL		3,059,040	3,000,000	33,583	2FE
55660A-AE-2	MAMHC 2002-A M2 2.454% 03/25/32		03/26/2013	PIERPONT SECURITIES		356,563	350,000	191	3AM
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		02/06/2013	Various		6,621,451	6,608,000	0	4FE
590201-AA-7	MLFT 2008-LAQA A1 0.741% 07/09/21		01/22/2013	KGS-ALPHA CAPITAL MARKETS		345,899	346,224	115	1FE
59022H-BP-6	MLMT 2003-KEY1 C 5.373% 11/12/35		02/14/2013	KGS-ALPHA CAPITAL MARKETS		411,375	400,000	1,134	1FE
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		02/12/2013	J P MORGAN SEC FIXED INC		1,944,794	1,950,000	0	2FE
69403W-AB-3	PACIFIC BEACON LLC 0.513% 07/15/26		02/22/2013	RAYMOND JAMES		0	858,000	0	1AM
713448-CG-1	PEPSICO INC 2.750% 03/01/23		02/25/2013	J P MORGAN SEC FIXED INC		999,040	1,000,000	0	1FE
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		1,995,543	2,000,000	28,189	2FE
73179P-AJ-5	POLYONE CORP 5.250% 03/15/23		02/13/2013	BANK of AMERICA SEC		5,918,000	5,918,000	0	3FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		02/07/2013	BANK of AMERICA SEC		5,798,165	5,238,000	186,597	4FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		01/11/2013	Tax Free Exchange		6,554,073	6,388,000	191,063	4FE
74273@-AC-7	PRIT CORE REALTY PP 4.000% 02/14/25		02/07/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		02/15/2013	Various		4,082,020	4,055,000	0	4FE
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		02/11/2013	CORTVIEW CAPITAL SECURITIES LL		6,271,200	6,000,000	135,833	1FE
78442F-EP-9	SLM CORP 3.875% 09/10/15		01/24/2013	Various		15,553,900	15,000,000	220,660	2FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		01/29/2013	MORGAN STANLEY HI-YLD		676,000	676,000	0	3FE
790849-AJ-2	ST JUDE MEDICAL 3.250% 04/15/23		03/21/2013	BANK of AMERICA SEC		995,240	1,000,000	0	1FE
826418-BH-7	SIERRA PACIFIC POWER CO 5.450% 09/01/13		01/29/2013	KGS-ALPHA CAPITAL MARKETS		564,971	550,000	12,490	2FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		02/07/2013	Various		906,503	849,000	17,136	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		03/20/2013	CITIGROUP GLOBAL MKTS		287,000	287,000	0	4FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		02/11/2013	Various		2,100,181	2,066,000	54,286	4FE
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.850% 08/15/14		03/19/2013	PIERPONT SECURITIES		525,980	500,000	2,492	2FE
88033G-BX-7	TENET HEALTHCARE 4.500% 04/01/21		01/23/2013	BANK of AMERICA SEC		2,862,660	2,853,000	0	3FE
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		02/15/2013	UBS PAINEWEBBER		5,149,981	5,000,000	10,078	1FE
90333L-AG-7	US CONCRETE INC 9.500% 10/01/15		03/22/2013	Taxable Exchange		866,171	815,220	215	5Z
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		01/15/2013	Tax Free Exchange		369,000	369,000	10,609	3FE
911365-AZ-7	NA UNITED RENTALS 5.750% 07/15/18		01/11/2013	Tax Free Exchange		2,359,764	2,339,000	65,752	4FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		01/11/2013	Tax Free Exchange		1,797,158	1,751,000	20,088	4FE
91359P-AK-6	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/07/2013	BARCLAYS		3,889,070	3,656,000	143,257	4Z
92552V-AF-7	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		3,554,330	3,439,000	17,076	4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		02/27/2013	Various		2,218,300	2,000,000	27,365	1FE
929766-KJ-1	WBCMT 2003-C7 A2 5.077% 10/15/35		02/26/2013	WELLS FARGO		10,251,196	10,113,713	0	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
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		03/01/2013	Interest Capitalization		22,130	22,130	0	6FM
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		6,056,000	6,056,000	263,688	4FE
03764D-AA-9	APID 2013-12A A 1.403% 04/15/25	F	03/15/2013	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
03764D-AB-7	APID 2013-12A B1 1.956% 04/15/25	F	03/15/2013	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
03938L-AP-9	ARCELORMITTAL 7.500% 10/15/39	F	02/11/2013	LAZARD FRERES		102,625	100,000	2,479	3FE
04014J-AA-2	ARES 2013-26A A 1.403% 04/15/25	F	03/01/2013	UBS PAINEWEBBER		29,907,000	30,000,000	0	1FE
12549A-AA-8	CIFC 2013-1A A1 1.453% 04/16/25	F	02/22/2013	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
12549A-AC-4	CIFC 2013-1A A2 2.203% 04/16/25	F	02/22/2013	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0	1FE
24823B-AA-8	DEN10 2013-1A A1L 1.451% 04/26/25	F	03/08/2013	RBS GREENWICH CAPITAL		30,000,000	30,000,000	0	1FE
26874R-AA-6	Eni SpA 4.150% 10/01/20	F	02/25/2013	Various		9,606,276	9,150,000	147,221	1FE
34959W-AA-7	FCBSL 2013-1A A 1.482% 01/19/25	F	02/27/2013	BANK of AMERICA SEC		19,000,000	19,000,000	0	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		8,359,601	7,664,000	172,866	4FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	01/14/2013	BARCLAYS		5,060,573	4,611,000	85,432	4FE
75405U-AF-3	RAS LAFFAN LNG III 5.500% 09/30/14	F	01/28/2013	CORTVIEW CAPITAL SECURITIES LL		310,112	290,000	5,317	1FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	02/06/2013	Various		2,289,760	2,138,000	70,555	4FE
823832-AE-0	SHSQR 2013-1A B1 2.203% 04/15/25	F	02/14/2013	WELLS FARGO		7,000,000	7,000,000	0	1FE
823832-AS-9	SHSQR 2013-1A A2 1.473% 04/15/25	F	02/14/2013	WELLS FARGO		15,000,000	15,000,000	0	1FE
87973P-AA-2	TEMASEK FINL I 4.300% 10/25/19	F	03/25/2013	MORGAN STANLEY FIXED INC		11,411,000	10,000,000	182,750	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	01/10/2013	CREDIT SUISSE FIRST BOSTON		115,618	103,000	1,245	3FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	01/16/2013	BANK of AMERICA SEC		3,927,176	3,555,000	12,431	3FE
92857W-BC-3	VODAFONE GROUP PLC 2.950% 02/19/23	F	02/11/2013	HONG KONG SHANGHAI BK		995,370	1,000,000	0	1FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		1,317,555	1,273,000	15,126	3FE
G1969#-AC-0	BALFOUR BEATTY PRIVATE PLACEMENT 4.530% 03/05/20	F	02/01/2013	PRIVATE PLACEMENT		7,000,000	7,000,000	0	2Z
Q1842#-AC-2	BROOKFIELD RAIL PP 4.230% 03/27/23	R	03/22/2013	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						498,537,774	489,765,900	2,968,392	XXX
8399997. Total - Bonds - Part 3						637,845,297	626,438,184	3,080,532	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						637,845,297	626,438,184	3,080,532	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
25179M-10-3	DEVON ENERGY CORPORATION		03/14/2013	CSFB-CSA-EQUITY	17,956.000	1,011,461		0	L
369550-10-8	GENERAL DYNAMICS CORP		03/19/2013	BNY CONVERG-SOFT	57,397.000	4,017,968		0	L
609207-10-5	MONDELEZ INTERNATIONAL INC		03/14/2013	CSFB-CSA-EQUITY	35,112.000	1,001,303		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		03/14/2013	Various	29,642.000	2,009,087		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,039,819	XXX	0	XXX
44951#-10-3	IFS FINANCIAL SERVICES		02/22/2013	Capital Contribution	0.000	3,000,000		0	U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,000,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						11,039,819	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						11,039,819	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						11,039,819	XXX	0	XXX
9999999 - Totals						648,885,116	XXX	3,080,532	XXX

