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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

President & CEO Jimmy Joe Miller

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Jimmy Joe Miller President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,504,309,713	0	2,504,309,713	2,487,735,889
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	48,855,959	5,236,681	43,619,278	41,407,720
3. Mortgage loans on real estate:				
3.1 First liens	93,936,872	0	93,936,872	88,699,245
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	
5. Cash ($ (14,055,196)), cash equivalents ($ 15,551,532) and short-term investments ($ 6,306,178)	7,802,514	0	7,802,514	14,940,558
6. Contract loans (including $ .... premium notes)	66,749,833	0	66,749,833	68,453,991
7. Derivatives	5,410,030	0	5,410,030	2,515,723
8. Other invested assets	117,236,980	0	117,236,980	117,311,834
9. Receivables for securities	1,952,853	0	1,952,853	503,758
10. Securities lending reinvested collateral assets	16,141,537	0	16,141,537	2,943,409
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,862,396,291	5,236,681	2,857,159,610	2,824,512,127
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	32,888,063	0	32,888,063	27,800,432
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	613,272	0	613,272	618,250
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	7,894,873		7,894,873	8,100,861
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,933,304	0	12,933,304	6,468,809
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	1,177,684
18.2 Net deferred tax asset	43,533,815	19,380,590	24,153,225	27,361,895
19. Guaranty funds receivable or on deposit	953,755	0	953,755	965,433
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	903,112	903,112	0	0
25. Aggregate write-ins for other than invested assets	17,914,332	0	17,914,332	16,938,806
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,980,030,817	25,520,383	2,954,510,434	2,913,944,297
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	99,766,580	0	99,766,580	97,270,605
28. Total (Lines 26 and 27)	3,079,797,397	25,520,383	3,054,277,014	3,011,214,902
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	2,340,573	0	2,340,573	2,325,204
2502. Deferred Compensation Plan	15,087,942	0	15,087,942	14,146,248
2503. Cash Value Employee Split Dollar Plan	438,134	0	438,134	434,473
2598. Summary of remaining write-ins for Line 25 from overflow page	47,683	0	47,683	32,881
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,914,332	0	17,914,332	16,938,806

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,411,017,900 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,411,017,900	2,398,870,609
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	2,455,788	2,504,989
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	167,183,852	167,372,221
4. Contract claims:		
4.1 Life	12,639,835	14,388,350
4.2 Accident and health	41,769	41,769
5. Policyholders' dividends $ 2,691 and coupons $ .... due and unpaid	2,691	5,535
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)	11,610,015	11,660,015
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	124,741	115,421
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 $ .... assumed and $ 2,501,961 ceded	2,501,961	3,965,563
9.4 Interest Maintenance Reserve	8,402,881	8,267,687
10. Commissions to agents due or accrued-life and annuity contracts $ .... , accident and health $ .... and deposit-type contract funds $	37,774	
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	187,500	
13. Transfers to Separate Accounts due or accrued (net) (including $ (3,572,071) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(7,769,927)	(7,678,309)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,221,623	1,278,081
15.1 Current federal and foreign income taxes, including $ 431,916 on realized capital gains (losses)	1,188,199	
15.2 Net deferred tax liability		
16. Unearned investment income	1,945,664	1,994,273
17. Amounts withheld or retained by company as agent or trustee	(137,560)	15,361
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	286,920	428,634
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	24,751,157	23,912,523
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	30,156,633	28,795,451
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	3,440,614	1,021,767
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	1,765,444	568,103
24.09 Payable for securities	9,649,406	1,303,881
24.10 Payable for securities lending	49,445,866	37,749,717
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	2,792,490	2,589,378
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,734,943,236	2,699,171,019
27. From Separate Accounts Statement	99,766,580	97,270,605
28. Total liabilities (Lines 26 and 27)	2,834,709,816	2,796,441,624
29. Common capital stock	10,000,000	10,000,000
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	81,816,437	81,816,437
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	127,750,761	122,956,841
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)	209,567,198	204,773,278
38. Totals of Lines 29, 30 and 37	219,567,198	214,773,278
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,054,277,014	3,011,214,902
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks that are pending escheatment to the state	196,475	185,321
2502. Unfunded commitment low income housing tax credit property	2,329,834	2,329,834
2503. Outstanding disbursement checks written awaiting booking	257,966	66,008
2598. Summary of remaining write-ins for Line 25 from overflow page	8,215	8,215
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,792,490	2,589,378
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	48,814,182	47,605,064	191,844,683
2.	Considerations for supplementary contracts with life contingencies	410,974	0	1,115,578
3.	Net investment income	35,885,687	36,593,921	145,742,706
4.	Amortization of Interest Maintenance Reserve (IMR)	275,488	606,804	998,782
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	5	5	33
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	359,934	351,949	1,451,597
	8.2 Charges and fees for deposit-type contracts	177,281	189,511	714,499
	8.3 Aggregate write-ins for miscellaneous income	62,782	11,551	251,001
9.	Totals (Lines 1 to 8.3)	85,986,333	85,358,805	342,118,879
10.	Death benefits	23,762,540	25,975,702	107,310,183
11.	Matured endowments (excluding guaranteed annual pure endowments)	72,540	198,377	603,206
12.	Annuity benefits	6,451,301	5,434,277	19,225,160
13.	Disability benefits and benefits under accident and health contracts	279,762	305,344	1,287,454
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	21,830,359	20,916,695	80,367,668
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,279,006	1,238,452	4,906,924
18.	Payments on supplementary contracts with life contingencies	226,363	232,654	1,163,167
19.	Increase in aggregate reserves for life and accident and health contracts	10,413,748	9,905,260	65,806,610
20.	Totals (Lines 10 to 19)	64,315,619	64,206,761	280,670,372
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,220,686	4,867,230	17,997,233
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	8,060,017	6,409,683	25,404,871
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,047,611	1,144,533	3,862,790
25.	Increase in loading on deferred and uncollected premiums	19,742	11,665	(184,235)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	42,925	(1,248,942)	(135,075)
27.	Aggregate write-ins for deductions	1,338,939	1,572,006	2,778,207
28.	Totals (Lines 20 to 27)	80,045,539	76,962,936	330,394,163
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	5,940,794	8,395,869	11,724,716
30.	Dividends to policyholders	2,612,194	2,724,722	11,523,847
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,328,600	5,671,147	200,869
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	756,743	126,145	(3,761,375)
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)	2,571,857	5,545,002	3,962,244
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 210,780 (excluding taxes of $ 221,136 transferred to the IMR)	72,960	1,478,372	(2,906,175)
35.	Net income (Line 33 plus Line 34)	2,644,817	7,023,374	1,056,069
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	214,773,278	206,239,676	206,239,676
37.	Net income (Line 35)	2,644,817	7,023,374	1,056,069
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,107,347	4,849,543	9,322,788	12,000,444
39.	Change in net unrealized foreign exchange capital gain (loss)		0	
40.	Change in net deferred income tax	1,154,672	(317,904)	879,736
41.	Change in nonadmitted assets	(2,493,930)	3,350,005	(1,341,983)
42.	Change in liability for reinsurance in unauthorized and certified companies		507,793	507,793
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44.	Change in asset valuation reserve	(1,361,182)	(3,476,417)	(4,568,457)
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	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
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)	4,793,920	16,409,639	8,533,602
55.	Capital and surplus, as of statement date (Lines 36 + 54)	219,567,198	222,649,315	214,773,278
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	62,782	11,551	251,001
08.302.				
08.303.				
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)	62,782	11,551	251,001
2701.	Benefits for employees not included elsewhere	1,307,912	1,503,593	2,532,503
2702.	Interest expense on securities lending	31,027	68,413	245,693
2703.	Miscellaneous expense		0	11
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)	1,338,939	1,572,006	2,778,207
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	47,855,544	46,645,250	192,838,671
2.	Net investment income	31,506,633	32,369,280	148,011,391
3.	Miscellaneous income	602,993	599,010	2,416,882
4.	Total (Lines 1 to 3)	79,965,170	79,613,540	343,266,944
5.	Benefit and loss related payments	59,026,109	57,123,352	213,898,915
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(344,074)	(1,544,601)	(2,607,640)
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,583,382	12,647,291	48,219,966
8.	Dividends paid to policyholders	2,665,038	2,695,913	11,379,021
9.	Federal and foreign income taxes paid (recovered) net of $ 431,916 tax on capital gains (losses)	(1,177,224)	1,452,002	774,197
10.	Total (Lines 5 through 9)	69,753,231	72,373,957	271,664,459
11.	Net cash from operations (Line 4 minus Line 10)	10,211,939	7,239,583	71,602,485
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	98,685,302	101,575,535	423,479,908
	12.2 Stocks	0	6,677,275	8,625,112
	12.3 Mortgage loans	5,861,794	1,823,224	9,028,452
	12.4 Real estate	0	0	0
	12.5 Other invested assets	869,627	48,560	1,454,798
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	7,176,803	367,238	8,288,538
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	112,593,526	110,491,832	450,876,808
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	115,478,712	145,333,804	507,393,194
	13.2 Stocks	0	18,417	1,142,202
	13.3 Mortgage loans	11,100,000	0	16,250,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	(2,802,694)	7,294
	13.6 Miscellaneous applications	13,198,128	5,113,206	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	139,776,840	147,662,733	524,792,690
14.	Net increase (or decrease) in contract loans and premium notes	(1,704,158)	(1,741,169)	(2,261,014)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(25,479,156)	(35,429,732)	(71,654,868)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(188,369)	1,791,156	4,741,044
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	8,317,542	18,253,165	(40,787,009)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	8,129,173	20,044,321	(36,045,965)
	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)	(7,138,044)	(8,145,828)	(36,098,348)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	14,940,558	51,038,906	51,038,906
	19.2 End of period (Line 18 plus Line 19.1)	7,802,514	42,893,078	14,940,558