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

STATEMENT AS OF MARCH 31, 2013 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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		01/01/2013	Paydown		39,365	39,365	39,365	42,070	0	(2,705)	0	(2,705)	0	39,365	0	0	0	0	12/27/2061	1
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/11/2013	Paydown		3,070	3,070	3,339	3,277	0	(264)	0	(264)	0	3,070	0	0	0	(26,429)	02/11/2034	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		03/11/2013	Paydown		75,492	75,492	83,966	82,068	0	(7,409)	0	(7,409)	0	75,492	0	0	0	950	07/01/2042	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		01/01/2013	Paydown		21	21	21	23	0	(2)	0	(2)	0	21	0	0	0	0	08/01/2042	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		03/11/2013	Paydown		94,738	94,738	105,269	103,070	0	(9,375)	0	(9,375)	0	94,738	0	0	0	1,184	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/11/2013	Paydown		33,252	33,252	35,941	34,838	0	(1,951)	0	(1,951)	0	33,252	0	0	0	423	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/11/2013	Paydown		55,571	55,571	59,773	58,059	0	(3,117)	0	(3,117)	0	55,571	0	0	0	708	11/22/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		03/01/2013	Paydown		79,070	79,070	88,021	86,677	0	(7,678)	0	(7,678)	0	79,070	0	0	0	446	01/20/2062	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2013	Paydown		36,677	36,677	36,723	36,723	0	(46)	0	(46)	0	36,677	0	0	0	202	01/15/2033	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		03/01/2013	Paydown		366	366	387	386	0	(20)	0	(20)	0	366	0	0	0	4	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		03/01/2013	Paydown		198	198	203	185	0	13	0	13	0	198	0	0	0	1	12/20/2021	1
36202K-5J-0	G2 # 8949 1.750% 08/20/26		03/01/2013	Paydown		420	420	430	389	0	30	0	30	0	420	0	0	0	1	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		03/01/2013	Paydown		5,088	5,088	5,285	4,769	0	319	0	319	0	5,088	0	0	0	34	03/20/2016	1
36202K-DB-8	G2 # 8198 1.750% 05/20/23		03/01/2013	Paydown		3,488	3,488	3,560	3,188	0	299	0	299	0	3,488	0	0	0	12	05/20/2023	1
36202K-DW-2	G2 # 8217 1.750% 06/20/23		03/01/2013	Paydown		6,033	6,033	6,187	5,542	0	491	0	491	0	6,033	0	0	0	18	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		03/01/2013	Paydown		451	451	463	425	0	27	0	27	0	451	0	0	0	2	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		03/01/2013	Paydown		1,522	1,522	1,554	1,429	0	93	0	93	0	1,522	0	0	0	7	09/20/2017	1
36202K-NU-5	G2 # 8503 1.750% 09/20/24		03/01/2013	Paydown		2,680	2,680	2,757	2,499	0	181	0	181	0	2,680	0	0	0	9	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		03/01/2013	Paydown		2,815	2,815	2,889	2,638	0	177	0	177	0	2,815	0	0	0	9	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		03/01/2013	Paydown		267	267	273	245	0	22	0	22	0	267	0	0	0	1	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		03/01/2013	Paydown		2,139	2,139	2,152	1,953	0	186	0	186	0	2,139	0	0	0	9	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		03/01/2013	Paydown		465	465	474	428	0	37	0	37	0	465	0	0	0	1	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		03/01/2013	Paydown		5,755	5,755	5,956	5,425	0	329	0	329	0	5,755	0	0	0	20	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		03/01/2013	Paydown		315	315	289	295	0	20	0	20	0	315	0	0	0	4	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		03/01/2013	Paydown		1,029	1,029	987	997	0	33	0	33	0	1,029	0	0	0	13	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2013	Paydown		4,338	4,338	4,168	4,206	0	132	0	132	0	4,338	0	0	0	56	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		03/01/2013	Paydown		1,951	1,951	1,789	1,825	0	126	0	126	0	1,951	0	0	0	15	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		03/01/2013	Paydown		128	128	128	128	0	0	0	0	0	128	0	0	0	2	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		03/01/2013	Paydown		54	54	49	51	0	3	0	3	0	54	0	0	0	1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		03/01/2013	Paydown		175	175	179	178	0	(4)	0	(4)	0	175	0	0	0	2	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		03/01/2013	Paydown		294	294	296	295	0	(1)	0	(1)	0	294	0	0	0	4	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		03/01/2013	Paydown		918	918	909	910	0	8	0	8	0	918	0	0	0	12	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		03/01/2013	Paydown		351	351	335	338	0	13	0	13	0	351	0	0	0	5	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		03/01/2013	Paydown		4,147	4,147	4,106	4,112	0	35	0	35	0	4,147	0	0	0	78	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		03/01/2013	Paydown		529	529	524	525	0	5	0	5	0	529	0	0	0	7	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		03/01/2013	Paydown		308	308	309	308	0	0	0	0	0	308	0	0	0	4	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		03/01/2013	Paydown		119	119	120	120	0	(1)	0	(1)	0	119	0	0	0	1	03/15/2027	1
36205V-3Y-2	GNMA 30 YR # 402315 8.125% 06/15/19		01/01/2013	Paydown		1,229,624	1,229,624	1,238,270	1,230,165	0	(541)	0	(541)	0	1,229,624	0	0	0	8,326	06/15/2019	1
36205V-3Z-9	GNMA 30 YR # 402316 8.125% 06/15/19		01/01/2013	Paydown		1,811,134	1,811,134	1,823,869	1,811,931	0	(797)	0	(797)	0	1,811,134	0	0	0	12,263	06/15/2019	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		03/01/2013	Paydown		257	257	263	262	0	(5)	0	(5)	0	257	0	0	0	3	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		03/01/2013	Paydown		191	191	186	187	0	5	0	5	0	191	0	0	0	2	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		03/01/2013	Paydown		88	88	88	88	0	0	0	0	0	88	0	0	0	1	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		03/01/2013	Paydown		152	152	152	152	0	0	0	0	0	152	0	0	0	2	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		03/01/2013	Paydown		1,505	1,505	1,502	1,501	0	4	0	4	0	1,505	0	0	0	19	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		03/01/2013	Paydown		1,028	1,028	1,044	1,041	0	(13)	0	(13)	0	1,028	0	0	0	12	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		03/01/2013	Paydown		164	164	164	164	0	0	0	0	0	164	0	0	0	2	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		03/01/2013	Paydown		274	274	269	270	0	4	0	4	0	274	0	0	0	3	04/15/2027	1
36206V-MH-7	GNMA 30 YR # 422560 7.500% 04/15/26		03/01/2013	Paydown		192	192	192	192	0	0	0	0	0	192	0	0	0	2	04/15/2026	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		03/01/2013	Paydown		355	355	345	346	0	9	0	9	0	355	0	0	0	4	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		03/01/2013	Paydown		863	863	868	867	0	(4)	0	(4)	0	863	0	0	0	11	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		03/01/2013	Paydown		386	386	387	386	0	(1)	0	(1)	0	386	0	0	0	5	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		03/01/2013	Paydown		892	892	878	880	0	12	0	12	0	892	0	0	0	11	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		03/01/2013	Paydown		45,866	45,866	45,264	45,345	0	521	0	521	0	45,866	0	0	0	844	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		03/01/2013	Paydown		618	618	620	619	0	(1)	0	(1)	0	618	0	0	0	8	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		03/01/2013	Paydown		27,841	27,841	28,233	28,173	0	(332)	0	(332)	0	27,841	0	0	0	447	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		03/01/2013	Paydown		375	375	381	379	0	(5)	0	(5)	0	375	0	0	0	5	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		03/01/2013	Paydown		18	18	17	17	0	0	0	0	0	18	0	0	0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		03/01/2013	Paydown		521	521	526	525	0	(4)	0	(4)	0	521	0	0	0	6	12/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		03/01/2013	Paydown		2,083	2,083	2,089	2,087	0	(4)	0	(4)	0	2,083	0	0	0	27	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		03/01/2013	Paydown		185	185	185	185	0	0	0	0	0	185	0	0	0	2	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		03/01/2013	Paydown		117	117	118	118	0	(1)	0	(1)	0	117	0	0	0	1	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		03/01/2013	Paydown		825	825	828	827	0	(2)	0	(2)	0	825	0	0	0	10	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		03/01/2013	Paydown		417	417	417	417	0	1	0	1	0	417	0	0	0	5	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		03/01/2013	Paydown		201	201	201	201	0	0	0	0	0	201	0	0	0	3	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		03/01/2013	Paydown		1,023	1,023	1,003	1,005	0	18	0	18	0	1,023	0	0	0	13	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		03/01/2013	Paydown		656	656	660	659	0	(3)	0	(3)	0	656	0	0	0	8	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		03/01/2013	Paydown		524	524	526	526	0	(2)	0	(2)	0	524	0	0	0	7	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		03/01/2013	Paydown		326	326	334	332	0	(7)	0	(7)	0	326	0	0	0	4	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		03/01/2013	Paydown		4,860	4,860	4,931	4,921	0	(61)	0	(61)	0	4,860	0	0	0	49	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2013	Paydown		26,617	26,617	26,991	26,935	0	(319)	0	(319)	0	26,617	0	0	0	412	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		03/01/2013	Paydown		742	742	753	751	0	(9)	0	(9)	0	742	0	0	0	9	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 7.000% 07/15/28		03/01/2013	Paydown		106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	1	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		03/01/2013	Paydown		287	287	285	285	0	2	0	2	0	287	0	0	0	4	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		03/01/2013	Paydown		1,586	1,586	1,609	1,605	0	(19)	0	(19)	0	1,586	0	0	0	17	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		03/01/2013	Paydown		320	320	314	314	0	5	0	5	0	320	0	0	0	4	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		03/01/2013	Paydown		602	602	602	602	0	0	0	0	0	602	0	0	0	7	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		03/01/2013	Paydown		483	483	481	481	0	3	0	3	0	483	0	0	0	6	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		03/01/2013	Paydown		540	540	540	539	0	0	0	0	0	540	0	0	0	6	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		03/01/2013	Paydown		981	981	995	993	0	(12)	0	(12)	0	981	0	0	0	11	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		03/01/2013	Paydown		836	836	836	836	0	0	0	0	0	836	0	0	0	9	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		03/01/2013	Paydown		890	890	890	890	0	0	0	0	0	890	0	0	0	10	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		03/01/2013	Paydown		2,782	2,782	2,782	2,781	0	1	0	1	0	2,782	0	0	0	30	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		03/01/2013	Paydown		337	337	337	337	0	0	0	0	0	337	0	0	0	4	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		03/01/2013	Paydown		552	552	552	552	0	0	0	0	0	552	0	0	0	6	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		03/01/2013	Paydown		773	773	768	769	0	4	0	4	0	773	0	0	0	10	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		03/01/2013	Paydown		1,751	1,751	1,757	1,755	0	(5)	0	(5)	0	1,751	0	0	0	26	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		03/01/2013	Paydown		4,819	4,819	4,892	4,880	0	(62)	0	(62)	0	4,819	0	0	0	61	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		03/01/2013	Paydown		2,099	2,099	2,100	2,099	0	0	0	0	0	2,099	0	0	0	26	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		03/01/2013	Paydown		984	984	999	900	0	84	0	84	0	984	0	0	0	3	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		03/01/2013	Paydown		2,055	2,055	2,077	1,899	0	156	0	156	0	2,055	0	0	0	5	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.750% 05/20/27		03/01/2013	Paydown		336	336	343	306	0	29	0	29	0	336	0	0	0	1	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.750% 08/20/27		03/01/2013	Paydown		387	387	397	360	0	27	0	27	0	387	0	0	0	1	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		03/01/2013	Paydown		1,805	1,805	1,835	1,652	0	153	0	153	0	1,805	0	0	0	6	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		03/01/2013	Paydown		563	563	579	527	0	37	0	37	0	563	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		03/01/2013	Paydown		108	108	111	99	0	9	0	9	0	108	0	0	0	0	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		03/01/2013	Paydown		1,307	1,307	1,319	1,188	0	118	0	118	0	1,307	0	0	0	4	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.750% 05/20/28		03/01/2013	Paydown		2,713	2,713	2,767	2,469	0	244	0	244	0	2,713	0	0	0	6	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.210% 04/20/35		03/01/2013	Paydown		605	605	599	599	0	6	0	6	0	605	0	0	0	2	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		03/11/2013	Paydown		154,637	154,637	166,602	162,776	0	(9,120)	0	(9,120)	0	154,637	0	0	0	(36,525)	11/21/2061	1
36230S-ET-7	G2 757346 4.567% 05/20/62		03/01/2013	Paydown		81,170	81,170	90,492	88,866	0	(8,294)	0	(8,294)	0	81,170	0	0	0	924	05/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2013	Paydown		181,252	181,252	196,378	192,363	0	(11,791)	0	(11,791)	0	181,252	0	0	0	1,412	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/11/2013	Paydown		14,766	14,766	15,988	15,579	0	(885)	0	(885)	0	14,766	0	0	0	180	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		02/01/2013	Paydown		127,484	127,484	132,970	130,902	0	(3,418)	0	(3,418)	0	127,484	0	0	0	740	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		02/01/2013	Paydown		41,071	41,071	42,045	41,525	0	(607)	0	(607)	0	41,071	0	0	0	307	11/20/2060	1
690353-RD-1	OPIC US AGENCY VRDN 0.150% 03/15/19		03/15/2013	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	67	03/15/2019	1
690353-TF-4	OPIC VRDN 0.160% 06/15/17		01/09/2013	MELLON CAPITAL MKT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,096	06/15/2017	1
912828-TN-0	U S TREASURY 1.000% 08/31/19		03/25/2013	GOLDMAN SACHS		2,602,841	2,625,000	2,583,984	2,586,193	0	1,734	0	1,734	0	2,587,927	0	14,914	14,914	14,980	08/31/2019	1
912828-UF-5	U S TREASURY 1.125% 12/31/19		03/25/2013	GOLDMAN SACHS		8,948,672	9,000,000	8,929,688	0	0	3,596	0	3,596	0	8,933,283	0	15,389	15,389	23,774	12/31/2019	1
0599999. Subtotal - Bonds - U.S. Governments						25,973,686	26,047,173	26,037,417	17,067,743	0	(59,537)	0	(59,537)	0	25,943,383	0	30,303	30,303	7,564	XXX	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN 0.150% 12/01/32		01/18/2013	MORGAN STANLEY FIXED INC		5,900,000	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	0	0	1,183	12/01/2032	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		03/15/2013	Paydown		88,051	88,051	88,601	88,597	0	(546)	0	(546)	0	88,051	0	0	0	289	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		03/01/2013	Paydown		1,890	1,890	1,902	1,899	0	(9)	0	(9)	0	1,890	0	0	0	17	12/01/2024	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)
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		03/01/2013	Paydown		22,656	22,656	24,398	24,316	0	(1,659)	0	(1,659)	0	22,656	0	0	0	187	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		03/01/2013	Paydown		21,030	21,030	22,778	22,695	0	(1,665)	0	(1,665)	0	21,030	0	0	0	166	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		03/01/2013	Paydown		59,236	59,236	58,311	58,357	0	879	0	879	0	59,236	0	0	0	509	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		03/01/2013	Paydown		8,986	8,986	8,996	8,989	0	(3)	0	(3)	0	8,986	0	0	0	163	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		03/01/2013	Paydown		652	652	664	661	0	(9)	0	(9)	0	652	0	0	0	9	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		03/01/2013	Paydown		1,333	1,333	1,347	1,344	0	(10)	0	(10)	0	1,333	0	0	0	16	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		03/01/2013	Paydown		1,033	1,033	1,040	1,038	0	(5)	0	(5)	0	1,033	0	0	0	15	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		03/01/2013	Paydown		106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	1	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		03/01/2013	Paydown		2,098	2,098	2,091	2,091	0	7	0	7	0	2,098	0	0	0	25	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		03/01/2013	Paydown		611	611	609	609	0	2	0	2	0	611	0	0	0	7	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		03/01/2013	Paydown		902	902	896	896	0	5	0	5	0	902	0	0	0	10	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2013	Paydown		192,817	192,817	200,379	200,581	0	(7,765)	0	(7,765)	0	192,817	0	0	0	910	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		03/01/2013	Paydown		801,128	801,128	814,897	813,542	0	(12,414)	0	(12,414)	0	801,128	0	0	0	5,788	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		03/01/2013	Paydown		314,785	314,785	322,999	322,213	0	(7,428)	0	(7,428)	0	314,785	0	0	0	2,190	05/01/2024	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
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2013	Paydown		124,720	124,720	125,051	125,022	0	(302)	0	(302)	0	124,720	0	0	0	577	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		03/01/2013	Paydown		127	127	127	127	0	0	0	0	0	127	0	0	0	1	08/01/2035	1
3128P7-QA-4	FGLMC C91349 4.500% 12/01/30		03/01/2013	Paydown		859,245	859,245	894,152	892,865	0	(33,620)	0	(33,620)	0	859,245	0	0	0	6,488	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2013	Paydown		334,895	334,895	341,384	340,794	0	(5,899)	0	(5,899)	0	334,895	0	0	0	2,305	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
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2013	Paydown		708,955	708,955	724,962	723,665	0	(14,710)	0	(14,710)	0	708,955	0	0	0	4,838	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2013	Paydown		815,489	815,489	846,579	844,463	0	(28,974)	0	(28,974)	0	815,489	0	0	0	6,218	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2013	Paydown		276,586	276,586	293,181	292,505	0	(15,919)	0	(15,919)	0	276,586	0	0	0	1,991	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2013	Paydown		658,462	658,462	698,176	696,558	0	(38,096)	0	(38,096)	0	658,462	0	0	0	5,827	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2013	Paydown		446,663	446,663	474,858	473,719	0	(27,056)	0	(27,056)	0	446,663	0	0	0	3,372	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2013	Paydown		59,708	59,708	63,477	63,326	0	(3,618)	0	(3,618)	0	59,708	0	0	0	450	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		03/01/2013	Paydown		1,231,076	1,231,076	1,191,451	1,193,231	0	37,845	0	37,845	0	1,231,076	0	0	0	5,831	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.460% 06/01/35		03/01/2013	Paydown		7,335	7,335	7,734	7,713	0	(378)	0	(378)	0	7,335	0	0	0	30	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.408% 07/01/35		03/01/2013	Paydown		7,049	7,049	7,436	7,418	0	(368)	0	(368)	0	7,049	0	0	0	23	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.511% 01/01/37		03/01/2013	Paydown		10,992	10,992	11,590	11,569	0	(576)	0	(576)	0	10,992	0	0	0	50	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.541% 03/01/36		03/01/2013	Paydown		2,707	2,707	2,836	2,832	0	(125)	0	(125)	0	2,707	0	0	0	16	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.902% 09/01/36		03/01/2013	Paydown		2,426	2,426	2,560	2,978	0	(551)	0	(551)	0	2,426	0	0	0	(330)	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2013	Paydown		699	699	701	700	0	(1)	0	(1)	0	699	0	0	0	12	08/15/2021	1
31290J-5B-4	FHLMC # 554442 9.500% 01/01/20		03/01/2013	Paydown		753	753	737	740	0	13	0	13	0	753	0	0	0	12	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B 1.104% 04/25/23		03/25/2013	Paydown		6,370	6,370	6,501	6,360	0	10	0	10	0	6,370	0	0	0	12	04/25/2023	1
31292S-AF-7	FG C09006 3.000% 07/01/42		03/01/2013	Paydown		1,016,136	1,016,136	1,052,018	1,051,459	0	(35,324)	0	(35,324)	0	1,016,136	0	0	0	4,587	07/01/2042	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		03/01/2013	Paydown		577	577	609	606	0	(29)	0	(29)	0	577	0	0	0	6	07/01/2029	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		03/01/2013	Paydown		850,481	850,481	864,434	864,045	0	(13,565)	0	(13,565)	0	850,481	0	0	0	3,321	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		03/01/2013	Paydown		830,548	830,548	843,785	843,416	0	(12,868)	0	(12,868)	0	830,548	0	0	0	3,364	03/01/2027	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		03/01/2013	Paydown		307	307	311	309	0	(2)	0	(2)	0	307	0	0	0	5	03/01/2021	1
31300L-CF-0	FHARM 848170 2.735% 12/01/39		03/01/2013	Paydown		29,616	29,616	30,875	31,211	0	(1,595)	0	(1,595)	0	29,616	0	0	0	(233)	12/01/2039	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		03/01/2013	Paydown		1,730	1,730	1,736	1,734	0	(4)	0	(4)	0	1,730	0	0	0	25	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		03/01/2013	Paydown		4,480	4,480	4,427	4,434	0	47	0	47	0	4,480	0	0	0	62	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		03/01/2013	Paydown		2,685	2,685	2,720	2,712	0	(27)	0	(27)	0	2,685	0	0	0	32	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		03/01/2013	Paydown		2,528	2,528	2,404	2,422	0	106	0	106	0	2,528	0	0	0	21	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		03/01/2013	Paydown		21,776	21,776	23,566	22,967	0	(1,191)	0	(1,191)	0	21,776	0	0	0	212	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		03/01/2013	Paydown		6,034	6,034	5,973	5,987	0	47	0	47	0	6,034	0	0	0	18	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		03/01/2013	Paydown		7,786	7,786	7,851	7,788	0	(1)	0	(1)	0	7,786	0	0	0	74	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		03/01/2013	Paydown		733	733	740	728	0	4	0	4	0	733	0	0	0	8	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2013	Paydown		275	275	277	275	0	0	0	0	0	275	0	0	0	4	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2013	Paydown		81	81	82	81	0	0	0	0	0	81	0	0	0	2	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		03/15/2013	Paydown		4,824	4,824	4,904	4,833	0	(9)	0	(9)	0	4,824	0	0	0	85	10/15/2019	1
31349U-B5-6	FHARM 782760 2.410% 11/01/36		03/01/2013	Paydown		24,987	24,987	26,737	26,706	0	(1,719)	0	(1,719)	0	24,987	0	0	0	259	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2013	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	0	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		03/01/2013	Paydown		59	59	58	58	0	1	0	1	0	59	0	0	0	1	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		03/01/2013	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2018	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2013	Paydown		447,705	447,705	446,568	446,598	0	1,107	0	1,107	0	447,705	0	0	0	2,672	01/25/2021	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
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		03/01/2013	Paydown		192,716	192,716	210,181	208,617	0	(15,901)	0	(15,901)	0	192,716	0	0	0	1,286	01/01/2042	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		03/01/2013	Paydown		72,401	72,401	73,645	73,522	0	(1,122)	0	(1,122)	0	72,401	0	0	0	306	02/25/2039	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		03/01/2013	Paydown		97,658	97,658	100,313	100,444	0	(2,786)	0	(2,786)	0	97,658	0	0	0	411	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
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		03/01/2013	Paydown		1,057	1,057	1,062	1,057	0	1	0	1	0	1,057	0	0	0	13	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2013	Paydown		197,669	197,669	201,082	200,884	0	(3,215)	0	(3,215)	0	197,669	0	0	0	1,796	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		03/01/2013	Paydown		500,704	500,704	522,297	519,965	0	(19,261)	0	(19,261)	0	500,704	0	0	0	4,679	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		03/01/2013	Paydown		418	418	423	421	0	(3)	0	(3)	0	418	0	0	0	6	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		03/01/2013	Paydown		123	123	125	124	0	(1)	0	(1)	0	123	0	0	0	2	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		03/01/2013	Paydown		214	214	216	215	0	(1)	0	(1)	0	214	0	0	0	3	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		03/01/2013	Paydown		745	745	752	750	0	(5)	0	(5)	0	745	0	0	0	9	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		03/01/2013	Paydown		1,000	1,000	997	996	0	4	0	4	0	1,000	0	0	0	13	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		03/01/2013	Paydown		737	737	734	734	0	3	0	3	0	737	0	0	0	10	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		03/01/2013	Paydown		584	584	603	599	0	(14)	0	(14)	0	584	0	0	0	6	01/01/2023	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		03/01/2013	Paydown		3,751,567	3,751,567	3,976,661	4,003,352	0	(251,785)	0	(251,785)	0	3,751,567	0	0	0	28,131	12/15/2040	1
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		03/01/2013	Paydown		529,826	529,826	549,032	542,678	0	(12,852)	0	(12,852)	0	529,826	0	0	0	2,420	10/15/2026	1
3137AK-KD-2	FHMS K705 X1 1.760% 09/25/18		03/01/2013	Paydown		0	0	5,230	4,554	0	(4,554)	0	(4,554)	0	0	0	0	0	172	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.594% 10/25/18		03/01/2013	Paydown		0	0	8,328	7,393	0	(7,393)	0	(7,393)	0	0	0	0	0	264	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.559% 01/25/47		03/01/2013	Paydown		0	0	3,669	3,288	0	(3,288)	0	(3,288)	0	0	0	0	0	116	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2013	Paydown		266,037	266,037	289,107	287,535	0	(21,498)	0	(21,498)	0	266,037	0	0	0	1,787	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
3137AQ-VX-3	FHMS K709 X1 1.546% 03/25/19		03/01/2013	Paydown		0	0	13,458	12,146	0	(12,146)	0	(12,146)	0	0	0	0	0	455	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.748% 03/25/22		03/01/2013	Paydown		0	0	11,859	11,368	0	(11,368)	0	(11,368)	0	0	0	0	0	297	03/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.309% 07/25/22		03/01/2013	Paydown		0	0	1,748	1,741	0	(1,741)	0	(1,741)	0	0	0	0	0	41	07/25/2022	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		03/01/2013	Paydown		1,349	1,349	1,426	1,416	0	(67)	0	(67)	0	1,349	0	0	0	16	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		03/01/2013	Paydown		46,639	46,639	46,945	46,886	0	(247)	0	(247)	0	46,639	0	0	0	258	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		03/01/2013	Paydown		569	569	572	572	0	(3)	0	(3)	0	569	0	0	0	6	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		03/01/2013	Paydown		44,181	44,181	44,230	44,198	0	(17)	0	(17)	0	44,181	0	0	0	238	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		03/01/2013	Paydown		1,064	1,064	1,051	1,052	0	12	0	12	0	1,064	0	0	0	12	05/01/2029	1
31384D-LK-6	FNMA # 520630 7.500% 11/01/29		03/01/2013	Paydown		27,324	27,324	27,311	27,297	0	27	0	27	0	27,324	0	0	0	509	11/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		03/01/2013	Paydown		2,332	2,332	2,331	2,330	0	2	0	2	0	2,332	0	0	0	29	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		03/01/2013	Paydown		1,615	1,615	1,614	1,614	0	2	0	2	0	1,615	0	0	0	20	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		03/01/2013	Paydown		1,788	1,788	1,772	1,630	0	159	0	159	0	1,788	0	0	0	7	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		03/01/2013	Paydown		1,499	1,499	1,506	1,504	0	(5)	0	(5)	0	1,499	0	0	0	23	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		03/01/2013	Paydown		134	134	133	133	0	1	0	1	0	134	0	0	0	2	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		03/01/2013	Paydown		211	211	209	209	0	2	0	2	0	211	0	0	0	3	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		03/01/2013	Paydown		116,282	116,282	116,360	116,319	0	(37)	0	(37)	0	116,282	0	0	0	1,211	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		03/01/2013	Paydown		68,644	68,644	68,662	68,637	0	7	0	7	0	68,644	0	0	0	747	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		03/01/2013	Paydown		32,015	32,015	32,080	32,068	0	(53)	0	(53)	0	32,015	0	0	0	314	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		03/01/2013	Paydown		5,348	5,348	5,788	5,654	0	(306)	0	(306)	0	5,348	0	0	0	60	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		03/01/2013	Paydown		11,243	11,243	11,294	11,286	0	(42)	0	(42)	0	11,243	0	0	0	131	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		03/01/2013	Paydown		574	574	570	570	0	3	0	3	0	574	0	0	0	6	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		03/01/2013	Paydown		112,910	112,910	112,227	112,240	0	670	0	670	0	112,910	0	0	0	1,819	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		03/01/2013	Paydown		49,550	49,550	51,392	51,220	0	(1,670)	0	(1,670)	0	49,550	0	0	0	410	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2013	Paydown		428,712	428,712	414,852	415,271	0	13,441	0	13,441	0	428,712	0	0	0	1,816	01/01/2027	1
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		03/01/2013	Paydown		1,813,718	1,813,718	1,846,143	1,845,470	0	(31,751)	0	(31,751)	0	1,813,718	0	0	0	8,692	12/01/2026	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		03/01/2013	Paydown		786,211	786,211	786,794	786,709	0	(499)	0	(499)	0	786,211	0	0	0	3,468	07/01/2026	1
3138LS-ZK-9	FNCI AO2545 2.500% 05/01/27		03/01/2013	Paydown		1,025,487	1,025,487	1,045,756	1,045,220	0	(19,733)	0	(19,733)	0	1,025,487	0	0	0	3,787	05/01/2027	1
3138M0-WG-1	FNMA AO8746 POOL # AO8746 2.500% 08/01/27		03/01/2013	Paydown		2,481,689	2,481,689	2,558,369	2,556,652	0	(74,963)	0	(74,963)	0	2,481,689	0	0	0	9,368	08/01/2027	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		03/01/2013	Paydown		918	918	918	918	0	0	0	0	0	918	0	0	0	11	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		03/01/2013	Paydown		146,710	146,710	146,688	146,644	0	66	0	66	0	146,710	0	0	0	2,376	08/01/2032	1
313900-Q3-2	FNMA # 653074 7.000% 07/01/32		03/01/2013	Paydown		798	798	798	798	0	0	0	0	0	798	0	0	0	9	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.869% 01/01/40		03/01/2013	Paydown		1,679	1,679	1,723	1,721	0	(42)	0	(42)	0	1,679	0	0	0	8	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		03/01/2013	Paydown		1,668	1,668	1,687	1,680	0	(13)	0	(13)	0	1,668	0	0	0	18	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2013	Paydown		158,105	158,105	143,233	151,586	0	6,519	0	6,519	0	158,105	0	0	0	1,421	09/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393A-S4-0	FNR 2003-W5 A 0.424% 04/25/33		03/25/2013	Paydown		7,462	7,462	7,462	7,462	0	0	0	0	0	7,462	0	0	0	6	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2013	Paydown		68,465	68,465	77,537	76,851	0	(8,386)	0	(8,386)	0	68,465	0	0	0	691	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2013	Paydown		44,778	44,778	43,260	43,990	0	788	0	788	0	44,778	0	0	0	453	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2013	Paydown		539,049	539,049	500,735	522,964	0	16,086	0	16,086	0	539,049	0	0	0	5,061	12/15/2032	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2013	Paydown		2,024,164	2,024,164	2,252,831	2,254,392	0	(230,228)	0	(230,228)	0	2,024,164	0	0	0	18,333	01/25/2035	1
31395K-GE-7	FHR 2904 CA 5.000% 04/15/19		03/01/2013	Paydown		74,163	74,163	76,295	75,870	0	(1,708)	0	(1,708)	0	74,163	0	0	0	552	04/15/2019	1
31396C-SQ-4	FHR 3048 QA 5.000% 03/15/24		03/01/2013	Paydown		45,789	45,789	48,150	46,111	0	(322)	0	(322)	0	45,789	0	0	0	384	03/15/2024	1
31396G-GR-6	FHR SER R004 CL VG 6.000% 08/15/21		03/01/2013	Paydown		77,360	77,360	80,600	78,641	0	(1,281)	0	(1,281)	0	77,360	0	0	0	773	08/15/2021	1
31396G-J5-1	FHR 3104 BA 5.500% 06/15/24		03/01/2013	Paydown		7,886	7,886	8,231	8,008	0	(122)	0	(122)	0	7,886	0	0	0	73	06/15/2024	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2013	Paydown		2,794,613	2,794,613	3,037,394	3,055,586	0	(260,973)	0	(260,973)	0	2,794,613	0	0	0	22,123	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2013	Paydown		248,583	248,583	259,497	256,378	0	(7,796)	0	(7,796)	0	248,583	0	0	0	1,593	07/25/2024	1
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		03/01/2013	Paydown		1,826,130	1,826,130	1,762,216	1,810,175	0	15,955	0	15,955	0	1,826,130	0	0	0	21,453	10/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2013	Paydown		56,580	56,580	57,411	57,078	0	(498)	0	(498)	0	56,580	0	0	0	329	03/25/2037	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		03/01/2013	Paydown		46,662	46,662	48,134	48,091	0	(1,430)	0	(1,430)	0	46,662	0	0	0	336	03/25/2027	1
31401Y-DA-0	FNMA # 721997 6.000% 06/01/33		03/01/2013	Paydown		7	7	8	8	0	0	0	0	0	7	0	0	0	0	06/01/2033	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		03/01/2013	Paydown		206,022	206,022	202,867	203,001	0	3,020	0	3,020	0	206,022	0	0	0	1,765	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2013	Paydown		120,799	120,799	119,553	119,599	0	1,200	0	1,200	0	120,799	0	0	0	993	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		03/01/2013	Paydown		28,871	28,871	31,330	14,088	0	(2,253)	0	(2,253)	0	28,871	0	0	0	246	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		03/01/2013	Paydown		4,541	4,541	4,577	4,574	0	(32)	0	(32)	0	4,541	0	0	0	41	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		03/01/2013	Paydown		2,357	2,357	2,365	2,364	0	(7)	0	(7)	0	2,357	0	0	0	22	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.429% 07/01/34		03/01/2013	Paydown		6,542	6,542	6,607	6,605	0	(63)	0	(63)	0	6,542	0	0	0	26	07/01/2034	1
31404V-AB-4	FNMA #779502 2.609% 06/01/34		03/01/2013	Paydown		3,604	3,604	3,636	3,633	0	(29)	0	(29)	0	3,604	0	0	0	15	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		03/01/2013	Paydown		8,404	8,404	8,566	8,504	0	(99)	0	(99)	0	8,404	0	0	0	71	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		03/01/2013	Paydown		86,784	86,784	88,297	88,204	0	(1,419)	0	(1,419)	0	86,784	0	0	0	1,164	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		03/01/2013	Paydown		191,520	191,520	194,859	194,653	0	(3,133)	0	(3,133)	0	191,520	0	0	0	2,027	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2013	Paydown		46,418	46,418	47,228	47,178	0	(759)	0	(759)	0	46,418	0	0	0	402	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		03/01/2013	Paydown		389,259	389,259	396,046	395,626	0	(6,366)	0	(6,366)	0	389,259	0	0	0	2,910	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		03/01/2013	Paydown		155,567	155,567	158,280	158,112	0	(2,544)	0	(2,544)	0	155,567	0	0	0	1,215	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.254% 01/01/35		03/01/2013	Paydown		1,498	1,498	1,504	1,503	0	(5)	0	(5)	0	1,498	0	0	0	6	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.885% 09/01/35		03/01/2013	Paydown		23,103	23,103	24,475	24,423	0	(1,320)	0	(1,320)	0	23,103	0	0	0	108	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.637% 01/01/37		03/01/2013	Paydown		1,667	1,667	1,654	1,501	0	165	0	165	0	1,667	0	0	0	7	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.682% 04/01/36		03/01/2013	Paydown		21,807	21,807	22,870	22,835	0	(1,028)	0	(1,028)	0	21,807	0	0	0	102	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		03/01/2013	Paydown		91,330	91,330	91,823	91,799	0	(469)	0	(469)	0	91,330	0	0	0	820	03/01/2038	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
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		03/01/2013	Paydown		474,317	474,317	495,069	492,802	0	(18,485)	0	(18,485)	0	474,317	0	0	0	3,663	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		03/01/2013	Paydown		409,009	409,009	416,834	416,540	0	(7,531)	0	(7,531)	0	409,009	0	0	0	5,112	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		03/01/2013	Paydown		90,987	90,987	94,967	94,538	0	(3,551)	0	(3,551)	0	90,987	0	0	0	789	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		03/01/2013	Paydown		14,203	14,203	15,040	14,991	0	(788)	0	(788)	0	14,203	0	0	0	93	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		03/01/2013	Paydown		379,594	379,594	385,644	385,269	0	(5,675)	0	(5,675)	0	379,594	0	0	0	2,240	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		03/01/2013	Paydown		499,231	499,231	507,733	506,900	0	(7,670)	0	(7,670)	0	499,231	0	0	0	3,465	07/01/2024	1
31417C-SN-6	FNCI # AB5924 3.000% 08/01/42		03/01/2013	Paydown		291,058	291,058	301,882	301,707	0	(10,649)	0	(10,649)	0	291,058	0	0	0	1,491	08/01/2042	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2013	Paydown		1,261,207	1,261,207	1,288,402	1,286,187	0	(24,980)	0	(24,980)	0	1,261,207	0	0	0	8,599	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2013	Paydown		2,061,951	2,061,951	2,079,349	2,077,779	0	(15,828)	0	(15,828)	0	2,061,951	0	0	0	12,981	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		03/01/2013	Paydown		617,880	617,880	625,604	624,759	0	(6,879)	0	(6,879)	0	617,880	0	0	0	3,775	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2013	Paydown		450,211	450,211	463,155	461,970	0	(11,758)	0	(11,758)	0	450,211	0	0	0	3,365	08/01/2024	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		03/01/2013	Paydown		38,233	38,233	40,396	40,311	0	(2,078)	0	(2,078)	0	38,233	0	0	0	218	05/01/2021	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2013	Paydown		638,188	638,188	673,887	668,162	0	(29,974)	0	(29,974)	0	638,188	0	0	0	5,834	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		03/01/2013	Paydown		18,335	18,335	19,149	19,050	0	(715)	0	(715)	0	18,335	0	0	0	116	10/01/2020	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		6,600,000	6,600,000	6,600,000	6,600,000	0	0	0	0	0	6,600,000	0	0	0	170,937	09/15/2032	1FE
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2013	Paydown		104,270	104,270	107,170	104,792	0	(521)	0	(521)	0	104,270	0	0	0	1,073	05/16/2032	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		03/01/2013	Paydown		5,360	5,360	5,353	5,353	0	(1)	0	(1)	0	5,360	0	0	0	27	05/20/2062	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2013	Paydown		91,961	91,961	95,912	95,079	0	(3,118)	0	(3,118)	0	91,961	0	0	0	691	08/20/2026	1
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		03/01/2013	Paydown		476,330	476,330	509,923	508,100	0	(31,770)	0	(31,770)	0	476,330	0	0	0	3,219	12/20/2041	1
38378B-DY-2	GNR 2012-22 IO 1.675% 02/01/27		03/01/2013	Paydown		0	0	12,392	11,037	0	(11,037)	0	(11,037)	0	0	0	0	0	367	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		03/01/2013	Paydown		12,027	12,027	13,689	13,623	0	(1,596)	0	(1,596)	0	12,027	0	0	0	75	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 1.086% 03/16/47		03/01/2013	Paydown		0	0	39,919	36,463	0	(36,463)	0	(36,463)	0	0	0	0	0	916	03/16/2047	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.530% 05/01/34		03/01/2013	Call 100.0000		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	4,600	05/01/2034	2FE
485107-CK-0	KC MO TIF VRDN 0.170% 11/01/28		01/02/2013	Call 100.0000		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	118	11/01/2028	1FE
49126R-AC-0	KENTUCKY ST FIN VRDN 0.530% 03/01/13		03/01/2013	Maturity		4,105,000	4,105,000	4,105,000	4,105,000	0	0	0	0	0	4,105,000	0	0	0	5,241	03/01/2013	2FE
647110-FB-6	NM EDL 0.935% 12/01/28		03/01/2013	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	47	12/01/2028	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		03/01/2013	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,500	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2013	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	788	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2013	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	766	06/01/2027	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		03/01/2013	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	2,274	06/01/2018	1FE
677555-WX-8	OH ECON DEV REV 4.820% 03/01/15		03/01/2013	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,326	03/01/2015	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		03/01/2013	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,500	06/01/2017	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		03/01/2013	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,144	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2013	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	73	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		03/01/2013	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	2,200	09/01/2015	1FE
709163-ER-6	PENNSYLVANIA ST HIGHER ED 0.000% 09/01/45		02/28/2013	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	2,692	09/01/2045	1FE
709163-EV-7	PENNSYLVANIA ST HIGHER ED 4.758% 12/01/45		03/15/2013	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	822	12/01/2045	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 6.441% 04/01/23		03/13/2013	Call 100.0000		175,000	175,000	174,966	173,593	0	(213)	0	(213)	0	173,379	0	1,621	1,621	1,466	04/01/2023	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		02/01/2013	MERRILL LYNCH-NY--FX INC		2,169,120	2,000,000	2,169,120	2,167,761	0	1,359	0	1,359	0	2,169,120	0	0	0	0	11/01/2029	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		02/20/2013	Call 100.0000		95,000	95,000	103,033	0	0	(116)	0	(116)	0	102,917	0	(7,917)	(7,917)	1,076	11/01/2029	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						67,038,493	66,869,373	68,477,029	68,410,490	0	(1,485,770)	0	(1,485,770)	0	67,044,789	0	(6,296)	(6,296)	493,737	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2013	Paydown		422,013	422,013	363,986	377,630	0	44,383	0	44,383	0	422,013	0	0	0	4,454	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2013	Paydown		6,778	6,778	5,428	5,081	0	1,697	0	1,697	0	6,778	0	0	0	83	12/25/2031	1FM
00164V-AC-7	AMC NETWORKS INC 4.750% 12/15/22		01/24/2013	BANK of AMERICA SEC		2,545,425	2,514,000	2,514,000	2,514,000	0	0	0	0	0	2,514,000	0	31,425	31,425	13,932	12/15/2022	4FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		03/01/2013	Paydown		111,076	111,076	111,030	112,272	0	(1,196)	0	(1,196)	0	111,076	0	0	0	1,399	04/25/2031	1FM
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		02/28/2013	LAZARD FRERES		1,069,950	1,089,000	1,094,787	1,092,361	0	(93)	0	(93)	0	1,092,268	0	(22,318)	(22,318)	57,198	08/01/2018	4FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2013	Paydown		79,121	154,533	130,756	132,393	0	(53,272)	0	(53,272)	0	79,121	0	0	0	1,393	01/25/2037	4FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2013	Paydown		159,214	200,286	181,984	181,042	0	(21,829)	0	(21,829)	0	159,214	0	0	0	1,901	09/25/2037	4FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2013	Paydown		524,966	524,966	523,407	522,726	0	2,240	0	2,240	0	524,966	0	0	0	4,291	09/25/2035	1FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		03/01/2013	Paydown		14,155	14,155	13,615	14,025	0	130	0	130	0	14,155	0	0	0	118	09/25/2035	1FM
03064A-AD-6	AMCAR 2009-1 B 9.790% 04/15/14		03/15/2013	Paydown		86,911	86,911	95,385	87,610	0	(699)	0	(699)	0	86,911	0	0	0	1,431	04/15/2014	1FE
03064C-AD-2	AMCAR 2010-1 B 3.720% 11/17/14		03/15/2013	Paydown		78,592	78,592	79,936	78,930	0	(338)	0	(338)	0	78,592	0	0	0	486	11/17/2014	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		03/01/2013	Paydown		683	683	696	747	0	(64)	0	(64)	0	683	0	0	0	11	12/25/2027	1FM
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		03/15/2013	Paydown		56,625	56,625	56,621	56,671	0	(46)	0	(46)	0	56,625	0	0	0	170	09/15/2019	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2013	Paydown		76,713	76,713	67,027	65,252	0	11,462	0	11,462	0	76,713	0	0	0	631	10/25/2036	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2013	Paydown		118,945	118,945	118,555	118,479	0	465	0	465	0	118,945	0	0	0	731	09/25/2035	3FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2013	Paydown		392,713	392,713	370,745	379,954	0	12,759	0	12,759	0	392,713	0	0	0	3,342	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2013	Paydown		247,049	247,049	241,896	243,985	0	3,065	0	3,065	0	247,049	0	0	0	2,052	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2013	Paydown		44,155	44,155	42,016	42,970	0	1,184	0	1,184	0	44,155	0	0	0	384	08/25/2035	1FM
05947U-LQ-9	BACM 2003-1 G 5.608% 09/11/36		03/01/2013	Paydown		314,102	314,102	316,458	314,093	0	9	0	9	0	314,102	0	0	0	3,426	09/11/2036	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		03/01/2013	Paydown		14,754	14,754	15,221	14,947	0	(193)	0	(193)	0	14,754	0	0	0	117	07/10/2043	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		03/01/2013	Paydown		94,749	94,749	98,220	21,651	0	(3,100)	0	(3,100)	0	94,749	0	0	0	477	07/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		03/01/2013	Paydown		180,996	180,996	161,658	174,512	0	6,484	0	6,484	0	180,996	0	0	0	1,695	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2013	Paydown		140,652	140,652	134,377	136,920	0	3,732	0	3,732	0	140,652	0	0	0	1,073	11/25/2033	1FM