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	44,246,869	39,789,452	160,015,522
3.	Ordinary individual annuities	13,783,506	16,683,057	71,221,360
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	34,940	44,676	166,219
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	58,065,315	56,517,185	231,403,101
12.	Deposit-type contracts		4,114,970	20,767,216
13.	Total	58,065,315	60,632,155	252,170,317
	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 Columbus Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

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

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	$ 2,644,817	$ 1,056,069
(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	$ 2,644,817	$ 1,056,069
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 219,567,198	$ 214,773,278
(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	$ 219,567,198	$ 214,773,278

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

C. Accounting Policy. No changes.

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 $12.3 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

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	$ 341,184	$ 314,969	$ 26,215	$ 314,969	$ 274,291	12/31/2012
12667GPV9	723,394	660,347	63,047	660,347	642,390	12/31/2012
61751DAH7	2,896,024	2,732,057	163,967	2,732,057	2,347,006	12/31/2012
12668ANW1	451,408	427,225	24,183	427,225	386,618	9/30/2012
221470AA5	3,286,059	2,248,650	1,037,409	2,248,650	1,401,964	9/30/2012
61749EAF4	1,380,173	1,273,752	106,421	1,273,752	1,102,248	9/30/2012
75970JAJ5	2,602,295	2,433,012	169,283	2,433,012	1,691,223	9/30/2012

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
759950GY8	458,379	427,971	30,408	427,971	301,726	9/30/2012
02148JAD9	3,489,593	3,289,343	200,250	3,289,343	2,804,527	6/30/2012
059522AX0	529,259	495,146	34,113	495,146	462,449	6/30/2012
12668AAL9	2,099,459	1,902,281	197,178	1,902,281	1,697,471	6/30/2012
12668BYF4	694,177	668,025	26,152	668,025	541,778	6/30/2012
251513BC0	703,309	637,337	65,972	637,337	420,475	6/30/2012
36186LAG8	1,259,677	1,118,744	140,933	1,118,744	801,645	6/30/2012
45660L2V0	749,088	716,070	33,018	716,070	563,934	6/30/2012
45660LS83	2,687,210	2,554,802	132,408	2,554,802	2,323,824	6/30/2012
52520QAG9	1,420,036	1,290,875	129,161	1,290,875	1,109,833	6/30/2012
52521HAD5	2,326,245	1,949,375	376,870	1,949,375	1,670,218	6/30/2012
52522HAN2	418,935	395,008	23,927	395,008	316,820	6/30/2012
52523KAJ3	380,851	357,954	22,897	357,954	180,180	6/30/2012
74922EAF6	963,563	934,629	28,934	934,629	824,092	6/30/2012
761118XQ6	323,628	297,360	26,268	297,360	261,531	6/30/2012
76112HAD9	2,785,640	2,534,855	250,785	2,534,855	1,845,625	6/30/2012
76114AAB6	2,629,195	2,478,671	150,524	2,478,671	1,753,514	6/30/2012
86359DSR9	3,658,426	3,528,601	129,825	3,528,601	3,059,353	6/30/2012
939344AR8	1,380,141	1,283,583	96,558	1,283,583	857,450	6/30/2012
Total	XXX	XXX	$ 3,686,706	XXX	XXX	

For the year ended December 31, 2011:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
059469AF3	1,302,456	1,191,032	111,424	1,191,032	883,207	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	714,829	705,072	9,757	705,072	590,680	12/31/2011
12628LAJ9	1,468,682	1,392,264	76,418	1,392,264	925,960	12/31/2011
12667G7H0	5,399,881	5,127,813	272,068	5,127,813	4,295,531	12/31/2011
12668BYF4	753,582	711,781	41,801	711,781	554,383	12/31/2011
251510FX6	840,558	799,345	41,213	799,345	686,953	12/31/2011
61749WAK3	303,335	276,668	26,667	276,668	192,448	12/31/2011
61751DAH7	3,374,865	3,244,334	130,531	3,244,334	2,004,632	12/31/2011
74922EAF6	1,091,870	1,007,914	83,956	1,007,914	802,925	12/31/2011
761118MD7	8,419,927	8,128,785	291,142	8,128,785	7,006,742	12/31/2011
76112HAD9	3,569,403	2,819,128	750,275	2,819,128	2,029,492	12/31/2011
059522AX0	1,567,453	1,046,806	520,647	1,046,806	864,058	9/30/2011
52524MAV1	375,984	374,383	1,601	374,383	194,047	9/30/2011
76114AAB6	2,783,469	2,613,399	170,070	2,613,399	1,898,682	9/30/2011
059522AX0	1,553,754	1,389,652	164,102	1,389,652	1,167,284	6/30/2011
52523KAJ3	452,360	364,447	87,913	364,447	188,935	6/30/2011
Total	XXX	XXX	$ 2,830,298	XXX	XXX	

For the year ended December 31, 2010:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
74922EAF6	$ 1,225,326	$ 1,188,216	$ 37,110	$ 1,188,216	$ 963,689	12/31/2010
75970JAJ5	3,288,785	2,828,757	460,028	2,828,757	1,732,027	9/30/2010
12668BYF4	873,614	822,221	51,393	822,221	640,666	9/30/2010
02148JAD9	4,359,276	4,081,510	277,766	4,081,510	3,094,139	6/30/2010
45660L2V0	958,864	918,556	40,308	918,556	694,739	6/30/2010
52520QAG9	1,731,038	1,574,713	156,325	1,574,713	1,391,846	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
61749WAK3	408,496	381,033	27,463	381,033	257,042	6/30/2010
75970JAJ5	3,378,241	3,308,973	69,268	3,308,973	1,954,255	6/30/2010
76112HAD9	4,081,737	3,624,387	457,350	3,624,387	2,823,418	6/30/2010
Total	XXX	XXX	$ 1,737,865	XXX	XXX	

For the six month period ended December 31, 2009:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
059469AF3	$ 1,490,608	$ 1,444,633	$ 45,975	$ 1,444,633	$ 1,028,756	12/31/2009
12668BYF4	918,838	874,496	44,342	874,496	688,317	12/31/2009
225470M67	471,303	436,642	34,661	436,642	316,049	12/31/2009
52522HAN2	487,663	433,435	54,228	433,435	306,297	12/31/2009
65538PAF5	1,692,074	1,654,308	37,766	1,654,308	1,192,396	12/31/2009
75970JAJ5	3,512,054	3,392,332	119,722	3,392,332	2,023,350	12/31/2009
761118MD7	9,410,265	8,971,784	438,481	8,971,784	6,329,385	12/31/2009
939344AR8	1,811,749	1,696,249	115,500	1,696,249	1,104,458	12/31/2009
93935WAD6	2,831,930	2,701,120	130,810	2,701,120	1,988,067	12/31/2009
00079CAE9	565,651	558,058	7,593	558,058	440,123	9/30/2009
059515BF2	6,667,397	5,860,477	806,920	5,860,477	4,786,474	9/30/2009
12668WAU1	982,110	917,253	64,857	917,253	323,190	9/30/2009
52524MAV1	439,440	386,645	52,795	386,645	162,034	9/30/2009
Total	XXX	XXX	$ 1,953,650	XXX	XXX	

NOTES TO FINANCIAL STATEMENTS

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2013:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$1,264,987
2.	12 months or longer	$7,511,500

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

1.	Less than 12 months	$39,929,561
2.	12 months or longer	$79,870,289

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

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

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

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:				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	1,531,590	-	1,531,590
RMBS	-	2,700,624	-	2,700,624
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 4,232,214	$ -	$ 4,232,214
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 37,421,278	$ -	$ -	$ 37,421,278
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

	Level 1	Level 2	Level 3	Total
Total common stock	$ 37,421,278	$ -	$ -	$ 37,421,278
Derivative assets	-	-	-	-
Interest rate contracts	-	-	-	-
Options, purchased	-	5,410,027	-	$ 5,410,027
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 5,410,027	$ -	$ 5,410,027
Separate account assets*	$ 31,222,876	$ 28,750	$ -	$ 31,251,626
Total assets at fair value	$ 68,644,154	$ 9,670,991	$ -	$ 78,315,145

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ (1,765,443)	$ -	$ (1,765,443)
Total liabilities at fair value	$ -	$ (1,765,443)	$ -	$ (1,765,443)

* 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 01/01/13	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 03/31/13
Derivative assets	$ 2,515,721	$ -	$ (2,515,721)	$ -	$ -	$ -	$ -
Derivative liabilities	(568,102)	-	568,102	-	-	-	-
Total	$ 1,947,619	$ -	$ (1,947,619)	$ -	$ -	$ -	$ -

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

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

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

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

The fair value of common stock 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	$ 2,814,217,636	$2,504,309,712	$ 12,780,476	$2,693,529,148	$ 107,908,012	$ -
Common stock:						
Unaffiliated**	43,619,278	43,619,278	43,619,278	-	-	-
Mutual Funds	-	-	-	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	104,999,187	93,936,872	-	-	104,999,187	-
Cash, cash equivalents and short term investments	7,802,514	7,802,514	7,802,514	-	-	-
Other invested assets, surplus notes	20,014,944	16,118,639	-	20,014,944	-	-
Securities lending reinvested collateral assets	16,369,480	16,141,537	16,369,480	-	-	-
Derivative assets	5,410,027	5,410,027	-	5,410,027	-	-
Separate account assets	105,675,159	99,766,580	38,116,773	66,197,630	1,360,756	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (877,488,051)	$ (813,503,000)	$ -	$ -	$(877,488,051)	$ -
Derivative liabilities	(1,765,443)	(1,765,443)	-	(1,765,443)	-	-

NOTES TO FINANCIAL STATEMENTS

Securities lending liability	(49,445,866)	(49,445,866)	-	-	(49,445,866)	-
Separate acct. liabilities*	(68,370,708)	(62,741,000)	-	-	(68,370,708)	-

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

Assets held in separate accounts 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.