STATEMENT AS OF MARCH 31, 2013 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		03/01/2013	Paydown		403,669	403,669	391,717	397,104	0	6,565	0	6,565	0	403,669	0	0	0	3,154	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		03/01/2013	Paydown		206,242	206,242	169,119	181,885	0	24,357	0	24,357	0	206,242	0	0	0	2,056	03/25/2035	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		03/01/2013	Paydown		166,373	166,373	160,901	162,920	0	3,453	0	3,453	0	166,373	0	0	0	1,254	06/25/2033	3FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2013	Paydown		406,672	406,672	329,913	358,749	0	47,923	0	47,923	0	406,672	0	0	0	3,138	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2013	Paydown		379,747	379,747	373,359	377,216	0	2,531	0	2,531	0	379,747	0	0	0	3,425	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		03/01/2013	Paydown		420,102	480,990	457,749	466,100	0	(45,998)	0	(45,998)	0	420,102	0	0	0	1,933	01/25/2036	4FM
05950E-AB-4	BACM 2006-2 A2 5.713% 05/10/45		03/01/2013	Paydown		97,220	97,220	97,569	97,093	0	127	0	127	0	97,220	0	0	0	1,298	05/10/2045	1FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		03/01/2013	Paydown		3	971,074	42,243	31,891	0	(31,888)	0	(31,888)	0	3	0	0	0	10,660	09/25/2036	1FM
05950P-AJ-2	BAFC 2006-H 3A2 5.673% 09/20/46		03/01/2013	Paydown		540,603	642,664	623,962	586,112	0	(45,509)	0	(45,509)	0	540,603	0	0	0	6,906	09/20/2046	3FM
059513-AC-5	BACM 2007-4 A3 5.806% 08/10/14		02/01/2013	Paydown		3,054,289	3,054,289	3,060,493	3,055,760	0	(1,471)	0	(1,471)	0	3,054,289	0	0	0	14,821	08/10/2014	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2013	Paydown		112,619	112,619	94,286	100,638	0	11,981	0	11,981	0	112,619	0	0	0	849	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2013	Paydown		104,969	204,754	179,459	184,531	0	(79,562)	0	(79,562)	0	104,969	0	0	0	2,029	01/25/2037	5FM
059522-AX-0	BAFC 2007-C 1A5 5.478% 05/20/36		03/01/2013	Paydown		509,571	1,135,833	283,072	246,513	33,427	229,630	0	263,057	0	509,571	0	0	0	12,314	05/20/2036	5FM
05954R-AC-9	BALL 2007-BMB1 A2 0.953% 08/15/29		03/15/2013	Paydown		50,659	50,659	49,994	50,388	0	271	0	271	0	50,659	0	0	0	45	08/15/2029	1FM
06052D-AD-7	BAAT SER 20091A CL A4 3.520% 06/15/16		01/15/2013	Paydown		40,933	40,933	41,343	40,980	0	(47)	0	(47)	0	40,933	0	0	0	120	06/15/2016	1FE
06052F-AD-2	BAAT 2009-2A A4 3.030% 10/15/16		03/15/2013	Paydown		68,464	68,464	69,132	68,569	0	(105)	0	(105)	0	68,464	0	0	0	377	10/15/2016	1FE
06985P-AJ-9	BASIC ENERGY SERVICES 7.750% 10/15/22		01/22/2013	Tax Free Exchange		3,680,000	3,680,000	3,680,000	3,680,000	0	0	0	0	0	3,680,000	0	0	0	76,053	10/15/2022	4FE
07325D-AB-0	BAYV 2006-C 1A1 6.035% 11/28/36		03/01/2013	Paydown		27,423	27,423	23,790	27,222	0	202	0	202	0	27,423	0	0	0	258	11/28/2036	1FM
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		03/01/2013	Paydown		16,295	16,295	17,082	16,932	0	(636)	0	(636)	0	16,295	0	0	0	222	10/15/2032	1FM
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
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		01/01/2013	Paydown		3,070	3,070	3,114	3,068	0	2	0	2	0	3,070	0	0	0	14	01/12/2045	1FM
097023-AT-2	BOEING CO 5.125% 02/15/13		02/15/2013	Maturity		5,000,000	5,000,000	5,396,200	5,014,589	0	(14,589)	0	(14,589)	0	5,000,000	0	0	0	128,125	02/15/2013	1FE
1248ME-AG-4	CBASS 2007-CB4 A2D 5.082% 04/25/37		03/01/2013	Paydown		36,858	36,858	30,224	30,563	0	6,296	0	6,296	0	36,858	0	0	0	304	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		03/01/2013	Paydown		1,224	1,224	761	714	0	510	0	510	0	1,224	0	0	0	8	01/25/2037	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2013	Paydown		59,460	260,597	124,000	78,714	39,839	(59,092)	0	(19,253)	0	59,460	0	0	0	2,205	02/25/2037	1FM
12544D-BB-4	CWHL 2007-14 M 6.250% 09/25/37		01/02/2013	Paydown		3	514,589	254	0	0	3	0	3	0	3	0	0	0	0	09/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2013	Paydown		3,727	3,727	3,725	3,725	0	2	0	2	0	3,727	0	0	0	39	11/15/2019	4AM
126193-AB-7	CPS 2010-A A 2.890% 03/15/16		03/15/2013	Paydown		35,759	35,759	35,871	35,769	0	(10)	0	(10)	0	35,759	0	0	0	178	03/15/2016	1FE
12623D-AC-7	COMM 2011-FL1 B 3.970% 12/17/13		03/17/2013	Paydown		1,667,491	1,667,491	1,615,415	1,652,050	0	15,440	0	15,440	0	1,667,491	0	0	0	16,547	12/17/2013	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2013	Paydown		183,789	183,789	136,969	136,827	0	46,962	0	46,962	0	183,789	0	0	0	1,797	11/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		03/01/2013	Paydown		330,622	330,622	288,558	278,742	0	51,879	0	51,879	0	330,622	0	0	0	3,035	11/25/2036	4FM
126408-GL-1	CSX CORP 5.750% 03/15/13		03/15/2013	Maturity		4,000,000	4,000,000	3,989,640	3,998,754	0	1,246	0	1,246	0	4,000,000	0	0	0	115,000	03/15/2013	2FE
126673-W2-4	CWL 2005-6 M1 0.694% 12/25/35		03/25/2013	Paydown		27,382	27,382	26,980	27,027	0	356	0	356	0	27,382	0	0	0	30	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2013	Paydown		73,996	73,996	70,175	71,704	0	2,292	0	2,292	0	73,996	0	0	0	511	02/25/2035	3FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2013	Paydown		165,620	165,620	146,159	148,116	0	17,504	0	17,504	0	165,620	0	0	0	1,344	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		03/01/2013	Paydown		650,626	650,626	656,421	649,119	0	1,507	0	1,507	0	650,626	0	0	0	5,169	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2013	Paydown		522,893	522,893	513,252	518,151	0	4,742	0	4,742	0	522,893	0	0	0	4,649	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2013	Paydown		650,894	650,894	655,776	653,602	0	(2,708)	0	(2,708)	0	650,894	0	0	0	5,440	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2013	Paydown		220,762	285,566	266,532	265,452	0	(44,690)	0	(44,690)	0	220,762	0	0	0	2,381	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2013	Paydown		218,139	218,139	210,708	213,826	0	4,313	0	4,313	0	218,139	0	0	0	2,006	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2013	Paydown		269,968	271,341	245,446	245,435	0	24,533	0	24,533	0	269,968	0	0	0	2,181	07/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2013	Paydown		66,691	66,691	65,357	65,814	0	877	0	877	0	66,691	0	0	0	715	08/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2013	Paydown		140,707	140,707	128,199	127,441	0	13,266	0	13,266	0	140,707	0	0	0	1,198	10/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2013	Paydown		308,434	308,434	285,301	293,862	0	14,571	0	14,571	0	308,434	0	0	0	2,794	11/25/2035	2FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2013	Paydown		247,815	413,689	389,863	389,607	0	(141,792)	0	(141,792)	0	247,815	0	0	0	3,670	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2013	Paydown		105,284	230,212	183,816	186,953	0	(81,670)	0	(81,670)	0	105,284	0	0	0	1,964	05/25/2036	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2013	Paydown		82,458	82,458	57,078	53,791	0	28,667	0	28,667	0	82,458	0	0	0	811	03/25/2036	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2013	Paydown		354,504	354,504	339,467	347,552	0	6,952	0	6,952	0	354,504	0	0	0	2,946	11/25/2035	3FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2013	Paydown		156,185	179,691	178,512	178,952	0	(22,767)	0	(22,767)	0	156,185	0	0	0	1,699	11/25/2035	3FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2013	Paydown		95,031	109,333	108,650	108,930	0	(13,899)	0	(13,899)	0	95,031	0	0	0	1,034	11/25/2035	1FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		03/01/2013	Paydown		401,369	401,369	383,401	398,826	0	2,542	0	2,542	0	401,369	0	0	0	2,784	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2013	Paydown		27,398	27,398	27,274	27,277	0	122	0	122	0	27,398	0	0	0	233	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2013	Paydown		265,810	265,810	249,550	259,116	0	6,694	0	6,694	0	265,810	0	0	0	2,433	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2013	Paydown		393,313	393,313	379,424	385,280	0	8,033	0	8,033	0	393,313	0	0	0	3,137	08/25/2035	3FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2013	Paydown		208,179	208,179	128,760	106,176	0	102,003	0	102,003	0	208,179	0	0	0	2,695	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		03/01/2013	Paydown		19,004	19,004	14,168	13,493	0	5,511	0	5,511	0	19,004	0	0	0	235	03/25/2037	4FM
12686C-AY-5	CABLEVISION SYSTEMS CORP 8.625% 09/15/17		01/15/2013	BANK of AMERICA SEC		1,353,963	1,145,000	1,130,289	1,133,922	0	115	0	115	0	1,134,037	0	219,925	219,925	33,742	09/15/2017	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
12686C-AZ-2	CABLEVISION SYSTEMS CORP 7.750% 04/15/18		02/25/2013	BANK of AMERICA SEC		2,289,363	2,055,000	2,183,438	2,173,816	0	(2,247)	0	(2,247)	0	2,171,569	0	117,794	117,794	52,733	04/15/2018	4FE
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		03/15/2013	Paydown		28,853	28,853	28,851	28,851	0	2	0	2	0	28,853	0	0	0	55	08/15/2017	1FE
13974X-AB-8	CAPITAL AUTO 2008-A B 6.890% 01/15/15		03/15/2013	Paydown		155,976	155,976	163,476	157,283	0	(1,308)	0	(1,308)	0	155,976	0	0	0	1,754	01/15/2015	1FE
13974Y-AB-6	CARAT 2008-2 B 6.460% 12/15/14		03/15/2013	Paydown		105,142	105,142	107,195	106,045	0	(903)	0	(903)	0	105,142	0	0	0	1,063	12/15/2014	1FE
14366U-AA-0	CNART 2012-1A A 2.090% 01/15/15		03/15/2013	Paydown		47,900	47,900	47,899	47,899	0	0	0	0	0	47,900	0	0	0	168	01/15/2015	1FE
15005M-AD-6	CEDAR BRAKES I LLC SERIES B 8.500% 02/15/14		02/15/2013	Redemption 100.0000		499,240	499,240	499,240	499,240	0	0	0	0	0	499,240	0	0	0	21,218	02/15/2014	2AM
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		03/01/2013	Paydown		103,356	103,356	103,292	103,179	0	177	0	177	0	103,356	0	0	0	621	02/18/2035	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		03/01/2013	Paydown		767,959	767,959	767,959	767,959	0	0	0	0	0	767,959	0	0	0	6,368	10/25/2035	1FM
15672W-AA-2	CEQUEL COM HLDG I/CAP 8.625% 11/15/17		01/07/2013	BARCLAYS		11,721,203	10,948,000	11,721,203	0	0	0	0	0	0	11,721,203	0	0	0	144,263	11/15/2017	4FE
16162W-FB-0	CHASE 2003 S15 1A2 6.000% 01/25/34		02/01/2013	Paydown		21,266	21,266	20,832	20,868	0	398	0	398	0	21,266	0	0	0	212	01/25/2034	1FM
165167-CF-2	CHESAPEAKE ENERGY 6.625% 08/15/20		03/25/2013	BANK of AMERICA SEC		2,484,555	2,269,000	2,436,339	2,412,554	0	(3,687)	0	(3,687)	0	2,408,867	0	75,688	75,688	93,116	08/15/2020	3FE
17121D-AE-9	CFAST 2010-A C 2.000% 01/08/14		03/08/2013	Paydown		216,261	216,261	217,266	216,711	0	(450)	0	(450)	0	216,261	0	0	0	901	01/08/2014	1FE
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		03/01/2013	Paydown		142,044	142,044	140,535	141,098	0	946	0	946	0	142,044	0	0	0	1,155	08/25/2034	1FM
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		03/01/2013	Paydown		4,103,093	4,103,093	4,300,234	4,107,328	0	(4,235)	0	(4,235)	0	4,103,093	0	0	0	48,838	04/15/2040	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		03/01/2013	Paydown		75,215	75,215	60,275	56,586	0	18,629	0	18,629	0	75,215	0	0	0	636	05/25/2036	3FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2013	Paydown		6	168,495	82,701	52,763	28,848	(81,605)	0	(52,757)	0	6	0	0	0	1,560	11/25/2036	6FM
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		960,840	942,000	942,000	942,000	0	0	0	0	0	942,000	0	18,840	18,840	23,144	03/15/2020	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		2,630,970	2,542,000	2,542,000	2,542,000	0	0	0	0	0	2,542,000	0	88,970	88,970	62,456	03/15/2020	4FE
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		02/22/2013	Call 100.0000		5,000,000	5,000,000	5,044,583	5,023,932	0	(1,395)	0	(1,395)	0	5,022,537	0	(22,537)	(22,537)	675,722	04/01/2017	4FE
199575-AR-2	COLUMBUS SOUTHERN POWER 5.500% 03/01/13		03/01/2013	Maturity		285,000	285,000	286,206	0	0	(1,206)	0	(1,206)	0	285,000	0	0	0	7,838	03/01/2013	2FE
20046F-AU-4	COMM 2001-J2A B 6.304% 07/16/34		03/01/2013	Paydown		2,000,000	2,000,000	2,004,688	2,001,882	0	(1,882)	0	(1,882)	0	2,000,000	0	0	0	31,520	07/16/2034	1FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2013	Paydown		10,697,047	10,697,047	11,282,530	11,047,549	0	(350,502)	0	(350,502)	0	10,697,047	0	0	0	176,127	07/16/2034	1FM
200476-AJ-8	COMM 2007-FL14 AJ 0.383% 06/15/22		03/15/2013	Paydown		287,582	287,582	272,484	278,569	0	9,013	0	9,013	0	287,582	0	0	0	270	06/15/2022	1FM
201730-AD-0	CMAT 1999-C1 A4 6.975% 01/17/32		03/11/2013	Paydown		107,205	107,205	110,773	107,309	0	(104)	0	(104)	0	107,205	0	0	0	1,122	01/17/2032	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		03/15/2013	Paydown		74,924	74,924	74,921	75,580	0	(656)	0	(656)	0	74,924	0	0	0	872	05/15/2033	1FM
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.200% 02/02/43		03/01/2013	Call 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	29	02/02/2043	1FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2013	Redemption 100.0000		481,095	481,095	329,213	210,758	116,752	153,585	0	270,337	0	481,095	0	0	0	16,838	07/15/2016	6FE
22540A-JR-0	CSFB 1998-C2 D 7.130% 11/15/30		03/11/2013	Paydown		26,041	26,041	26,822	26,105	0	(64)	0	(64)	0	26,041	0	0	0	285	11/15/2030	1FM
22541N-S9-1	CSFB 2003-CK2 B 4.918% 03/15/36		01/01/2013	Paydown		7,000,000	7,000,000	7,035,000	6,986,697	0	13,303	0	13,303	0	7,000,000	0	0	0	28,688	03/15/2036	1FM
22541N-UL-1	CSFB 2002-CP5 C 5.230% 12/15/35		03/01/2013	Paydown		198,775	198,775	192,944	198,225	0	550	0	550	0	198,775	0	0	0	1,812	12/15/2035	1FM
22541Q-DJ-8	CSFB 2003-C3 A5 3.936% 05/15/38		03/01/2013	Paydown		4,022,616	4,022,616	3,670,323	4,003,170	0	19,446	0	19,446	0	4,022,616	0	0	0	23,024	05/15/2038	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2013	Paydown		99,761	99,761	96,001	97,368	0	2,393	0	2,393	0	99,761	0	0	0	840	06/25/2033	1FM
22541Q-J2-9	CSFB 2003-C5 A4 4.900% 12/15/36		03/01/2013	Paydown		925,061	925,061	889,468	919,167	0	5,894	0	5,894	0	925,061	0	0	0	5,580	12/15/2036	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2013	Paydown		591,975	591,975	589,477	589,320	0	2,654	0	2,654	0	591,975	0	0	0	4,663	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2013	Paydown		222,842	222,842	221,927	222,321	0	521	0	521	0	222,842	0	0	0	1,920	05/25/2035	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2013	Paydown		226,811	226,811	226,671	226,772	0	39	0	39	0	226,811	0	0	0	1,954	05/25/2035	2FM
22541S-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		03/01/2013	Paydown		224,470	224,470	221,357	223,713	0	756	0	756	0	224,470	0	0	0	2,159	01/15/2037	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2013	Paydown		282,502	282,502	273,497	277,748	0	4,754	0	4,754	0	282,502	0	0	0	2,302	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2013	Paydown		578,681	578,681	588,130	582,616	0	(3,935)	0	(3,935)	0	578,681	0	0	0	5,313	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2013	Paydown		112,681	112,681	105,858	105,862	0	6,819	0	6,819	0	112,681	0	0	0	1,074	06/25/2035	3FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		03/01/2013	Paydown		13,539	13,539	13,904	13,560	0	(21)	0	(21)	0	13,539	0	0	0	128	09/15/2040	1FM
225470-AM-5	CSMC 2005-C5 A3 5.100% 08/15/38		03/01/2013	Paydown		743,278	743,278	754,427	744,491	0	(1,213)	0	(1,213)	0	743,278	0	0	0	9,328	08/15/2038	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-F6-5	CSMC 2006-C1 AAB 5.407% 02/15/39		03/01/2013	Paydown		195,971	195,971	208,051	203,400	0	(7,429)	0	(7,429)	0	195,971	0	0	0	1,813	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		03/01/2013	Paydown		86,768	86,768	80,203	81,126	0	5,642	0	5,642	0	86,768	0	0	0	857	03/25/2036	4FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2013	Paydown		167,453	167,453	168,745	167,935	0	(482)	0	(482)	0	167,453	0	0	0	1,516	12/15/2040	1FM
228227-BC-7	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		1,351,000	1,351,000	1,351,000	1,351,000	0	0	0	0	0	1,351,000	0	0	0	27,583	01/15/2023	4FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2013	Paydown		102,145	102,145	96,016	88,571	0	13,574	0	13,574	0	102,145	0	0	0	548	06/25/2036	4FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2013	Paydown		132,992	132,992	134,318	133,812	0	(820)	0	(820)	0	132,992	0	0	0	901	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.553% 07/12/44		03/12/2013	Paydown		3,660	3,660	3,766	3,763	0	(103)	0	(103)	0	3,660	0	0	0	10	07/12/2044	1FM