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses. No change.

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 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:	$ 20,096,765
13.	Amount of real estate and mortgages held in short-term investments:	$
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes [X] No [ ]
14.2	If yes, please complete the following:	

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 5,226,800	$ 5,236,681
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 80,754,195	$ 82,317,203
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 85,980,995	$ 87,553,884
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? If no, attach a description with this statement.	Yes [X] No [ ]

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. $ 49,929,009

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 49,701,744

16.3 Total payable for securities lending reported on the liability page. $ 49,445,866

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	$ 93,305,865
	1.14 Total Mortgages in Good Standing	$ 93,305,865
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 631,007
	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)	$ 93,936,872
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	231.700 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	29.200 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	320,648	7,975	192		328,815	
2. Alaska AK	L	9,259				9,259	
3. Arizona AZ	L	1,060,743	1,005	255		1,062,003	
4. Arkansas AR	L	27,178	130,000			157,178	
5. California CA	L	3,793,896	451,000	943		4,245,839	
6. Colorado CO	L	649,305	250	69		649,624	
7. Connecticut CT	L	172,327		174		172,501	
8. Delaware DE	L	221,669	150	152		221,971	
9. District of Columbia DC	L	33,070		52		33,122	
10. Florida FL	L	2,779,992	705,232	3,116		3,488,340	
11. Georgia GA	L	1,493,821	67,784	303		1,561,908	
12. Hawaii HI	L	4,159				4,159	
13. Idaho ID	L	114,286				114,286	
14. Illinois IL	L	937,274	834,901	1,064		1,773,239	
15. Indiana IN	L	1,896,948	680,631	918		2,578,497	
16. Iowa IA	L	324,969		133		325,102	
17. Kansas KS	L	80,425	538,404	16		618,845	
18. Kentucky KY	L	437,687	157,538	14		595,239	
19. Louisiana LA	L	29,629	300			29,929	
20. Maine ME	L	11,188				11,188	
21. Maryland MD	L	1,367,787	799,168	1,208		2,168,163	
22. Massachusetts MA	L	717,116	180	1,611		718,907	
23. Michigan MI	L	1,574,981	284,045	1,319		1,860,345	
24. Minnesota MN	L	3,631,302	24,000	621		3,655,923	
25. Mississippi MS	L	85,378		115		85,493	
26. Missouri MO	L	168,752	6,603,821	32		6,772,605	
27. Montana MT	L	80,083	150	85		80,318	
28. Nebraska NE	L	399,365	20,000	46		419,411	
29. Nevada NV	L	114,876				114,876	
30. New Hampshire NH	L	74,845				74,845	
31. New Jersey NJ	L	1,085,861	170,525	6,211		1,262,597	
32. New Mexico NM	L	191,442	17,134	142		208,718	
33. New York NY	N	253,258	2,400	22		255,680	
34. North Carolina NC	L	910,387	287,330	203		1,197,920	
35. North Dakota ND	L	10,896				10,896	
36. Ohio OH	L	8,128,471	755,765	7,562		8,891,798	
37. Oklahoma OK	L	412,426				412,426	
38. Oregon OR	L	161,784				161,784	
39. Pennsylvania PA	L	2,127,786	265,857	2,336		2,395,979	
40. Rhode Island RI	L	51,135				51,135	
41. South Carolina SC	L	278,192	276,128	289		554,609	
42. South Dakota SD	L	132,698		37		132,735	
43. Tennessee TN	L	858,041	24,500	888		883,429	
44. Texas TX	L	2,583,234	141,357	444		2,725,035	
45. Utah UT	L	408,728	499,853	25		908,606	
46. Vermont VT	L	8,470		118		8,588	
47. Virginia VA	L	578,784	32,823	630		612,237	
48. Washington WA	L	717,764		366		718,130	
49. West Virginia WV	L	41,587	1,000	116		42,703	
50. Wisconsin WI	L	205,036	2,300	48		207,384	
51. Wyoming WY	L	22,152				22,152	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	323				323	
55. U.S. Virgin Islands VI	N	985				985	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	253,242	0	0	0	253,242	0
59. Subtotal	(a) 50	42,035,640	13,783,506	31,875	0	55,851,021	0
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,062,297				2,062,297	
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	148,932		3,065		151,997	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	44,246,869	13,783,506	34,940	0	58,065,315	0
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	44,246,869	13,783,506	34,940	0	58,065,315	0
98. Less Reinsurance Ceded	XXX	10,514,144		50		10,514,194	
99. Totals (All Business) less Reinsurance Ceded	XXX	33,732,725	13,783,506	34,890	0	47,551,121	0
DETAILS OF WRITE-INS							
58001. Other Foreign	XXX	253,242				253,242	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	253,242	0	0	0	253,242	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1027109				Decheng Capital China Life Sciences Fund I	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	68.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2013 OF THE Columbus Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	DS	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	DS	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	DS	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
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?	YES

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 9 9 9 3 7 2 0 1 3 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 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 9 9 3 7 2 0 1 3 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid Dividends	47,683		47,683	32,881
2597. Summary of remaining write-ins for Line 25 from overflow page	47,683	0	47,683	32,881

Additional Write-ins for Liabilities Line 25

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	88,699,244	81,480,333
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	11,100,000	16,250,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,861,794	9,028,452
8.	Deduct amortization of premium and mortgage interest points and commitment fees	579	2,637
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)	93,936,871	88,699,244
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	93,936,871	88,699,244
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	93,936,871	88,699,244

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	117,311,835	113,272,707
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		7,294
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		23
5.	Unrealized valuation increase (decrease)	799,917	5,501,448
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	869,627	1,454,798
8.	Deduct amortization of premium and depreciation	5,145	14,839
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)	117,236,980	117,311,835
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	117,236,980	117,311,835

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,534,370,421	2,453,703,151
2.	Cost of bonds and stocks acquired	115,478,712	508,535,396
3.	Accrual of discount	418,242	2,516,665
4.	Unrealized valuation increase (decrease)	2,850,285	6,652,366
5.	Total gain (loss) on disposals	635,227	7,748,324
6.	Deduct consideration for bonds and stocks disposed of	98,685,302	432,105,020
7.	Deduct amortization of premium	1,901,902	6,474,749
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	6,205,712
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,553,165,683	2,534,370,421
11.	Deduct total nonadmitted amounts	5,236,681	5,226,801
12.	Statement value at end of current period (Line 10 minus Line 11)	2,547,929,002	2,529,143,620

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,560,889,598	138,736,239	166,015,398	43,799,198	1,577,409,637			1,560,889,598
2. Class 2 (a)	741,760,912	324,918,221	276,312,170	(37,702,304)	752,664,659			741,760,912
3. Class 3 (a)	105,814,811	4,043,334	4,603,181	(7,962,461)	97,292,503			105,814,811
4. Class 4 (a)	86,485,812	7,944,076	9,574,113	(349,274)	84,506,501			86,485,812
5. Class 5 (a)	11,939,210	45,518	311,003	(581,455)	11,092,270			11,939,210
6. Class 6 (a)	1,439,557	0	160,365	1,922,666	3,201,858			1,439,557
7. Total Bonds	2,508,329,900	475,687,388	456,976,230	(873,630)	2,526,167,428	0	0	2,508,329,900
PREFERRED STOCK								
8. Class 1	0				0			
9. Class 2	0				0			
10. Class 3	0				0			
11. Class 4	0				0			
12. Class 5	0				0			
13. Class 6	0				0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,508,329,900	475,687,388	456,976,230	(873,630)	2,526,167,428	0	0	2,508,329,900

(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 $ 21,857,710 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	6,306,178	XXX	6,326,370	170	9,567

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	20,594,007	51,854,338
2.	Cost of short-term investments acquired	79,369,458	425,353,958
3.	Accrual of discount	0	2,388
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(43)	0
6.	Deduct consideration received on disposals	93,638,428	456,550,934
7.	Deduct amortization of premium	18,817	65,743
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,306,177	20,594,007
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	6,306,177	20,594,007

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	1,947,617
2.	Cost Paid/(Consideration Received) on additions	570,136
3.	Unrealized Valuation increase/(decrease)	1,439,384
4.	Total gain (loss) on termination recognized	280,373
5.	Considerations received/(paid) on terminations	592,928
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	3,644,582
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	3,644,582

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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)