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		03/15/2013	Paydown		51,125	51,125	51,122	51,121	0	4	0	4	0	51,125	0	0	0	91	01/15/2015	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2013	Paydown		716,840	716,840	679,318	706,207	0	10,632	0	10,632	0	716,840	0	0	0	5,845	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2013	Paydown		528,669	528,669	499,507	493,086	0	35,583	0	35,583	0	528,669	0	0	0	4,423	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2013	Paydown		56,927	56,927	52,060	52,080	0	4,847	0	4,847	0	56,927	0	0	0	514	02/25/2036	4FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2013	Paydown		1,358	2,207	1,867	1,540	379	(561)	0	(182)	0	1,358	0	0	0	18	10/25/2036	5FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		03/01/2013	Paydown		136,611	224,383	184,602	155,220	34,481	(53,090)	0	(18,609)	0	136,611	0	0	0	1,798	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		03/01/2013	Paydown		192,678	192,678	166,188	157,557	0	35,121	0	35,121	0	192,678	0	0	0	2,088	06/25/2036	3FM
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		03/14/2013	BANK of AMERICA SEC		300,960	288,000	288,000	288,000	0	0	0	0	0	288,000	0	12,960	12,960	6,902	05/15/2018	3FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/13/2013	C.L. KING & ASSOCIATES		1,982,549	1,827,000	1,866,209	1,863,493	0	(1,705)	0	(1,705)	0	1,861,788	0	120,761	120,761	114,073	07/15/2019	4FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2013	Redemption 100.0000		14,117	14,117	14,117	14,117	0	0	0	0	0	14,117	0	0	0	330	01/19/2031	1FE
293791-AD-1	ENTERPRISE PRODUCTS 6.375% 02/01/13		02/01/2013	Maturity		2,500,000	2,500,000	2,578,225	2,500,966	0	(966)	0	(966)	0	2,500,000	0	0	0	79,688	02/01/2013	2FE
29379V-AJ-2	ENTERPRISE PRODUCTS OPER 6.125% 02/01/13		02/01/2013	Maturity		500,000	500,000	505,305	502,273	0	(2,273)	0	(2,273)	0	500,000	0	0	0	15,313	02/01/2013	2FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		01/01/2013	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(94)	08/01/2017	4FE
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		03/04/2013	J P MORGAN SEC HI-YIELD		2,387,610	2,151,000	2,289,026	2,241,115	0	(4,471)	0	(4,471)	0	2,236,644	0	150,966	150,966	90,297	03/01/2018	3FE
29445G-AH-9	EQUINOX HOLDINGS LTD 9.500% 02/01/16		02/01/2013	Call 104.7500		1,844,648	1,761,000	1,749,308	1,753,707	0	423	0	423	0	1,754,129	0	90,518	90,518	83,648	02/01/2016	4FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2013	Paydown		167,412	167,412	167,412	171,873	0	(4,461)	0	(4,461)	0	167,412	0	0	0	1,929	12/25/2033	1FM
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		03/28/2013	WELLS FARGO		3,202,386	2,997,000	3,081,456	3,065,477	0	(3,823)	0	(3,823)	0	3,061,654	0	140,733	140,733	69,375	12/01/2018	3FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		01/31/2013	Various		800,027	800,027	800,027	800,027	0	0	0	0	0	800,027	0	0	0	0	06/20/2023	3AM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2013	Paydown		139,999	139,999	133,727	134,387	0	5,612	0	5,612	0	139,999	0	0	0	1,460	08/25/2035	4FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		03/01/2013	Paydown		288,433	288,433	262,474	269,002	0	19,431	0	19,431	0	288,433	0	0	0	3,063	08/25/2036	1FM
341099-CC-1	FLORIDA POWER CORP 4.800% 03/01/13		03/01/2013	Maturity		2,000,000	2,000,000	1,924,240	1,997,384	0	2,616	0	2,616	0	2,000,000	0	0	0	48,000	03/01/2013	1FE
34528R-AF-9	FORDO 2009-A A4 6.070% 05/15/14		02/15/2013	Paydown		89,015	89,015	91,393	89,934	0	(920)	0	(920)	0	89,015	0	0	0	824	05/15/2014	1FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2013	Paydown		54	54	55	54	0	(1)	0	(1)	0	54	0	0	0	1	06/25/2028	2FM
361849-DL-3	GMACC 1998-C1 F 6.777% 05/15/30		03/01/2013	Paydown		117,913	117,913	119,424	118,231	0	(317)	0	(317)	0	117,913	0	0	0	892	05/15/2030	1FM
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		03/01/2013	Paydown		5,178	5,178	5,021	5,162	0	16	0	16	0	5,178	0	0	0	44	12/10/2041	1FM
361849-RC-8	GMACC 01-C2 B 6.790% 04/15/34		01/15/2013	Paydown		1,554,729	1,554,729	1,585,277	1,550,794	0	3,935	0	3,935	0	1,554,729	0	0	0	8,797	04/15/2034	1FM
361849-RD-6	GMACC 2001-C2 C 6.870% 04/15/34		03/01/2013	Paydown		53,612	53,612	53,645	53,473	0	139	0	139	0	53,612	0	0	0	507	04/15/2034	1FM
361849-YU-0	GMACC 2003-C2 A2 5.450% 05/10/40		03/01/2013	Paydown		1,470,743	1,470,743	1,459,195	1,468,350	0	2,393	0	2,393	0	1,470,743	0	0	0	18,134	05/10/2040	1FM
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		03/01/2013	Paydown		1,283,424	1,283,424	1,290,443	1,282,595	0	829	0	829	0	1,283,424	0	0	0	6,810	04/10/2040	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		03/01/2013	Paydown		214,355	214,355	214,355	214,355	0	0	0	0	0	214,355	0	0	0	2,061	09/25/2034	2FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2013	Paydown		597,672	597,672	574,419	593,024	0	4,648	0	4,648	0	597,672	0	0	0	5,354	06/25/2034	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 09/25/34		03/01/2013	Paydown		1,538,716	1,538,716	1,551,458	1,538,570	0	146	0	146	0	1,538,716	0	0	0	15,203	09/25/2034	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2013	Paydown		338,282	433,164	415,152	372,700	56,254	(90,673)	0	(34,419)	0	338,282	0	0	0	4,459	07/25/2037	6FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		03/01/2013	Paydown		131,932	131,932	122,502	116,781	0	15,151	0	15,151	0	131,932	0	0	0	1,158	12/25/2036	4FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2013	Paydown		177,318	177,318	104,068	61,597	42,350	73,372	0	115,722	0	177,318	0	0	0	1,753	01/25/2037	5FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2013	Paydown		227,170	227,170	216,415	221,372	0	5,798	0	5,798	0	227,170	0	0	0	2,705	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2013	Paydown		182,884	182,884	149,507	165,767	0	17,117	0	17,117	0	182,884	0	0	0	1,811	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2013	Paydown		64,563	64,563	64,593	64,373	0	190	0	190	0	64,563	0	0	0	629	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2013	Paydown		15,790	15,790	15,030	15,341	0	449	0	449	0	15,790	0	0	0	136	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2013	Paydown		173,047	173,047	178,235	176,354	0	(3,307)	0	(3,307)	0	173,047	0	0	0	1,095	08/10/2043	1FM
36828Q-AD-8	GECMC 2003-C1 A4 4.819% 01/10/38		01/01/2013	Paydown		173,997	173,997	183,828	173,819	0	178	0	178	0	173,997	0	0	0	699	01/10/2038	1FM
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		02/05/2013	WELLS FARGO		3,964,330	3,637,000	3,647,426	2,430,000	0	(577)	0	(577)	0	3,646,849	0	317,481	317,481	42,166	12/15/2018	4FE
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		1,217,426	1,207,000	1,219,070	1,217,192	0	234	0	234	0	1,217,426	0	0	0	39,341	12/15/2018	4FE
374689-AC-1	GIBRALTAR INDUSTRIES INC 8.000% 12/01/15		01/31/2013	TENDER OFFER		6,546,020	6,500,000	6,395,293	6,457,901	0	613	0	613	0	6,458,514	0	87,506	87,506	151,667	12/01/2015	4FE
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		03/01/2013	Paydown		117,906	117,906	112,306	114,832	0	3,074	0	3,074	0	117,906	0	0	0	1,011	04/25/2032	5FM
396789-DV-8	GCCFC 2003-C1 A4 4.111% 07/05/35		03/01/2013	Paydown		2,219,017	2,219,017	1,935,052	2,201,079	0	17,938	0	17,938	0	2,219,017	0	0	0	18,804	07/05/2035	1FM
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		03/01/2013	Paydown		50,506	50,506	46,619	49,516	0	991	0	991	0	50,506	0	0	0	508	06/10/2036	1FM
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		03/01/2013	Paydown		684,089	684,089	660,039	679,419	0	4,670	0	4,670	0	684,089	0	0	0	7,814	08/10/2042	1FM
42217J-BF-5	HEALTH CARE PROPERTIES 5.625% 02/28/13		02/28/2013	Maturity		1,500,000	1,500,000	1,482,660	1,499,434	0	566	0	566	0	1,500,000	0	0	0	42,188	02/28/2013	2FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2013	Paydown		87,511	87,511	14,194	16,039	0	71,472	0	71,472	0	87,511	0	0	0	532	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2013	Paydown		38,046	38,046	33,948	33,661	0	4,385	0	4,385	0	38,046	0	0	0	418	02/25/2036	4FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2013	Paydown		257,621	337,964	320,590	312,085	0	(54,465)	0	(54,465)	0	257,621	0	0	0	3,273	02/25/2036	4FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2013	Paydown		187,590	265,141	230,755	231,228	0	(43,638)	0	(43,638)	0	187,590	0	0	0	2,417	02/25/2036	5FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2013	Paydown		105,245	105,245	97,228	97,085	0	8,160	0	8,160	0	105,245	0	0	0	935	12/25/2035	3FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2013	Paydown		799,794	799,794	799,748	798,158	0	1,635	0	1,635	0	799,794	0	0	0	8,156	01/25/2036	4FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2013	Paydown		260,392	260,392	254,311	178,842	72,355	9,194	0	81,549	0	260,392	0	0	0	2,569	02/25/2036	6FM
466247-QX-4	JPMMT 2005-A3 11A1 4.477% 06/25/35		03/01/2013	Paydown		17,060	17,060	17,252	17,104	0	(45)	0	(45)	0	17,060	0	0	0	127	06/25/2035	1FM
46625M-6W-4	JPMCC 2004-CB9 A4 5.584% 06/12/41		03/01/2013	Paydown		5,442	5,442	5,328	5,415	0	28	0	28	0	5,442	0	0	0	76	06/12/2041	1FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
46625M-P2-9	JPMCC 2003-CB7 A4 4.879% 01/12/38		03/01/2013	Paydown		798,722	798,722	767,553	793,496	0	5,225	0	5,225	0	798,722	0	0	0	6,596	01/12/2038	1FM
46625M-VR-7	JPMCC 2003-ML1A A2 4.767% 03/12/39		03/01/2013	Paydown		16,256,108	16,256,108	15,619,834	16,224,711	0	31,397	0	31,397	0	16,256,108	0	0	0	103,876	03/12/2039	1FM
46625M-WX-3	JPMCC 2003-CB6 A2 5.255% 07/12/37		03/01/2013	Paydown		4,753,458	4,753,458	4,634,065	4,736,816	0	16,642	0	16,642	0	4,753,458	0	0	0	32,401	07/12/2037	1FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		01/15/2013	Paydown		151,557	151,557	158,377	151,452	0	105	0	105	0	151,557	0	0	0	653	08/12/2040	1FM
46625M-YU-7	JPMCC 2003-PM1A A4 5.326% 08/12/40		03/01/2013	Paydown		398,008	398,008	362,685	394,085	0	3,922	0	3,922	0	398,008	0	0	0	4,237	08/12/2040	1FM
46625Y-VQ-3	JPMCC 2005-LDP4 A3A2 4.903% 10/15/42		03/01/2013	Paydown		124,080	124,080	125,786	123,898	0	182	0	182	0	124,080	0	0	0	971	10/15/2042	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2013	Paydown		109,812	109,812	76,198	76,147	0	33,665	0	33,665	0	109,812	0	0	0	1,126	07/25/2036	2FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2013	Paydown		123,332	123,332	91,951	87,365	0	35,967	0	35,967	0	123,332	0	0	0	1,265	07/25/2036	3FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2013	Paydown		501,529	501,529	536,557	524,163	0	(22,635)	0	(22,635)	0	501,529	0	0	0	5,421	05/15/2047	1FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2013	Redemption 100.0000		65,640	65,640	61,946	63,669	0	1,971	0	1,971	0	65,640	0	0	0	1,853	03/29/2021	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2013	Various		163,625	163,625	163,649	163,635	0	(10)	0	(10)	0	163,625	0	0	0	1,334	04/30/2018	1FE
50075N-AQ-7	KRAFT FOODS INC 6.000% 02/11/13		02/11/2013	Maturity		7,000,000	7,000,000	7,310,760	7,007,003	0	(7,003)	0	(7,003)	0	7,000,000	0	0	0	210,000	02/11/2013	2FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A 2.550% 09/15/16		03/15/2013	Paydown		27,872	27,872	27,831	27,859	0	13	0	13	0	27,872	0	0	0	117	09/15/2016	1FE
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 07/15/44		03/11/2013	Paydown		964	964	980	964	0	0	0	0	0	964	0	0	0	9	07/15/2044	1FM
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		03/01/2013	Redemption 100.0000		40,752	40,752	40,430	40,668	0	84	0	84	0	40,752	0	0	0	498	04/01/2016	1
52108H-PN-8	LBUBS 2003-C1 A4 4.394% 03/15/32		01/11/2013	Paydown		4,676,332	4,676,332	4,415,298	4,671,897	0	4,435	0	4,435	0	4,676,332	0	0	0	17,123	03/15/2032	1FM
52108H-TA-2	LBUBS 2003-C5 A4 4.685% 07/15/32		03/11/2013	Paydown		3,368,685	3,368,685	3,345,394	3,365,728	0	2,958	0	2,958	0	3,368,685	0	0	0	21,966	07/15/2032	1FM
52108H-XL-3	LBUBS 2003-C8 A3 4.830% 11/15/27		03/11/2013	Paydown		131,716	131,716	137,452	132,646	0	(931)	0	(931)	0	131,716	0	0	0	1,584	11/15/2027	1FM
52108M-AB-9	LBUBS 2005-C7 A2 5.103% 11/15/30		01/11/2013	Paydown		93	93	94	93	0	0	0	0	0	93	0	0	0	0	11/15/2030	1FM
525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2013	Paydown		242,476	348,144	292,916	295,734	0	(53,258)	0	(53,258)	0	242,476	0	0	0	3,097	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2013	Paydown		140,611	140,611	140,611	140,611	0	0	0	0	0	140,611	0	0	0	1,341	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2013	Paydown		918,964	918,964	917,610	914,756	0	4,208	0	4,208	0	918,964	0	0	0	8,765	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		03/01/2013	Paydown		247,906	366,574	333,379	336,517	0	(88,611)	0	(88,611)	0	247,906	0	0	0	3,814	12/25/2035	5FM
525221-GA-9	LXS 2005-10 2A3A 5.420% 01/25/36		03/01/2013	Paydown		95,816	146,195	130,704	131,602	0	(35,786)	0	(35,786)	0	95,816	0	0	0	1,317	01/25/2036	5FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2013	Paydown		375,213	542,484	538,827	543,550	0	(168,337)	0	(168,337)	0	375,213	0	0	0	5,235	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2013	Paydown		3	122,048	94,788	65,317	31,527	(96,841)	0	(65,314)	0	3	0	0	0	619	11/25/2036	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		03/01/2013	Paydown		108,579	236,289	187,555	193,358	0	(84,779)	0	(84,779)	0	108,579	0	0	0	3,121	05/25/2037	4FM
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/30/2013	Various		1,436,400	1,512,000	1,495,806	1,500,120	0	233	0	233	0	1,500,354	0	(63,954)	(63,954)	53,770	10/01/2016	5FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		03/01/2013	Redemption 100.0000		42,722	42,722	42,876	42,760	0	(39)	0	(39)	0	42,722	0	0	0	535	02/01/2016	1
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		03/01/2013	Paydown		172,957	172,957	145,716	147,856	0	25,101	0	25,101	0	172,957	0	0	0	1,479	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		03/01/2013	Paydown		34,142	34,142	35,529	35,806	0	(1,664)	0	(1,664)	0	34,142	0	0	0	325	04/25/2033	1FM
571903-AH-6	MARRIOTT INTERNATIONAL-CL A 5.625% 02/15/13		02/15/2013	Maturity		390,000	390,000	402,141	392,056	0	(2,056)	0	(2,056)	0	390,000	0	0	0	10,969	02/15/2013	2FE
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		02/06/2013	WELLS FARGO		4,519,680	4,224,000	4,249,542	4,238,239	0	(589)	0	(589)	0	4,237,649	0	282,031	282,031	135,373	04/01/2018	4FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		03/01/2013	Paydown		408,443	408,443	408,410	408,868	0	(425)	0	(425)	0	408,443	0	0	0	3,754	10/25/2035	2FM
589331-AH-0	MERCK & CO INC 4.375% 02/15/13		02/15/2013	Various		5,000,000	5,000,000	4,674,500	4,992,678	0	7,322	0	7,322	0	5,000,000	0	0	0	109,375	02/15/2013	1FE
59018Y-M4-0	MERRILL (BAC) 5.450% 02/05/13		02/05/2013	Maturity		340,000	340,000	341,394	341,394	0	(1,394)	0	(1,394)	0	340,000	0	0	0	9,265	02/05/2013	1FE
59217G-AA-7	MET LIFE GLOB 2.500% 01/11/13		01/11/2013	Maturity		10,000,000	10,000,000	9,975,100	9,999,674	0	326	0	326	0	10,000,000	0	0	0	125,000	01/11/2013	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.320% 05/01/27		02/01/2013	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	81	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2013	Redemption 100.0000		146,000	146,000	146,000	146,000	0	0	0	0	0	146,000	0	0	0	4,140	08/01/2025	1FE
61205P-AJ-8	MHESA 2012-1 A1 0.805% 09/20/22		03/20/2013	Paydown		28,819	28,819	28,819	28,819	0	0	0	0	0	28,819	0	0	0	50	09/20/2022	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2013	Paydown		608,065	608,065	591,533	602,273	0	5,792	0	5,792	0	608,065	0	0	0	5,652	04/25/2034	1FM
61746W-D5-6	MSDWC 2003-HQ2 B 5.040% 03/12/35		01/01/2013	Paydown		334,647	334,647	345,235	334,366	0	281	0	281	0	334,647	0	0	0	1,406	03/12/2035	1FM
61746W-D6-4	MSDWC 2003-HQ2 C 5.150% 03/12/35		01/01/2013	Paydown		250,000	250,000	254,375	249,985	0	15	0	15	0	250,000	0	0	0	1,073	03/12/2035	1FM
61746W-HF-0	MSDWC 2001-TOP3 A4 6.390% 07/15/33		03/01/2013	Paydown		989	989	997	988	0	1	0	1	0	989	0	0	0	10	07/15/2033	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2013	Paydown		280,580	280,580	205,780	203,382	0	77,198	0	77,198	0	280,580	0	0	0	2,204	10/25/2036	3FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2013	Paydown		55,501	56,072	37,878	35,931	0	19,569	0	19,569	0	55,501	0	0	0	399	08/25/2036	1FM
61750C-AD-9	MSC 2006-HQ9 A3 5.712% 07/12/44		01/01/2013	Paydown		1,878,491	1,878,491	1,868,165	1,874,746	0	3,745	0	3,745	0	1,878,491	0	0	0	8,942	07/12/2044	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		03/01/2013	Paydown		86,462	86,462	61,710	61,634	0	24,828	0	24,828	0	86,462	0	0	0	711	12/25/2036	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2013	Paydown		53,528	53,528	44,499	43,076	0	10,451	0	10,451	0	53,528	0	0	0	523	01/25/2047	4FM
61755Y-AC-8	MSC 2007-IQ15 A2 5.849% 06/11/49		03/01/2013	Paydown		36,020	36,020	37,004	35,976	0	44	0	44	0	36,020	0	0	0	420	06/11/2049	1FM
636180-BE-0	NATIONAL FUEL GAS CO 5.250% 03/01/13		03/01/2013	Maturity		460,000	460,000	478,501	462,862	0	(2,862)	0	(2,862)	0	460,000	0	0	0	12,075	03/01/2013	2FE