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,644,582	
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)		3,644,582
4.	Part D, Section 1, Column 5	5,410,029	
5.	Part D, Section 1, Column 6	(1,765,447)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(3,955,099)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(3,955,099)
10.	Part D, Section 1, Column 8	5,410,029	
11.	Part D, Section 1, Column 9	(9,365,128)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	952,890	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	952,890	
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	280,839,217	2,030,101,797
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	4,412
6.	Deduct consideration received on disposals	265,287,685	2,030,106,209
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,551,532	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	15,551,532	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0126843	Johnstown	CO		01/07/2013	4.650	11,100,000	0	16,690,000
0599999. Mortgages in good standing - Commercial mortgages-all other						11,100,000	0	16,690,000
0899999. Total Mortgages in good standing						11,100,000	0	16,690,000
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						11,100,000	0	16,690,000

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
0001128	Germantown	TN		03/23/2005	01/30/2013	4,560,897	0	0	0	0	0	0	4,549,689	4,549,689	0	0	0
0199999. Mortgages closed by repayment						4,560,897	0	0	0	0	0	0	4,549,689	4,549,689	0	0	0
0001096	Henderson	NV		12/20/2001		2,527,445	0	0	0	0	0	0	0	15,065	0	0	0
0001101	Pittsburgh	PA		05/10/2002		4,347,008	0	0	0	0	0	0	0	31,209	0	0	0
0001126	Austin	TX		09/24/2004		862,620	0	0	0	0	0	0	0	3,677	0	0	0
0001128	Germantown	TN		03/23/2005		4,560,897	0	0	0	0	0	0	0	11,208	0	0	0
0001130	Glen Mills	PA		04/25/2005		468,477	0	(579)	0	0	(579)	0	0	972	0	0	0
0044667	Lakeland	FL		08/05/1999		6,792,405	0	0	0	0	0	0	0	36,255	0	0	0
0126792	Miami	FL		08/16/1995		548,508	0	0	0	0	0	0	0	46,685	0	0	0
0126797	Newport	KY		11/28/1995		685,162	0	0	0	0	0	0	0	54,155	0	0	0
0126798	Terre Haute	IN		12/18/1995		493,637	0	0	0	0	0	0	0	25,312	0	0	0
0126799	Lake Buena Vista	FL		02/16/1996		847,895	0	0	0	0	0	0	0	58,762	0	0	0
0126800	Cincinnati	OH		02/22/1996		410,197	0	0	0	0	0	0	0	19,689	0	0	0
0126802	Miami	FL		10/16/1996		829,678	0	0	0	0	0	0	0	45,791	0	0	0
0126804	Tampa	FL		12/15/1996		889,217	0	0	0	0	0	0	0	47,423	0	0	0
0126809	Knoxville	TN		02/19/1998		1,563,033	0	0	0	0	0	0	0	59,974	0	0	0
0126811	Birmingham	AL		06/03/1998		818,189	0	0	0	0	0	0	0	59,541	0	0	0
0126816	West Columbia	SC		11/22/1999		2,287,990	0	0	0	0	0	0	0	62,087	0	0	0
0126818	Newport News	VA		12/22/1999		2,996,529	0	0	0	0	0	0	0	79,037	0	0	0
0126824	Oswego	IL		12/13/2000		2,894,336	0	0	0	0	0	0	0	37,712	0	0	0
0126829	Birmingham	AL		06/18/2003		2,111,311	0	0	0	0	0	0	0	19,455	0	0	0
0126835	Bloomington	IN		03/22/2007		2,446,888	0	0	0	0	0	0	0	6,482	0	0	0
0126836	Placerville	CA		12/23/2009		3,540,845	0	0	0	0	0	0	0	239,604	0	0	0
0126837	Downers Grove	IL		04/23/2010		11,375,741	0	0	0	0	0	0	0	143,712	0	0	0
0126838	La Vergne	TN		12/21/2010		3,806,628	0	0	0	0	0	0	0	26,897	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
0126839	Charleston	SC		03/31/2011		4,475,468	0	0	0	0	0	0	0	19,728	0	0	0
0126841	Des Plaines	IL		07/02/2012		12,397,258	0	0	0	0	0	0	0	62,720	0	0	0
0126842	Indianapolis	IN		09/11/2012		3,721,882	0	0	0	0	0	0	0	42,618	0	0	0
0126843	Johnstown	CO		01/07/2013		0	0	0	0	0	0	0	0	56,336	0	0	0
0299999. Mortgages with partial repayments						78,699,244	0	(579)	0	0	(579)	0	0	1,312,106	0	0	0
0599999 - Totals						83,260,141	0	(579)	0	0	(579)	0	4,549,689	5,861,795	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
NONE												
4199999 - Totals												XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ABRY BROADCAST PARTNERS II LP	BOSTON	MA	ABRY BROADCAST PARTNERS II LP	03/08/1995	03/04/2013	437,942					0		437,942	437,942			0	
	ABRY BROADCAST PARTNERS III LP	BOSTON	MA	ABRY BROADCAST PARTNERS III LP	03/19/1997	02/27/2013	92,651					0		92,651	92,651			0	
	LEXINGTON CAPITAL PARTNERS II LP	WILMINGTON	DE	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	02/28/2013	10,909					0		10,909	10,909			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							541,502	0	0	0	0	0	0	541,502	541,502	0	0	0	0
	FORT WASHINGTON PRIVATE EQUITY INVESTORS II LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTORS II LP	12/23/1999	02/21/2013	328,125					0		328,125	328,125			0	
1699999. Joint Venture Interests - Common Stock - Affiliated							328,125	0	0	0	0	0	0	328,125	328,125	0	0	0	0
3999999. Total - Unaffiliated							541,502	0	0	0	0	0	0	541,502	541,502	0	0	0	0
4099999. Total - Affiliated							328,125	0	0	0	0	0	0	328,125	328,125	0	0	0	0
4199999 - Totals							869,627	0	0	0	0	0	0	869,627	869,627	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2W-7	G2 #765189 4.561% 07/01/42		03/01/2013	Interest Capitalization		22,600	22,600	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2013	Interest Capitalization		23,303	23,303	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2013	Interest Capitalization		15,219	15,219	0	1
36230S-ET-7	G2 757346 4.567% 05/20/62		03/11/2013	Interest Capitalization		87,077	87,077	0	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2013	Interest Capitalization		15,404	15,404	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2013	Interest Capitalization		5,358	5,358	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2013	Interest Capitalization		14,352	14,352	0	1
0599999. Subtotal - Bonds - U.S. Governments						183,313	183,313	0	XXX
13606Y-XB-7	CANADIAN IMP BANK CD 0.355% 03/21/14	A	03/19/2013	MELLON CAPITAL MKT		400,000	400,000	0	1FE
465138-7M-1	STATE OF ISRAEL 3.150% 06/30/23	F	01/28/2013	GOLDMAN SACHS		7,955,840	8,000,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						8,355,840	8,400,000	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2013	Interest Capitalization		31,453	31,453	0	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2013	Interest Capitalization		115,269	115,269	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2013	Interest Capitalization		111,632	111,632	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		03/08/2013	R W PRESSPRICH & CO INC		914,130	671,229	1,342	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		03/01/2013	Interest Capitalization		56,798	56,798	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.659% 02/16/44		03/01/2013	Interest Capitalization		49,051	49,051	0	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		02/06/2013	KGS-ALPHA CAPITAL MARKETS		1,115,195	1,000,000	1,221	1
38376G-WD-8	GNR 2010 122 1.419% 02/16/44		03/22/2013	BARCLAYS		3,000,023	0	48,704	1
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		03/22/2013	BARCLAYS		2,999,938	0	29,253	1
88271H-FL-8	TEXAS ST AFFORDABLE HSG 2.700% 09/01/41		02/01/2013	RAYMOND JAMES		1,000,000	1,000,000	0	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/11/2013	RAYMOND JAMES		1,000,000	1,000,000	2,347	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						10,393,489	4,035,432	82,867	XXX
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		01/24/2013	BANK of AMERICA SEC		41,535	36,000	109	4FE
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		02/14/2013	BANK of AMERICA SEC		400,000	400,000	0	4FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		03/06/2013	BARCLAYS		3,000,000	3,000,000	0	1FE
038521-AL-4	ARAMARK CORP-CL B 5.750% 03/15/20		02/22/2013	GOLDMAN SACHS		200,000	200,000	0	4FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/28/2013	BANK of AMERICA SEC		322,000	322,000	0	4FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		02/26/2013	DEUTSCHE BANK		3,074,996	3,000,000	1,171	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2013	Interest Capitalization		21,231	21,231	0	3FM
06051G-ET-2	BANK OF AMERICA CORP 2.000% 01/11/18		03/19/2013	BANK of AMERICA SEC		4,000,680	4,000,000	15,778	1FE
06366X-TU-6	BMO CD FLOAT 0.481% 07/24/14		01/24/2013	BMO CAPITAL MARKETS CORP		1,250,000	1,250,000	17	1FE
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4.500% 04/01/13		03/05/2013	CREDIT SUISSE FIRST BOSTON		501,370	500,000	9,813	1FE
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.881% 03/07/14		02/05/2013	MELLON CAPITAL MKT		502,180	500,000	759	1FE
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		01/22/2013	Tax Free Exchange		319,000	319,000	6,593	4FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		01/31/2013	Various		906,275	890,000	2,538	3FE
1248EP-BA-0	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		02/28/2013	DEUTSCHE BANK		200,000	200,000	0	3FE
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/25/2013	DEUTSCHE BANK		1,999,996	2,000,000	4,304	1FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		02/25/2013	BANK of AMERICA SEC		523,269	467,000	7,389	3FE
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		01/17/2013	CITIGROUP GLOBAL MKTS		522,500	500,000	10,311	3FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		01/07/2013	BANK of AMERICA SEC		73,850	70,000	930	4FE
172967-EQ-0	CITIGROUP 5.500% 04/11/13		03/26/2013	HAPOALIM SECURITIES		300,420	300,000	7,792	1FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		01/08/2013	BARCLAYS		226,310	212,000	1,990	4FE
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/04/2013	Tax Free Exchange		193,000	193,000	3,912	4FE
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		03/06/2013	MORGAN STANLEY FIXED INC		2,645,784	2,400,000	58,315	2FE
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		03/07/2013	JEFFERIES & CO		2,250,420	2,119,000	45,294	2FE
247126-AH-8	DELPHI CORP 5.000% 02/15/23		02/11/2013	J P MORGAN SEC HI-YIELD		541,900	541,000	0	3FE
25389M-AD-1	DIGITALGLOBE INC 5.250% 02/01/21		01/25/2013	MORGAN STANLEY HI-YLD		111,031	110,000	0	4FE
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		01/29/2013	STERNE AGEE LEACH		3,146,195	2,425,000	43,448	2FE
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		03/06/2013	Various		5,353,766	5,400,000	94,233	2FE
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		02/28/2013	J P MORGAN SEC HI-YIELD		180,000	180,000	0	3FE
29444U-AM-8	EQUINIX INC 5.375% 04/01/23		02/28/2013	J P MORGAN SEC HI-YIELD		541,000	541,000	0	3FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		03/28/2013	WELLS FARGO		278,107	281,000	33	4FE
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		02/14/2013	BANK of AMERICA SEC		973,640	1,000,000	16,665	2FE
35671D-AX-3	FREEPORT-MC C&G 3.875% 03/15/23		03/22/2013	Various		2,991,040	3,000,000	2,153	2FE
35671D-BA-2	FREEPORT-MC C&G 5.450% 03/15/43		03/22/2013	Various		5,911,380	6,000,000	9,083	2FE
35671D-BE-4	FREEPORT-MC C&G 2.375% 03/15/18		02/28/2013	BANK of AMERICA SEC		1,999,800	2,000,000	0	2FE
35671D-BF-1	FREEPORT-MC C&G 3.100% 03/15/20		02/28/2013	BANK of AMERICA SEC		999,620	1,000,000	0	2FE
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		11/14/2012	Tax Free Exchange		135,157	134,000	4,368	4FE
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		02/05/2013	WELLS FARGO		153,000	153,000	0	4FE
374689-AD-9	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		01/18/2013	J P MORGAN SEC HI-YIELD		34,000	34,000	0	4FE
38137D-AC-1	GOLD7 2013-7A B 2.037% 04/25/25		03/26/2013	BANK of AMERICA SEC		4,000,000	4,000,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		02/20/2013	GOLDMAN SACHS		405,126	405,000	0	4FE
49326E-EB-5	KEYBANK, NA 6.500% 05/14/13		01/11/2013	CORTVIEW CAPITAL SECURITIES LL		509,840	500,000	5,597	2FE
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		02/06/2013	Various		596,211	595,000	0	4FE
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		02/12/2013	J P MORGAN SEC FIXED INC		2,991,990	3,000,000	0	2FE
713448-CG-1	PEPSICO INC 2.750% 03/01/23		02/25/2013	J P MORGAN SEC FIXED INC		1,998,080	2,000,000	0	1FE
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		997,772	1,000,000	14,094	2FE
718546-AH-7	PHILLIPS 66 5.875% 05/01/42		01/29/2013	Tax Free Exchange		4,998,791	5,000,000	71,806	2FE
73179P-AJ-5	POLYONE CORP 5.250% 03/15/23		02/13/2013	BANK of AMERICA SEC		103,000	103,000	0	3FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		02/07/2013	BANK of AMERICA SEC		392,965	355,000	12,646	4FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		01/11/2013	Tax Free Exchange		444,317	433,000	12,951	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		354,340	352,000	0	4FE
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		02/11/2013	CORTVIEW CAPITAL SECURITIES LL		1,045,200	1,000,000	22,639	1FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		01/29/2013	MORGAN STANLEY HI-YLD		28,000	28,000	0	3FE
790849-AJ-2	ST JUDE MEDICAL 3.250% 04/15/23		03/21/2013	BANK of AMERICA SEC		2,985,720	3,000,000	0	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		02/07/2013	Various		114,248	107,000	2,160	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		03/20/2013	CITIGROUP GLOBAL MKTS		36,000	36,000	0	4FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		02/11/2013	Various		131,134	129,000	3,390	4FE
88033G-BX-7	TENET HEALTHCARE 4.500% 04/01/21		01/23/2013	BANK of AMERICA SEC		178,604	178,000	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		45,518	42,840	11	5Z
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		01/15/2013	Tax Free Exchange		27,000	27,000	776	3FE
911365-AZ-7	NA UNITED RENTALS 5.750% 07/15/18		01/11/2013	Tax Free Exchange		189,622	188,000	5,285	4FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		01/11/2013	Tax Free Exchange		133,427	130,000	1,491	4FE
91359P-AK-6	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/07/2013	BARCLAYS		112,758	106,000	4,154	4Z
92552V-AF-7	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		444,420	430,000	2,135	4FE
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		02/27/2013	Various		3,332,560	3,000,000	42,010	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
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		378,000	378,000	16,459	4FE
03938L-AP-9	ARCELORMITTAL 7.500% 10/15/39	F	02/11/2013	LAZARD FRERES		51,313	50,000	1,240	3FE
26874R-AA-6	Eni SpA 4.150% 10/01/20	F	02/07/2013	BARCLAYS		1,052,300	1,000,000	15,101	1FE
377372-AC-1	GLAXOSMITHKLINE CAPITAL 4.850% 05/15/13	R	03/13/2013	PIERPONT SECURITIES		1,007,180	1,000,000	16,571	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		757,116	693,000	15,631	4FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	01/14/2013	BARCLAYS		552,043	503,000	9,319	4FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	02/06/2013	Various		270,755	253,000	8,357	4FE
823832-AE-0	SHSQR 2013-1A B1 2.203% 04/15/25	F	02/14/2013	WELLS FARGO		2,000,000	2,000,000	0	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	01/10/2013	CREDIT SUISSE FIRST BOSTON		21,328	19,000	230	3FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	01/16/2013	BANK of AMERICA SEC		718,049	650,000	2,273	3FE
92857W-BC-3	VODAFONE GROUP PLC 2.950% 02/19/23	F	02/11/2013	HONG KONG SHANGHAI BK		4,976,850	5,000,000	0	1FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		146,970	142,000	1,687	3FE
G1969#-AC-0	BALFOUR BEATTY PRIVATE PLACEMENT 4.530% 03/05/20	F	02/01/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
Q1842#-AB-4	BROOKFIELD RAIL PP 4.030% 03/27/22	R	03/22/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	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)						96,546,070	94,531,071	659,964	XXX
8399997. Total - Bonds - Part 3						115,478,712	107,149,816	742,831	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						115,478,712	107,149,816	742,831	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						115,478,712	XXX	742,831	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2W-7	G2 #765189 4.561% 07/01/42		03/11/2013	Paydown		7,566	7,566	8,415	8,225	0	(743)	0	(743)	0	7,566	0	0	0	95	07/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/11/2013	Paydown		7,833	7,833	8,467	8,207	0	(460)	0	(460)	0	7,833	0	0	0	100	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/11/2013	Paydown		5,085	5,085	5,470	5,313	0	(285)	0	(285)	0	5,085	0	0	0	65	11/22/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		03/01/2013	Paydown		102	102	98	98	0	3	0	3	0	102	0	0	0	1	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2013	Paydown		3,595	3,595	3,453	3,484	0	110	0	110	0	3,595	0	0	0	46	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		03/01/2013	Paydown		857	857	846	848	0	10	0	10	0	857	0	0	0	11	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		03/01/2013	Paydown		115	115	115	115	0	0	0	0	0	115	0	0	0	1	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2013	Paydown		28,742	28,742	29,146	29,086	0	(344)	0	(344)	0	28,742	0	0	0	445	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		03/01/2013	Paydown		14,961	14,961	15,176	15,144	0	(183)	0	(183)	0	14,961	0	0	0	254	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		03/01/2013	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	1	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		03/01/2013	Paydown		232	232	235	235	0	(3)	0	(3)	0	232	0	0	0	3	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		03/01/2013	Paydown		398	398	398	398	0	0	0	0	0	398	0	0	0	4	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		03/01/2013	Paydown		180	180	180	180	0	0	0	0	0	180	0	0	0	2	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		03/01/2013	Paydown		536	536	534	534	0	2	0	2	0	536	0	0	0	7	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		03/01/2013	Paydown		1,347	1,347	1,349	1,348	0	(1)	0	(1)	0	1,347	0	0	0	17	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		03/01/2013	Paydown		9,723	9,723	9,398	9,431	0	292	0	292	0	9,723	0	0	0	105	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		03/01/2013	Paydown		60	60	60	60	0	0	0	0	0	60	0	0	0	1	03/15/2030	1
36211T-UM-5	GNMA 30 YR # 522688 8.000% 03/15/30		03/01/2013	Paydown		848	848	845	845	0	4	0	4	0	848	0	0	0	11	03/15/2030	1
36230S-ET-7	G2 757346 4.567% 05/20/62		03/01/2013	Paydown		67,642	67,642	75,410	74,055	0	(6,912)	0	(6,912)	0	67,642	0	0	0	770	05/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2013	Paydown		36,245	36,245	39,270	38,467	0	(2,358)	0	(2,358)	0	36,245	0	0	0	282	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/11/2013	Paydown		1,477	1,477	1,599	1,558	0	(89)	0	(89)	0	1,477	0	0	0	18	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		02/01/2013	Paydown		6,885	6,885	7,048	6,961	0	(102)	0	(102)	0	6,885	0	0	0	52	11/20/2060	1
690353-UX-3	OPIC AGENCY 0.160% 01/15/21		01/07/2013	MELLON CAPITAL MKT		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	3,090	01/15/2021	1
912828-TS-9	U S TREASURY 0.625% 09/30/17		01/22/2013	NOMURA SECURITIES INTERNATIONA		4,978,125	5,000,000	4,992,383	4,992,718	0	92	0	92	0	4,992,809	0	(14,684)	(14,684)	9,873	09/30/2017	1