STATEMENT AS OF MARCH 31, 2013 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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)
637432-LM-5	NATIONAL RURAL UTILITY 5.500% 07/01/13		03/01/2013	Call 101.6870		1,761,219	1,732,000	1,895,033	1,755,968	0	(8,059)	0	(8,059)	0	1,747,908	0	13,311	13,311	63,507	07/01/2013	1FE
638620-AG-9	NATIONWIDE HEALTH PPTYS 6.250% 02/01/13		02/01/2013	Maturity		4,000,000	4,000,000	3,997,640	3,999,406	0	594	0	594	0	4,000,000	0	0	0	125,000	02/01/2013	2FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		03/01/2013	Paydown		156,316	156,316	145,961	145,186	0	11,130	0	11,130	0	156,316	0	0	0	1,399	08/25/2035	1FM
65473Q-AK-9	NISOURCE FINANCE CORP 6.150% 03/01/13		03/01/2013	Maturity		2,000,000	2,000,000	2,007,560	1,999,904	0	96	0	96	0	2,000,000	0	0	0	61,500	03/01/2013	2FE
655356-JL-8	NASC 1998-D6 A3 7.541% 03/15/30		01/11/2013	Paydown		963,258	963,258	1,032,304	964,612	0	(1,354)	0	(1,354)	0	963,258	0	0	0	5,797	03/15/2030	1FM
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		03/01/2013	Redemption 100.0000		37,024	37,024	37,121	37,058	0	(34)	0	(34)	0	37,024	0	0	0	463	11/01/2017	1
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2013	Paydown		98,582	98,582	81,979	79,267	0	19,315	0	19,315	0	98,582	0	0	0	1,038	03/25/2047	2FM
67021B-AC-3	NII CAPITAL CORP 8.875% 12/15/19		01/07/2013	SEAPORT GROUP LLC		467,285	553,000	418,898	418,934	0	0	0	0	0	418,934	0	48,351	48,351	3,304	12/15/2019	4FE
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		01/04/2013	JEFFERIES & CO		543,230	684,000	492,480	492,515	0	0	0	0	0	492,515	0	50,715	50,715	14,105	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
69348H-DP-0	PNCMA 2001-C1 F 7.150% 03/12/34		03/01/2013	Paydown		56,692	56,692	57,596	56,641	0	52	0	52	0	56,692	0	0	0	658	03/12/2034	1FM
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		03/01/2013	Redemption 100.0000		52,156	52,156	51,579	52,024	0	132	0	132	0	52,156	0	0	0	631	10/01/2015	1
695459-AD-9	PAETEC HOLDING CORP 8.875% 06/30/17		01/23/2013	TENDER OFFER		876,018	811,000	820,058	816,105	0	(192)	0	(192)	0	815,913	0	60,105	60,105	4,598	06/30/2017	3FE
708696-BS-7	PENNSYLVANIA ELECTRIC CO 5.125% 04/01/14		01/10/2013	CORTVIEW CAPITAL SECURITIES LL		262,218	250,000	266,770	262,243	0	(378)	0	(378)	0	261,865	0	353	353	3,701	04/01/2014	2FE
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		1,995,543	2,000,000	1,995,260	1,995,502	0	41	0	41	0	1,995,543	0	0	0	28,189	04/01/2022	2FE
73019#-AA-0	PNC EQUIP FIN LLC UPRR2012-A SERIES A PP 3.000% 09/13/27		03/13/2013	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1
73179P-AH-9	POLYONE CORP 7.375% 09/15/20		02/13/2013	BANK of AMERICA SEC		1,008,788	915,000	915,000	915,000	0	0	0	0	0	915,000	0	93,788	93,788	28,867	09/15/2020	4FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		01/11/2013	Tax Free Exchange		6,554,073	6,388,000	6,568,010	6,554,502	0	(429)	0	(429)	0	6,554,073	0	0	0	191,063	02/15/2022	4FE
74340X-AB-7	PROLOGIS TRUST 5.500% 03/01/13		03/01/2013	Maturity		5,000,000	5,000,000	3,325,812	4,778,464	0	221,536	0	221,536	0	5,000,000	0	0	0	137,500	03/01/2013	2FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		03/01/2013	Paydown		1,843	1,843	1,696	1,699	0	144	0	144	0	1,843	0	0	0	37	04/28/2022	1FM
74432G-AB-3	PCMT 2003-PWR1 A2 4.493% 02/11/36		03/01/2013	Paydown		1,281,528	1,281,528	1,217,001	1,279,483	0	2,045	0	2,045	0	1,281,528	0	0	0	7,205	02/11/2036	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		03/12/2013	Redemption 100.0000		282,188	282,188	274,883	280,269	0	1,919	0	1,919	0	282,188	0	0	0	2,047	05/12/2015	1FE
747262-AA-1	QVC INC 7.500% 10/01/19		03/18/2013	TENDER OFFER		4,306,400	3,845,000	3,778,789	3,794,523	0	1,718	0	1,718	0	3,796,241	0	510,159	510,159	133,774	10/01/2019	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		03/01/2013	Paydown		101,715	159,416	133,669	134,418	0	(32,703)	0	(32,703)	0	101,715	0	0	0	1,683	06/01/2036	5FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2013	Paydown		357,495	357,495	361,963	360,702	0	(3,208)	0	(3,208)	0	357,495	0	0	0	2,556	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2013	Paydown		86,876	108,440	88,639	90,661	0	(3,786)	0	(3,786)	0	86,876	0	0	0	1,193	06/25/2036	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		03/01/2013	Paydown		510	510	504	506	0	4	0	4	0	510	0	0	0	6	11/25/2035	4FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2013	Paydown		50,126	50,126	45,499	45,533	0	4,593	0	4,593	0	50,126	0	0	0	456	05/25/2036	5FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2013	Paydown		14,050	14,050	14,225	14,240	0	(191)	0	(191)	0	14,050	0	0	0	138	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		03/01/2013	Paydown		217,439	217,439	214,276	216,865	0	574	0	574	0	217,439	0	0	0	1,825	12/25/2033	1FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		03/01/2013	Paydown		277,652	277,652	277,527	281,591	0	(3,939)	0	(3,939)	0	277,652	0	0	0	2,331	12/25/2033	2FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		03/01/2013	Paydown		22,320	22,320	16,182	16,908	0	5,412	0	5,412	0	22,320	0	0	0	216	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 4.870% 06/25/33		03/01/2013	Paydown		158,778	158,778	158,685	162,955	0	(4,177)	0	(4,177)	0	158,778	0	0	0	1,419	06/25/2033	4FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		03/01/2013	Paydown		283,281	283,281	283,249	284,439	0	(1,158)	0	(1,158)	0	283,281	0	0	0	2,469	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2013	Paydown		695,779	695,779	695,888	693,881	0	1,898	0	1,898	0	695,779	0	0	0	5,250	11/25/2033	1FM
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		03/01/2013	Paydown		24,747	29,174	29,616	29,111	0	(4,365)	0	(4,365)	0	24,747	0	0	0	389	09/25/2029	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2013	Paydown		111,115	149,490	135,328	133,355	0	(22,240)	0	(22,240)	0	111,115	0	0	0	1,201	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2013	Paydown		164,483	203,584	167,763	168,196	0	(3,713)	0	(3,713)	0	164,483	0	0	0	1,983	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2013	Paydown		84,181	84,181	83,944	83,871	0	310	0	310	0	84,181	0	0	0	416	11/25/2035	4FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		02/01/2013	Paydown		6	37,576	31,524	31,892	0	(31,886)	0	(31,886)	0	6	0	0	0	268	04/25/2036	4FM
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		03/21/2013	Call 100.0000		9,774,000	9,774,000	10,017,801	3,766,732	0	(25,088)	0	(25,088)	0	10,012,844	0	(238,844)	(238,844)	671,061	03/01/2014	1FE
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		03/01/2013	Redemption 100.0000		35,188	35,188	35,442	35,253	0	(65)	0	(65)	0	35,188	0	0	0	444	03/01/2016	1
78442F-AG-3	SLM CORP 5.375% 01/15/13		01/15/2013	Maturity		1,000,000	1,000,000	939,590	998,932	0	1,068	0	1,068	0	1,000,000	0	0	0	26,875	01/15/2013	2FE
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		03/15/2013	Paydown		32,473	32,473	32,470	32,472	0	1	0	1	0	32,473	0	0	0	97	06/15/2016	1FE
80282H-AD-5	SDART 2010-3 B 2.050% 05/15/15		03/15/2013	Paydown		2,524,371	2,524,371	2,541,331	2,530,991	0	(6,621)	0	(6,621)	0	2,524,371	0	0	0	10,308	05/15/2015	1FE
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		03/15/2013	Paydown		26,293	26,293	26,301	26,297	0	(4)	0	(4)	0	26,293	0	0	0	65	05/15/2017	1FE
80282M-AB-8	SCART 2011-S1A B 1.660% 08/15/16		03/15/2013	Paydown		13,361	13,361	13,250	13,300	0	61	0	61	0	13,361	0	0	0	37	08/15/2016	1FE
80282R-AB-7	SDART 2011-2 A2 1.040% 04/15/14		03/15/2013	Paydown		50,023	50,023	49,960	50,015	0	8	0	8	0	50,023	0	0	0	81	04/15/2014	1FE
816851-AF-6	SEMPRA ENERGY 6.000% 02/01/13		02/01/2013	Maturity		1,000,000	1,000,000	1,057,570	1,000,674	0	(674)	0	(674)	0	1,000,000	0	0	0	30,000	02/01/2013	2FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2013	Paydown		1,314,350	1,314,350	1,314,316	1,314,410	0	(61)	0	(61)	0	1,314,350	0	0	0	5,810	01/25/2042	1FM
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		02/05/2013	Various		2,009,536	1,901,000	1,923,789	1,921,896	0	(207)	0	(207)	0	1,921,689	0	87,847	87,847	71,499	02/15/2020	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		03/20/2013	Paydown		32,280	32,280	33,167	33,166	0	(886)	0	(886)	0	32,280	0	0	0	177	05/20/2028	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		03/20/2013	J P MORGAN SEC HI-YIELD		304,220	287,000	307,203	0	0	(275)	0	(275)	0	306,927	0	(2,707)	(2,707)	7,959	10/01/2022	4FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		03/01/2013	Paydown		16,316	16,316	16,314	16,308	0	8	0	8	0	16,316	0	0	0	60	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		03/01/2013	Paydown		14,616	14,616	14,614	14,614	0	2	0	2	0	14,616	0	0	0	38	12/25/2059	1FM
858119-AH-3	STEEL DYNAMICS INC 6.750% 04/01/15		03/26/2013	TENDER OFFER		1,771,619	1,765,000	1,765,000	1,765,000	0	0	0	0	0	1,765,000	0	6,619	6,619	57,914	04/01/2015	3FE
863576-BT-0	SASC 2005-6 2A13 5.500% 05/25/35		03/01/2013	Paydown		21,078	21,078	18,878	20,808	0	270	0	270	0	21,078	0	0	0	290	05/25/2035	1FM
863579-K5-6	SARM 2005-23 1A3 2.673% 01/25/36		03/01/2013	Paydown		416,952	486,750	442,626	447,614	0	(30,661)	0	(30,661)	0	416,952	0	0	0	2,048	01/25/2036	1FM
863579-P8-5	SARM 2006-1 5A1 2.927% 02/25/36		03/01/2013	Paydown		65,099	69,147	68,783	67,597	0	(2,498)	0	(2,498)	0	65,099	0	0	0	339	02/25/2036	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.010% 09/25/33		03/01/2013	Paydown		199,702	199,702	199,640	198,214	0	1,488	0	1,488	0	199,702	0	0	0	2,626	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		03/01/2013	Paydown		129,104	129,104	124,827	126,791	0	2,313	0	2,313	0	129,104	0	0	0	1,169	02/25/2035	3FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2013	Paydown		337,587	337,587	332,299	334,175	0	3,412	0	3,412	0	337,587	0	0	0	3,424	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
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		03/01/2013	Paydown		3	266,631	17,310	13,851	0	(13,848)	0	(13,848)	0	3	0	0	0	1,503	11/25/2036	6FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2013	Paydown		329,446	329,446	328,157	327,632	0	1,814	0	1,814	0	329,446	0	0	0	2,491	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2013	Redemption 100.0000		78,756	78,756	78,756	78,756	0	0	0	0	0	78,756	0	0	0	3,741	02/01/2030	2AM
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		02/13/2013	LAZARD FRERES		2,553,726	2,306,000	2,390,207	2,363,189	0	16	0	16	0	2,363,205	0	190,521	190,521	95,132	09/01/2017	4FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.501% 01/24/13		01/24/2013	Maturity		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	6,063	01/24/2013	1FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2013	Various		1,042,920	1,042,920	1,042,920	1,042,920	0	0	0	0	0	1,042,920	0	0	0	31,496	01/31/2018	1FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		03/05/2013	Various		2,250,175	2,137,000	2,159,224	2,152,943	0	(354)	0	(354)	0	2,152,588	0	97,587	97,587	49,768	11/01/2018	4FE
902905-AM-0	USX CORP 9.125% 01/15/13		01/15/2013	Maturity		1,000,000	1,000,000	1,253,830	1,001,529	0	(1,529)	0	(1,529)	0	1,000,000	0	0	0	45,625	01/15/2013	2FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		01/15/2013	Tax Free Exchange		369,000	369,000	369,000	369,000	0	0	0	0	0	369,000	0	0	0	21,218	07/15/2018	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		01/11/2013	Tax Free Exchange		1,797,158	1,751,000	1,803,530	1,797,385	0	(226)	0	(226)	0	1,797,158	0	0	0	20,088	05/15/2020	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		01/11/2013	Tax Free Exchange		2,382,911	2,339,000	2,387,165	2,383,047	0	(136)	0	(136)	0	2,382,911	0	0	0	42,606	04/15/2022	4FE
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		02/13/2013	GLEACHER & CO SEC INC		759,233	599,000	599,160	599,096	0	(4)	0	(4)	0	599,092	0	160,141	160,141	12,329	08/31/2015	5
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		03/22/2013	Taxable Exchange		866,386	647,000	647,000	647,000	0	0	0	0	0	647,000	0	219,386	219,386	18,952	08/31/2015	5
913017-BY-4	UNITED TECHNOLOGIES 1.200% 06/01/15		01/03/2013	CREDIT SUISSE FIRST BOSTON		5,081,250	5,000,000	4,997,200	4,997,724	0	16	0	16	0	4,997,740	0	83,510	83,510	6,167	06/01/2015	1FE
91359P-AE-0	UNIVERSAL HOSPITAL SERV 3.902% 06/01/15		03/14/2013	Call 100.0000		3,664,000	3,664,000	3,102,429	3,361,573	0	23,107	0	23,107	0	3,384,680	0	279,320	279,320	40,905	06/01/2015	4FE
91914C-AC-1	VALERO LOGISTICS 6.050% 03/15/13		03/15/2013	Maturity		8,590,000	8,590,000	8,745,630	8,594,856	0	(4,856)	0	(4,856)	0	8,590,000	0	0	0	259,848	03/15/2013	3FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		03/01/2013	Paydown		829,624	829,624	829,317	828,734	0	890	0	890	0	829,624	0	0	0	9,306	05/07/2027	1FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		3,554,330	3,439,000	3,559,365	3,554,905	0	(575)	0	(575)	0	3,554,330	0	0	0	17,076	06/15/2020	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2013	Paydown		134,204	134,204	134,204	134,173	0	32	0	32	0	134,204	0	0	0	665	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2013	Paydown		363,318	363,318	303,371	316,895	0	46,423	0	46,423	0	363,318	0	0	0	3,692	06/25/2033	1FM
92933W-AA-6	WEA FINANCE/WT FIN AUST 5.750% 09/02/15		01/10/2013	CORTVIEW CAPITAL SECURITIES LL		559,910	500,000	560,720	560,411	0	(866)	0	(866)	0	559,545	0	365	365	10,622	09/02/2015	1FE
929766-C2-7	WBCMT 2005-C17 APB 5.037% 03/15/42		03/01/2013	Paydown		18,880	18,880	19,708	19,008	0	(127)	0	(127)	0	18,880	0	0	0	164	03/15/2042	1FM
929766-CU-5	WBCMT 2003-C3 A2 4.867% 02/15/35		03/01/2013	Paydown		5,483	5,483	5,567	5,473	0	10	0	10	0	5,483	0	0	0	(5,484)	02/15/2035	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		03/01/2013	Paydown		12,620	12,620	11,068	12,214	0	406	0	406	0	12,620	0	0	0	104	02/15/2041	1FM
929766-QU-0	WBCMT 2004-C11 A4 5.030% 01/15/41		03/01/2013	Paydown		1,939,993	1,939,993	2,005,468	1,940,763	0	(770)	0	(770)	0	1,939,993	0	0	0	10,640	01/15/2041	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		03/01/2013	Paydown		340,827	340,827	342,512	340,343	0	484	0	484	0	340,827	0	0	0	2,628	10/15/2041	1FM
92978P-AC-3	WBCMT 2006-C29 A3 5.313% 11/15/48		01/01/2013	Paydown		13,248	13,248	13,380	13,248	0	0	0	0	0	13,248	0	0	0	59	11/15/2048	1FM
92978Q-AC-1	WBCMT 2007-C30 A3 5.246% 12/15/43		02/01/2013	Paydown		18,481	18,481	18,897	18,795	0	(314)	0	(314)	0	18,481	0	0	0	157	12/15/2043	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2013	Paydown		333,833	333,833	337,693	335,394	0	(1,561)	0	(1,561)	0	333,833	0	0	0	3,051	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.674% 05/25/18		03/25/2013	Paydown		4,294	4,294	4,308	4,279	0	15	0	15	0	4,294	0	0	0	5	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2013	Paydown		83,428	152,409	114,869	113,235	0	(29,806)	0	(29,806)	0	83,428	0	0	0	1,396	05/25/2036	4FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		03/01/2013	Paydown		163,668	163,668	162,364	164,172	0	(504)	0	(504)	0	163,668	0	0	0	1,515	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2013	Paydown		56,279	85,564	79,010	79,183	0	(22,905)	0	(22,905)	0	56,279	0	0	0	630	11/25/2035	4FM
939355-AE-3	WMALT 2007-OA3 5A 2.319% 04/25/47		03/01/2013	Paydown		19,253	19,253	16,507	15,798	0	3,455	0	3,455	0	19,253	0	0	0	76	04/25/2047	5FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2013	Paydown		74,728	74,728	49,522	48,177	0	26,551	0	26,551	0	74,728	0	0	0	565	07/25/2036	3FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999% 10/25/36		03/01/2013	Paydown		282,774	282,774	257,303	232,784	0	49,990	0	49,990	0	282,774	0	0	0	3,231	10/25/2036	4FM
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		03/01/2013	Paydown		3	377,197	97,590	48,195	55,923	(104,115)	0	(48,192)	0	3	0	0	0	2,473	01/25/2036	5FM
9497EU-AC-1	WFHET 2006-1 A3 0.354% 05/25/36		03/25/2013	Paydown		16,755	16,755	16,126	16,249	0	506	0	506	0	16,755	0	0	0	10	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		03/01/2013	Paydown		15,204	15,204	15,622	15,288	0	(84)	0	(84)	0	15,204	0	0	0	108	12/25/2033	1FM
94984Y-AP-3	WFMBS 2006-16 A14 5.000% 11/25/36		03/01/2013	Paydown		1,671,082	1,671,082	1,623,300	1,666,342	0	4,740	0	4,740	0	1,671,082	0	0	0	13,098	11/25/2036	1FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		03/20/2013	Paydown		1,435,744	1,435,744	1,430,399	1,430,923	0	4,821	0	4,821	0	1,435,744	0	0	0	4,155	08/20/2021	1FE
95235L-AK-6	WEST CORP LOAN 0.203% 06/30/18		02/21/2013	Redemption 100.0000		4,200,000	4,200,000	4,168,508	4,169,976	0	30,024	0	30,024	0	4,200,000	0	0	0	85,886	06/30/2018	4FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		03/01/2013	Paydown		19,002	19,002	19,002	19,002	0	0	0	0	0	19,002	0	0	0	95	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		03/01/2013	Paydown		33,997	33,997	33,997	33,997	0	0	0	0	0	33,997	0	0	0	84	03/20/2025	1FE
97381W-AU-8	WINDSTREAM CORP 7.500% 04/01/23		02/12/2013	Various		1,812,133	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	112,133	112,133	45,013	04/01/2023	3FE
98310W-AD-0	WYNDHAM WORLDWIDE 9.875% 05/01/14		03/21/2013	Various		6,000,000	6,000,000	5,748,060	5,916,592	0	13,191	0	13,191	0	5,929,784	0	70,216	70,216	841,037	05/01/2014	2FE
136375-BH-4	CANADIAN NATL RAILWAYS 4.400% 03/12/13	A	03/12/2013	TENDER OFFER		2,005,000	2,000,000	1,938,385	1,998,001	0	1,999	0	1,999	0	2,000,000	0	5,000	5,000	43,267	03/12/2013	1FE
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	02/05/2013	Various		1,066,780	995,000	992,231	992,778	0	(1)	0	(1)	0	992,777	0	74,003	74,003	43,811	01/15/2020	3FE
292506-AA-0	ENCANA HLDINGS FIN CORP 5.800% 05/01/14	A	03/19/2013	PIERPONT SECURITIES		527,240	500,000	535,885	532,212	0	(5,407)	0	(5,407)	0	526,804	0	436	436	11,358	05/01/2014	2FE
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		6,056,000	6,056,000	6,056,000	6,056,000	0	0	0	0	0	6,056,000	0	0	0	263,688	10/01/2020	4FE
44841R-AA-9	HUTCHISON WHAMPOA INTL LTD 6.500% 02/13/13	F	02/13/2013	Maturity		14,000,000	14,000,000	14,665,220	14,014,307	0	(14,307)	0	(14,307)	0	14,000,000	0	0	0	455,000	02/13/2013	1FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		8,359,601	7,664,000	8,384,140	3,309,246	0	(10,218)	0	(10,218)	0	8,359,601	0	0	0	172,866	10/15/2020	4FE
63938N-AB-0	NAVIOS SA LOGIST 9.250% 04/15/19	F	02/22/2013	BANK of AMERICA SEC		2,334,150	2,223,000	2,236,595	2,234,806	0	(336)	0	(336)	0	2,234,470	0	99,680	99,680	75,397	04/15/2019	4FE
85771P-AA-0	STATOIL 5.125% 04/30/14	F	01/28/2013	Call 100.0000		1,000,000	1,000,000	984,320	996,654	0	169	0	169	0	996,824	0	3,176	3,176	73,008	04/30/2014	1FE
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		1,374,840	1,273,000	1,246,635	1,254,627	0	251	0	251	0	1,254,878	0	119,962	119,962	74,373	07/15/2017	4FE
N5557@-AB-5	MEDIQ NV PP 4.570% 10/20/21	F	03/15/2013	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	594,711	10/20/2021	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						366,073,047	365,585,728	360,887,193	336,978,217	512,135	(149,250)	0	362,885	0	362,281,124	0	3,791,922	3,791,922	9,389,670	XXX	XXX
8399997. Total - Bonds - Part 4						459,085,226	458,502,274	455,401,639	422,456,450	512,135	(1,694,557)	0	(1,182,422)	0	455,269,296	0	3,815,929	3,815,929	9,890,971	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						459,085,226	458,502,274	455,401,639	422,456,450	512,135	(1,694,557)	0	(1,182,422)	0	455,269,296	0	3,815,929	3,815,929	9,890,971	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
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						459,085,226	XXX	455,401,639	422,456,450	512,135	(1,694,557)	0	(1,182,422)	0	455,269,296	0	3,815,929	3,815,929	9,890,971	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014		75,000,000	2.61		1,350,000		1,520,745		1,520,745	170,745						100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014		73,500,000	2.47		1,359,750		1,044,582		1,044,582	(315,168)						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	2,709,750	0	2,565,327	XXX	2,565,327	(144,423)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	2,709,750	0	2,565,327	XXX	2,565,327	(144,423)	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	2,709,750	0	2,565,327	XXX	2,565,327	(144,423)	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	2,709,750	0	2,565,327	XXX	2,565,327	(144,423)	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
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014		37,500,000	3.86		(825,000)		(801,836)		(801,836)	23,164						100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014		36,750,000	3.72		(869,750)		(1,043,796)		(1,043,796)	(174,046)						100/99
0519999. Subtotal - Written Options - Hedging Other - Put Options										0	(1,694,750)	0	(1,845,632)	XXX	(1,845,632)	(150,882)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(1,694,750)	0	(1,845,632)	XXX	(1,845,632)	(150,882)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	(1,694,750)	0	(1,845,632)	XXX	(1,845,632)	(150,882)	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	(1,694,750)	0	(1,845,632)	XXX	(1,845,632)	(150,882)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR / (2.850)			(382,017)			(5,699,761)					714,668		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(382,017)	0	XXX	(5,699,761)	0	0	0	0	714,668	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(382,017)	0	XXX	(5,699,761)	0	0	0	0	714,668	XXX	XXX
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/18/2044		75,000,000	3 Month LIBOR / (3.26)				(1,587,955)		(1,587,955)	(1,587,955)				2,086,789		100/99
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/31/2044		73,500,000	3 Month LIBOR / (3.12)				656,339		656,339	656,339				2,046,153		100/99
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(931,616)	XXX	(931,616)	(931,616)	0	0	0	4,132,942	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(931,616)	XXX	(931,616)	(931,616)	0	0	0	4,132,942	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			4,800	(43,471)		(43,471)	55,728				8,000,000	1FE	
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718DA4	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		62,500	756,612		756,612	111,020		(37,208)		25,000,000	1FE	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		25,000	297,899		297,899	(3,738)		(15,381)		10,000,000	1FE	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		37,500	462,756		462,756	48,746		(21,605)		15,000,000	1FE	