912828-TU-4	U S TREASURY 0.250% 10/31/14		01/04/2013	NOMURA SECURITIES INTERNATIONA		9,198,532	9,200,000	9,194,469	9,195,772	0	139	0	139	0	9,195,911	0	2,621	2,621	4,320	10/31/2014	1
0599999. Subtotal - Bonds - U.S. Governments						21,871,139	21,894,482	21,894,417	21,893,135	0	(10,828)	0	(10,828)	0	21,883,202	0	(12,063)	(12,063)	19,574	XXX	XXX
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	03/27/2013	CIBC WORLD MARKET		2,059,200	2,000,000	1,997,600	1,998,179	0	127	0	127	0	1,998,306	0	60,894	60,894	16,622	09/21/2016	1FE
1099999. Subtotal - Bonds - All Other Governments						2,059,200	2,000,000	1,997,600	1,998,179	0	127	0	127	0	1,998,306	0	60,894	60,894	16,622	XXX	XXX
01016Q-AB-8	AKRON STUDENT HSG ASSOC LLC HOUSING 6.510% 03/15/18		03/15/2013	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,418	03/15/2018	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		01/14/2013	BARCLAYS		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	721	11/15/2038	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		03/15/2013	Paydown		11,006	11,006	11,075	11,075	0	(68)	0	(68)	0	11,006	0	0	0	36	11/15/2032	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2013	Paydown		47,927	47,927	48,054	48,043	0	(116)	0	(116)	0	47,927	0	0	0	222	07/01/2035	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2013	Paydown		90,789	90,789	90,328	90,340	0	449	0	449	0	90,789	0	0	0	1,237	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2013	Paydown		41,862	41,862	42,673	42,599	0	(737)	0	(737)	0	41,862	0	0	0	288	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2013	Paydown		472,637	472,637	483,308	482,443	0	(9,806)	0	(9,806)	0	472,637	0	0	0	3,226	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2013	Paydown		164,388	164,388	170,655	170,229	0	(5,841)	0	(5,841)	0	164,388	0	0	0	1,254	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2013	Paydown		208,212	208,212	221,356	220,825	0	(12,612)	0	(12,612)	0	208,212	0	0	0	1,572	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2013	Paydown		17,865	17,865	18,993	18,948	0	(1,083)	0	(1,083)	0	17,865	0	0	0	135	07/01/2025	1
31292S-AF-7	FG C09006 3.000% 07/01/42		03/01/2013	Paydown		225,808	225,808	233,782	233,658	0	(7,850)	0	(7,850)	0	225,808	0	0	0	1,019	07/01/2042	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/01/32		03/01/2013	Paydown		276,220	276,220	302,068	287,712	0	(11,492)	0	(11,492)	0	276,220	0	0	0	4,223	01/01/2032	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		03/01/2013	Paydown		626,787	626,787	625,195	625,238	0	1,549	0	1,549	0	626,787	0	0	0	3,741	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		03/01/2013	Paydown		37,217	37,217	40,206	39,756	0	(2,539)	0	(2,539)	0	37,217	0	0	0	248	05/25/2039	1
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		03/01/2013	Paydown		37,290	37,290	40,670	40,367	0	(3,077)	0	(3,077)	0	37,290	0	0	0	249	01/01/2042	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		03/01/2013	Paydown		26,357	26,357	26,810	26,765	0	(408)	0	(408)	0	26,357	0	0	0	111	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
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2013	Paydown		85,172	85,172	86,642	86,557	0	(1,385)	0	(1,385)	0	85,172	0	0	0	774	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		03/01/2013	Paydown		1,027	1,027	1,022	1,021	0	6	0	6	0	1,027	0	0	0	13	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		03/01/2013	Paydown		2,117	2,117	2,108	2,108	0	10	0	10	0	2,117	0	0	0	27	09/01/2025	1
3137AJ-MG-6	FHMS K016 X1 1.581% 10/25/21		03/01/2013	Paydown		0	0	16,130	14,730	0	(14,730)	0	(14,730)	0	0	0	0	0	417	10/25/2021	1
3137AK-KD-2	FHMS K705 X1 1.760% 09/25/18		03/01/2013	Paydown		0	0	2,615	2,277	0	(2,277)	0	(2,277)	0	0	0	0	0	86	09/25/2018	1
3137AM-E7-8	FHMS K017 X1 1.454% 12/25/21		03/01/2013	Paydown		0	0	14,303	13,556	0	(13,556)	0	(13,556)	0	0	0	0	0	352	12/25/2021	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)
3137AN-JH-9	FHR SER 4013 CL VA 4.000% 02/15/25		03/01/2013	Paydown		90,092	90,092	97,638	97,186	0	(7,094)	0	(7,094)	0	90,092	0	0	0	601	02/15/2025	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2013	Paydown		45,066	45,066	48,975	48,708	0	(3,642)	0	(3,642)	0	45,066	0	0	0	303	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	1,682	1,518	0	(1,518)	0	(1,518)	0	0	0	0	0	57	03/25/2019	1
3137AV-XP-7	FHMS K022 X1 1.309% 07/25/22		03/01/2013	Paydown		0	0	8,740	8,702	0	(8,702)	0	(8,702)	0	0	0	0	0	203	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		03/01/2013	Paydown		26,088	26,088	26,671	26,670	0	(582)	0	(582)	0	26,088	0	0	0	115	12/15/2042	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		03/01/2013	Paydown		287,492	287,492	293,489	293,268	0	(5,776)	0	(5,776)	0	287,492	0	0	0	1,197	01/01/2027	1
3138LS-ZK-9	FNCI AO2545 2.500% 05/01/27		03/01/2013	Paydown		341,829	341,829	348,585	348,407	0	(6,578)	0	(6,578)	0	341,829	0	0	0	1,262	05/01/2027	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		03/01/2013	Paydown		212,557	212,557	232,526	220,597	0	(8,040)	0	(8,040)	0	212,557	0	0	0	2,943	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		03/01/2013	Paydown		213,899	213,899	233,287	221,683	0	(7,785)	0	(7,785)	0	213,899	0	0	0	2,999	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		03/01/2013	Paydown		114,530	114,530	127,431	120,128	0	(5,598)	0	(5,598)	0	114,530	0	0	0	1,606	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		03/01/2013	Paydown		253,966	253,966	230,916	243,505	0	10,460	0	10,460	0	253,966	0	0	0	2,079	12/25/2032	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2013	Paydown		643,824	643,824	583,265	617,278	0	26,545	0	26,545	0	643,824	0	0	0	5,785	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2013	Paydown		826,129	826,129	767,410	801,477	0	24,652	0	24,652	0	826,129	0	0	0	7,757	12/15/2032	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2013	Paydown		108,357	108,357	113,114	111,755	0	(3,398)	0	(3,398)	0	108,357	0	0	0	694	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2013	Paydown		12,573	12,573	12,758	12,684	0	(111)	0	(111)	0	12,573	0	0	0	73	03/25/2037	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2013	Paydown		75,089	75,089	76,345	76,025	0	(936)	0	(936)	0	75,089	0	0	0	370	12/15/2024	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		03/01/2013	Paydown		36,069	36,069	34,446	34,521	0	1,548	0	1,548	0	36,069	0	0	0	220	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2013	Paydown		206,403	206,403	209,643	209,439	0	(3,036)	0	(3,036)	0	206,403	0	0	0	1,785	09/01/2034	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2013	Paydown		506,627	506,627	514,375	514,072	0	(7,445)	0	(7,445)	0	506,627	0	0	0	4,342	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		03/01/2013	Paydown		367,096	367,096	382,927	381,257	0	(14,161)	0	(14,161)	0	367,096	0	0	0	2,498	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2013	Paydown		563,947	563,947	552,932	553,387	0	10,560	0	10,560	0	563,947	0	0	0	2,578	01/01/2026	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2013	Paydown		360,841	360,841	363,886	363,611	0	(2,770)	0	(2,770)	0	360,841	0	0	0	2,272	01/01/2025	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		03/01/2013	Paydown		64,934	64,934	66,707	66,675	0	(1,741)	0	(1,741)	0	64,934	0	0	0	292	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2013	Paydown		110,540	110,540	116,723	115,732	0	(5,192)	0	(5,192)	0	110,540	0	0	0	1,011	09/25/2021	1
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		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	20,720	09/15/2032	1FE
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2013	Paydown		31,681	31,681	31,269	31,417	0	264	0	264	0	31,681	0	0	0	349	12/20/2031	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2013	Paydown		75,770	75,770	77,877	76,149	0	(379)	0	(379)	0	75,770	0	0	0	780	05/16/2032	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		03/01/2013	Paydown		202,959	202,959	185,871	194,349	0	8,609	0	8,609	0	202,959	0	0	0	2,041	06/20/2032	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.688% 11/16/42		03/01/2013	Paydown		2,241,970	2,241,970	2,152,965	2,215,678	0	26,293	0	26,293	0	2,241,970	0	0	0	20,646	11/16/2042	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2013	Paydown		12,261	12,261	12,788	12,677	0	(416)	0	(416)	0	12,261	0	0	0	92	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 1.086% 03/16/47		03/01/2013	Paydown		0	0	4,704	4,297	0	(4,297)	0	(4,297)	0	0	0	0	0	108	03/16/2047	1
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.530% 05/01/34		03/01/2013	Call 100.0000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	894	05/01/2034	2FE
709163-DD-8	PENNSYLVANIA ST HIGHER ED 5.452% 09/01/42		03/14/2013	Call 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	2,929	09/01/2042	1FE
88271H-FL-8	TEXAS ST AFFORDABLE HSG 2.700% 09/01/41		03/01/2013	Redemption 100.0000		10,000	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	13	09/01/2041	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,516,923	13,516,923	13,515,681	13,598,230	0	(91,307)	0	(91,307)	0	13,516,923	0	0	0	116,915	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2013	Paydown		60,288	60,288	51,998	53,947	0	6,340	0	6,340	0	60,288	0	0	0	636	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2013	Paydown		5,182	5,182	4,150	3,885	0	1,297	0	1,297	0	5,182	0	0	0	63	12/25/2031	1FM
00164V-AC-7	AMC NETWORKS INC 4.750% 12/15/22		01/24/2013	BANK of AMERICA SEC		36,450	36,000	36,000	36,000	0	0	0	0	0	36,000	0	450	450	200	12/15/2022	4FE