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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		62,500	771,260		771,260	81,823		(36,589)		25,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		12,500	158,589		158,589	1,163		(7,288)		5,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		10,000	126,871		126,871	930		(5,830)		4,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		27,500	348,896		348,896	2,558		(16,033)		11,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BB0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		5,000,000	100.00	102,949		12,500	147,999		147,999	15,589		(4,932)		5,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BB0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		15,000,000	100.00	308,848		37,500	443,998		443,998	46,767		(14,795)		15,000,000	1FE	
Kroger Company	RSAT 501044 H#1: Kroger Company 501044CH2	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/10/2011	09/20/2014		10,000,000	100.00	85,328		25,000	138,144		138,144	23,338		(6,885)		10,000,000	2FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		17,500	215,436		215,436	5,045		(9,502)		7,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		30,000	369,319		369,319	8,648		(16,290)		12,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		2,500	30,777		30,777	721		(1,357)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	367,300	4,225,085	XXX	4,225,085	398,337	0	(193,695)	0	153,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,989,588	0	367,300	4,225,085	XXX	4,225,085	398,337	0	(193,695)	0	153,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(382,017)	(931,616)	XXX	(6,631,377)	(931,616)	0	0	0	4,847,610	XXX	XXX
1169999. Total Swaps - Credit Default										3,989,588	0	367,300	4,225,085	XXX	4,225,085	398,337	0	(193,695)	0	153,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,989,588	0	(14,717)	3,293,469	XXX	(2,406,292)	(533,279)	0	(193,695)	0	157,847,610	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(382,017)	0	XXX	(5,699,761)	0	0	0	0	714,668	XXX	XXX
1409999. Subtotal - Hedging Other										0	1,015,000	0	(211,921)	XXX	(211,921)	(1,226,921)	0	0	0	4,132,942	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	367,300	4,225,085	XXX	4,225,085	398,337	0	(193,695)	0	153,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										3,989,588	1,015,000	(14,717)	4,013,164	XXX	(1,686,597)	(828,584)	0	(193,695)	0	157,847,610	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

NONE

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

NONE

STATEMENT AS OF MARCH 31, 2013 OF THE Western-Southern Life Assurance Company

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			0			0		
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y		756,612		756,612	756,612		756,612	25,000,000	25,000,000
Deutsche Bank 7LTWFZYICNSX8D621K86	Y	Y		3,687,016	(2,433,262)	1,253,754	3,687,016	(2,433,262)	1,253,754	80,086,789	80,086,789
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y		3,046,594	(1,043,796)	2,002,798	3,046,594	(1,043,796)	2,002,798	52,046,153	52,046,153
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y				0		(5,699,761)	0	714,668	714,668
0299999. Total NAIC 1 Designation			0	7,490,222	(3,477,058)	4,013,164	7,490,222	(9,176,819)	4,013,164	157,847,610	157,847,610
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	7,490,222	(3,477,058)	4,013,164	7,490,222	(9,176,819)	4,013,164	157,847,610	157,847,610

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

N O N E

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

N O N E

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			50,491,317	49,820,552	04/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				50,491,317	49,820,552	XXX
9999999 - Totals				50,491,317	49,820,552	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 34,577,508 Book/Adjusted Carrying Value $ 34,175,365
2. Average balance for the year to date Fair Value $ 18,360,528 Book/Adjusted Carrying Value $ 18,360,528
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 49,820,552 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-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019 Sched		1	4,000,000	4,000,000	03/15/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				4,000,000	4,000,000	XXX
0599999. Total - U.S. Government Bonds				4,000,000	4,000,000	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,600,000	3,600,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Flt % Due 3/21/2014 MJSD1		1FE	1,700,000	1,700,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				5,300,000	5,300,000	XXX
1099999. Total - All Other Government Bonds				5,300,000	5,300,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	12,040,000	12,040,000	11/01/2028
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				17,640,000	17,640,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	4,000,000	4,000,000	11/15/2038
45505R-BT-1	INDIANA ST FIN AUTH ECON DEV R VRDN Adj % Due 5/1/2034 MJSD3		2AM	8,200,000	8,200,000	05/01/2034
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,785,000	1,785,000	04/01/2037
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN Adj % Due 6/15/2013 Sched		1FE	1,103,080	1,101,230	06/15/2013
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,500,000	7,500,000	02/01/2052
67756Q-BC-0	OHFA VRDN Adj % Due 9/1/2036 Sched		1FE	6,400,000	6,400,000	09/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	7,200,000	7,200,000	08/01/2033
837151-AL-3	SOCAR REVE Flt % Due 7/1/2013 Mo-2		1FE	2,201,540	2,200,706	07/01/2013
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,660,000	2,660,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Sched		1FE	755,000	755,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				41,804,620	41,801,936	XXX
3199999. Total - U.S. Special Revenues Bonds				59,444,620	59,441,936	XXX
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JJ24		1FE	4,000,000	4,000,000	07/24/2014
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4 1/2% Due 4/1/2013 A01		1FE	2,300,000	2,300,000	04/01/2013
06417E-6E-8	BNS CD Flt % Due 8/15/2013 FMAN15		1FE	2,000,000	2,000,000	08/15/2013
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		1FE	1,707,412	1,706,382	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
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,515,000	1,515,000	02/02/2043
49326E-EB-5	KEYBANK NA 6 1/2% Due 5/14/2013 MN14		2FE	3,020,622	3,021,513	05/14/2013
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	4,300,000	4,300,000	05/01/2027
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,798,735	3,800,000	02/06/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				24,143,518	24,144,995	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	1,800,000	1,800,000	10/01/2034
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,800,000	1,800,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				25,943,518	25,944,995	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				51,083,518	51,084,995	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				43,604,620	43,601,936	XXX
6599999. Total Bonds				94,688,138	94,686,931	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			3,803,360	3,808,445	11/07/2013
26442C-AF-1	DUKE ENERGY CAROLINAS CORP 5 3/4% Due 11/15/2013 MN15			3,921,961	3,922,579	11/15/2013
316175-40-5	FIDELITY INST MM FUND PRIME			88,677	88,677	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,813,998	7,819,701	XXX
05361L-R1-5	AVERY DENNISON CP 0.27% Due 4/1/2013 At Mat			1,799,946	1,799,946	04/01/2013
05361L-R2-3	AVERY DENNISON CP 0.3% Due 4/2/2013 At Mat			4,799,400	4,799,400	04/02/2013
2925A2-R1-0	ENBRIDGE CP 0.3% Due 4/1/2013 At Mat			8,598,997	8,598,997	04/01/2013
37827V-RR-7	GLENCORE CP 0.45% Due 4/25/2013 At Mat			4,198,478	4,198,478	04/25/2013
4851E0-R1-6	KANSAS CITY CP 0.29% Due 4/1/2013 At Mat			7,999,678	7,999,678	04/01/2013
63627A-R5-9	NATIONAL GRID CP 0.32% Due 4/5/2013 At Mat			6,498,267	6,498,267	04/05/2013
6362P2-RC-2	NATIONAL GRID USA CP 0.35% Due 4/12/2013 At Mat			2,198,738	2,198,738	04/12/2013
66807M-R1-7	NOWEST CP 0.28% Due 4/1/2013 At Mat			1,699,947	1,699,947	04/01/2013
68267T-RN-3	ONEOK CP 0.32% Due 4/22/2013 At Mat			7,997,884	7,997,884	04/22/2013
84757A-R1-6	SPECTRA CP 0.45% Due 4/1/2013 At Mat			7,397,410	7,397,410	04/01/2013
98420J-RN-6	XSTRATA CP 0.38% Due 4/22/2013 At Mat			7,997,296	7,997,298	04/22/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				61,186,041	61,186,043	XXX
9999999 - Totals				163,688,177	163,692,675	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (25,720,621) Book/Adjusted Carrying Value $ (25,714,308)
2. Average balance for the year to date Fair Value $ 41,061,472 Book/Adjusted Carrying Value $ 41,105,856

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					16,115,158	(14,188,882)	(11,390,660)	XXX
Fifth Third Bank	Cincinnati, OH					2,050,900	(22,364,937)	(22,202,839)	XXX
Huntington Bank	Columbus, OH					500,583	500,745	500,891	XXX
PNC Bank	Cincinnati, OH					(582,586)	(970,868)	(693,995)	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			(298,748)	1,138	1,053	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	18,066,321	(36,741,790)	(33,504,536)	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	18,066,321	(36,741,790)	(33,504,536)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	18,066,321	(36,741,790)	(33,504,536)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMER WATER CAP CORP CP		03/25/2013	0.300	04/02/2013	799,947	47	0
AVERY DENNISON CP		03/28/2013	0.270	04/01/2013	1,799,946	54	0
AVERY DENNISON CP		03/18/2013	0.300	04/02/2013	4,799,400	560	0
DOMINION RESOURCES CP		03/18/2013	0.310	04/08/2013	499,910	60	0
DOMINION RESOURCES CP		03/20/2013	0.320	04/18/2013	2,199,433	235	0
ENBRIDGE CP		03/18/2013	0.300	04/01/2013	12,098,588	1,412	0
GLENCORE CP		03/27/2013	0.450	04/25/2013	4,198,478	263	0
IDACORP CP CP		03/04/2013	0.400	04/02/2013	2,799,098	871	0
KANSAS CITY CP		03/27/2013	0.290	04/01/2013	7,999,678	322	0
KROGER CO CP		03/28/2013	0.320	04/01/2013	599,979	21	0
NATIONAL GRID CP		03/06/2013	0.320	04/05/2013	6,498,267	1,502	0
NATIONAL GRID USA CP		02/12/2013	0.350	04/12/2013	2,198,738	1,027	0
NOWEST CP		03/28/2013	0.280	04/01/2013	1,699,947	53	0
ONEOK CP		03/27/2013	0.320	04/22/2013	7,997,884	622	0
SPECTRA CP		03/04/2013	0.450	04/01/2013	7,397,410	2,590	0
SPECTRA CP		03/21/2013	0.480	04/24/2013	4,797,758	744	0
XSTRATA CP		03/21/2013	0.380	04/22/2013	12,695,710	1,475	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					81,080,171	11,858	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					81,080,171	11,858	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					81,080,171	11,858	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					81,080,171	11,858	0
8699999 - Total Cash Equivalents					81,080,171	11,858	0