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		02/26/2013	LAZARD FRERES		16,705	17,000	17,076	17,042	0	(1)	0	(1)	0	17,041	0	(336)	(336)	888	08/01/2018	4FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2013	Paydown		71,241	139,141	117,733	119,207	0	(47,966)	0	(47,966)	0	71,241	0	0	0	1,254	01/25/2037	4FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2013	Paydown		40,382	40,382	40,262	40,210	0	172	0	172	0	40,382	0	0	0	330	09/25/2035	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2013	Paydown		27,997	27,997	24,462	23,814	0	4,183	0	4,183	0	27,997	0	0	0	230	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-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2013	Paydown		34,552	34,552	34,267	34,319	0	233	0	233	0	34,552	0	0	0	397	11/25/2035	2FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2013	Paydown		211,757	211,757	207,340	209,130	0	2,627	0	2,627	0	211,757	0	0	0	1,759	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2013	Paydown		220,774	220,774	210,080	214,851	0	5,922	0	5,922	0	220,774	0	0	0	1,919	08/25/2035	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		03/01/2013	Paydown		31,206	31,206	27,910	30,100	0	1,106	0	1,106	0	31,206	0	0	0	292	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2013	Paydown		210,978	210,978	201,566	205,380	0	5,598	0	5,598	0	210,978	0	0	0	1,610	11/25/2033	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2013	Paydown		284,810	284,810	278,758	282,413	0	2,398	0	2,398	0	284,810	0	0	0	2,568	12/25/2035	3FM
05950P-AJ-2	BAFC 2006-H 3A2 5.673% 09/20/46		03/01/2013	Paydown		36,105	42,922	41,673	39,145	0	(3,039)	0	(3,039)	0	36,105	0	0	0	461	09/20/2046	3FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2013	Paydown		97,796	97,796	81,876	87,392	0	10,404	0	10,404	0	97,796	0	0	0	737	09/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
059522-AX-0	BAFC 2007-C 1A5 5.478% 05/20/36		03/01/2013	Paydown		58,652	130,736	32,582	28,374	3,848	26,431	0	30,279	0	58,652	0	0	0	1,417	05/20/2036	5FM
06985P-AJ-9	BASIC ENERGY SERVICES 7.750% 10/15/22		01/22/2013	Tax Free Exchange		319,000	319,000	319,000	319,000	0	0	0	0	0	319,000	0	0	0	6,593	10/15/2022	4FE
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
07387B-CK-7	BSCMS 2005-T20 AAB 5.281% 10/12/42		03/01/2013	Paydown		96,805	96,805	100,110	97,826	0	(1,021)	0	(1,021)	0	96,805	0	0	0	849	10/12/2042	1FM
09255#-AA-7	WALGREEN Blackstone 7.480% 02/01/18		03/01/2013	Redemption 100.0000		30,476	30,476	30,557	30,506	0	(30)	0	(30)	0	30,476	0	0	0	381	02/01/2018	1
1248ME-AG-4	CBASS 2007-CB4 A2D 5.082% 04/25/37		03/01/2013	Paydown		5,876	5,876	4,818	4,872	0	1,004	0	1,004	0	5,876	0	0	0	48	04/25/2037	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2013	Paydown		1,415	1,415	1,414	1,415	0	1	0	1	0	1,415	0	0	0	15	11/15/2019	4AM
12623D-AC-7	COMM 2011-FL1 B 3.970% 12/17/13		03/17/2013	Paydown		614,403	614,403	595,216	608,714	0	5,689	0	5,689	0	614,403	0	0	0	6,097	12/17/2013	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		03/01/2013	Paydown		50,865	50,865	44,394	42,883	0	7,981	0	7,981	0	50,865	0	0	0	467	11/25/2036	4FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2013	Paydown		84,148	84,148	79,803	81,541	0	2,607	0	2,607	0	84,148	0	0	0	581	02/25/2035	3FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		03/01/2013	Paydown		95,498	95,498	96,348	95,277	0	221	0	221	0	95,498	0	0	0	759	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		89,683	89,683	90,356	90,056	0	(373)	0	(373)	0	89,683	0	0	0	750	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2013	Paydown		163,791	211,872	197,750	196,948	0	(33,157)	0	(33,157)	0	163,791	0	0	0	1,767	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2013	Paydown		183,696	183,696	177,439	180,064	0	3,632	0	3,632	0	183,696	0	0	0	1,689	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2013	Paydown		38,567	38,763	35,064	35,062	0	3,505	0	3,505	0	38,567	0	0	0	312	07/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2013	Paydown		47,636	47,636	46,684	47,010	0	627	0	627	0	47,636	0	0	0	511	08/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2013	Paydown		53,603	53,603	48,838	48,549	0	5,054	0	5,054	0	53,603	0	0	0	456	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2013	Paydown		12,391	20,684	19,493	19,480	0	(7,090)	0	(7,090)	0	12,391	0	0	0	183	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2013	Paydown		15,041	32,887	26,259	26,708	0	(11,667)	0	(11,667)	0	15,041	0	0	0	281	05/25/2036	5FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		03/01/2013	Paydown		18,997	18,997	14,523	15,704	0	3,294	0	3,294	0	18,997	0	0	0	164	11/25/2035	4FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		03/01/2013	Paydown		23,746	23,746	17,258	17,509	0	6,237	0	6,237	0	23,746	0	0	0	208	11/25/2035	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2013	Paydown		70,678	70,678	48,924	46,107	0	24,572	0	24,572	0	70,678	0	0	0	695	03/25/2036	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2013	Paydown		18,658	18,658	18,104	18,412	0	246	0	246	0	18,658	0	0	0	155	11/25/2035	3FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2013	Paydown		65,077	74,871	74,380	74,563	0	(9,486)	0	(9,486)	0	65,077	0	0	0	708	11/25/2035	3FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2013	Paydown		46,194	53,147	52,814	52,951	0	(6,756)	0	(6,756)	0	46,194	0	0	0	502	11/25/2035	1FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		03/01/2013	Paydown		290,146	290,146	277,089	288,378	0	1,768	0	1,768	0	290,146	0	0	0	2,012	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2013	Paydown		2,530	2,530	2,519	2,519	0	11	0	11	0	2,530	0	0	0	22	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2013	Paydown		29,534	29,534	27,728	28,791	0	744	0	744	0	29,534	0	0	0	270	06/25/2034	1FM
12686C-AY-5	CABLEVISION SYSTEMS CORP 8.625% 09/15/17		01/15/2013	BANK of AMERICA SEC		249,508	211,000	208,289	208,959	0	21	0	21	0	208,980	0	40,528	40,528	6,218	09/15/2017	4FE
12686C-AZ-2	CABLEVISION SYSTEMS CORP 7.750% 04/15/18		02/25/2013	BANK of AMERICA SEC		424,448	381,000	404,813	403,029	0	(417)	0	(417)	0	402,612	0	21,836	21,836	9,778	04/15/2018	4FE
15005M-AD-6	CEDAR BRAKES I LLC SERIES B 8.500% 02/15/14		02/15/2013	Redemption 100.0000		1,783,000	1,783,000	1,783,000	1,783,000	0	0	0	0	0	1,783,000	0	0	0	75,778	02/15/2014	2AM
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		03/01/2013	Paydown		27,941	27,941	27,923	27,893	0	48	0	48	0	27,941	0	0	0	168	02/18/2035	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		03/01/2013	Paydown		59,074	59,074	59,074	59,074	0	0	0	0	0	59,074	0	0	0	490	10/25/2035	1FM
166764-AA-8	CHEVRON CORPORATION 1.104% 12/05/17		03/11/2013	NOMURA SECURITIES INTERNATIONA		4,982,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(17,900)	(17,900)	14,873	12/05/2017	1FE
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		03/01/2013	Paydown		236,740	236,740	234,225	235,163	0	1,577	0	1,577	0	236,740	0	0	0	1,926	08/25/2034	1FM
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		03/01/2013	Paydown		2,208,832	2,208,832	2,308,758	2,225,197	0	(16,365)	0	(16,365)	0	2,208,832	0	0	0	26,291	04/15/2040	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		03/01/2013	Paydown		71,036	71,036	56,926	53,443	0	17,594	0	17,594	0	71,036	0	0	0	601	05/25/2036	3FM
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		68,340	67,000	67,000	67,000	0	0	0	0	0	67,000	0	1,340	1,340	1,646	03/15/2020	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		188,370	182,000	182,000	182,000	0	0	0	0	0	182,000	0	6,370	6,370	4,472	03/15/2020	4FE
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		02/22/2013	Call 100.0000		358,000	358,000	361,135	359,678	0	(98)	0	(98)	0	359,580	0	(1,580)	(1,580)	48,382	04/01/2017	4FE
20046F-AU-4	COMM 2001-J2A B 6.304% 07/16/34		03/01/2013	Paydown		1,000,000	1,000,000	1,002,344	1,000,941	0	(941)	0	(941)	0	1,000,000	0	0	0	15,760	07/16/2034	1FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2013	Paydown		924,554	924,554	974,394	954,399	0	(29,845)	0	(29,845)	0	924,554	0	0	0	15,223	07/16/2034	1FM
217203-AE-8	COPANO ENERGY LLC 7.125% 04/01/21		01/30/2013	SEAPORT GROUP LLC		564,113	490,000	505,925	503,222	0	(149)	0	(149)	0	503,073	0	61,040	61,040	11,928	04/01/2021	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2013	Redemption 100.0000		160,365	160,365	109,738	70,253	38,917	51,195	0	90,112	0	160,365	0	0	0	5,613	07/15/2016	6FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2013	Paydown		232,776	232,776	224,002	227,192	0	5,585	0	5,585	0	232,776	0	0	0	1,959	06/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2013	Paydown		132,307	132,307	132,225	132,284	0	23	0	23	0	132,307	0	0	0	1,140	05/25/2035	2FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2013	Paydown		129,599	129,599	125,468	127,418	0	2,181	0	2,181	0	129,599	0	0	0	1,056	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		03/01/2013	Paydown		6,089	6,089	5,628	5,693	0	396	0	396	0	6,089	0	0	0	60	03/25/2036	4FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2013	Paydown		26,029	26,029	26,240	26,109	0	(80)	0	(80)	0	26,029	0	0	0	236	12/15/2040	1FM
228227-BC-7	CROWN CASTLE INTL 5.250% 01/15/23		03/04/2013	Tax Free Exchange		193,000	193,000	193,000	193,000	0	0	0	0	0	193,000	0	0	0	3,912	01/15/2023	4FE
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2013	Paydown		13,299	13,299	13,432	13,381	0	(82)	0	(82)	0	13,299	0	0	0	90	06/01/2017	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2013	Paydown		59,737	59,737	56,610	58,851	0	886	0	886	0	59,737	0	0	0	487	06/25/2035	2FM

STATEMENT AS OF MARCH 31, 2013 OF THE Columbus Life Insurance 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)
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2013	Paydown		52,867	52,867	49,951	49,309	0	3,558	0	3,558	0	52,867	0	0	0	442	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2013	Paydown		113,854	113,854	104,119	104,159	0	9,694	0	9,694	0	113,854	0	0	0	1,029	02/25/2036	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		03/01/2013	Paydown		17,076	28,048	22,883	19,403	4,112	(6,438)	0	(2,326)	0	17,076	0	0	0	223	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		03/01/2013	Paydown		14,203	14,203	12,250	11,614	0	2,589	0	2,589	0	14,203	0	0	0	154	06/25/2036	3FM
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		03/14/2013	BANK of AMERICA SEC		128,535	123,000	123,000	123,000	0	0	0	0	0	123,000	0	5,535	5,535	2,948	05/15/2018	3FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/13/2013	C.L. KING & ASSOCIATES		151,920	140,000	143,005	142,796	0	(131)	0	(131)	0	142,666	0	9,254	9,254	8,741	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
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		03/04/2013	J P MORGAN SEC HI-YIELD		394,050	355,000	377,785	369,876	0	(738)	0	(738)	0	369,138	0	24,912	24,912	14,903	03/01/2018	3FE
29445G-AH-9	EQUINOX HOLDINGS LTD 9.500% 02/01/16		02/01/2013	Call 104.7500		310,060	296,000	294,032	294,772	0	71	0	71	0	294,843	0	15,217	15,217	14,060	02/01/2016	4FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2013	Paydown		19,695	19,695	19,695	20,220	0	(525)	0	(525)	0	19,695	0	0	0	227	12/25/2033	1FM
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		03/28/2013	WELLS FARGO		244,694	229,000	238,947	237,060	0	(445)	0	(445)	0	236,614	0	8,079	8,079	5,301	12/01/2018	3FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		01/31/2013	Redemption 100.0000		133,338	133,338	133,338	133,338	0	0	0	0	0	133,338	0	0	0	0	06/20/2023	3AM
302569-AA-6	FL PR & LT CO 7.520% 06/30/19		02/01/2013	Various		1,216,782	1,216,782	1,216,782	1,216,782	0	0	0	0	0	1,216,782	0	0	0	293,289	06/30/2019	3FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2013	Paydown		56,078	56,078	56,516	56,302	0	(224)	0	(224)	0	56,078	0	0	0	437	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2013	Paydown		38,391	38,391	38,367	38,335	0	56	0	56	0	38,391	0	0	0	400	08/25/2035	4FM
34417@-AA-2	WALGREEN FOG Partners Five 7.320% 02/01/18		03/01/2013	Redemption 100.0000		62,874	62,874	62,379	62,694	0	180	0	180	0	62,874	0	0	0	769	02/01/2018	1
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	1,468,324	0	2,419	0	2,419	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		150,344	150,344	151,166	150,247	0	97	0	97	0	150,344	0	0	0	1,230	04/10/2040	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2013	Paydown		1,344,762	1,344,762	1,292,442	1,334,305	0	10,457	0	10,457	0	1,344,762	0	0	0	12,047	06/25/2034	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2013	Paydown		37,587	48,129	46,128	41,411	6,251	(10,075)	0	(3,824)	0	37,587	0	0	0	495	07/25/2037	6FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		03/01/2013	Paydown		33,144	33,144	30,775	29,338	0	3,806	0	3,806	0	33,144	0	0	0	291	12/25/2036	4FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2013	Paydown		78,950	78,950	75,151	76,705	0	2,245	0	2,245	0	78,950	0	0	0	679	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2013	Paydown		47,195	47,195	48,610	48,097	0	(902)	0	(902)	0	47,195	0	0	0	299	08/10/2043	1FM
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		02/05/2013	WELLS FARGO		504,670	463,000	464,157	329,000	0	(64)	0	(64)	0	464,093	0	40,577	40,577	5,368	12/15/2018	4FE
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		135,157	134,000	135,340	135,131	0	26	0	26	0	135,157	0	0	0	4,368	12/15/2018	4FE
374689-AC-1	GIBRALTAR INDUSTRIES INC 8.000% 12/01/15		01/31/2013	TENDER OFFER		251,770	250,000	245,973	248,381	0	24	0	24	0	248,404	0	3,366	3,366	5,833	12/01/2015	4FE
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		03/01/2013	Paydown		5,041	5,041	4,393	4,878	0	163	0	163	0	5,041	0	0	0	51	06/10/2036	1FM
42217J-BF-5	HEALTH CARE PROPERTIES 5.625% 02/28/13		02/28/2013	Maturity		500,000	500,000	494,220	499,811	0	189	0	189	0	500,000	0	0	0	14,063	02/28/2013	2FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2013	Paydown		10,058	10,058	1,631	1,843	0	8,214	0	8,214	0	10,058	0	0	0	61	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2013	Paydown		22,828	22,828	20,369	20,197	0	2,631	0	2,631	0	22,828	0	0	0	251	02/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2013	Paydown		52,622	52,622	48,614	48,543	0	4,080	0	4,080	0	52,622	0	0	0	467	12/25/2035	3FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2013	Paydown		66,649	66,649	66,646	66,513	0	136	0	136	0	66,649	0	0	0	680	01/25/2036	4FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2013	Paydown		18,148	18,148	17,724	12,465	5,043	641	0	5,684	0	18,148	0	0	0	179	02/25/2036	6FM
46625M-WX-3	JPMCC 2003-CB6 A2 5.255% 07/12/37		03/01/2013	Paydown		1,568,798	1,568,798	1,529,394	1,563,306	0	5,493	0	5,493	0	1,568,798	0	0	0	10,693	07/12/2037	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2013	Paydown		48,071	48,071	51,429	50,241	0	(2,170)	0	(2,170)	0	48,071	0	0	0	520	05/15/2047	1FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2013	Redemption 100.0000		656,397	656,397	619,458	636,685	0	19,712	0	19,712	0	656,397	0	0	0	18,533	03/29/2021	1FE
52108H-TA-2	LBUBS 2003-C5 A4 4.685% 07/15/32		03/11/2013	Paydown		3,334,998	3,334,998	3,311,940	3,332,070	0	2,928	0	2,928	0	3,334,998	0	0	0	21,746	07/15/2032	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2013	Paydown		33,073	47,486	39,953	40,337	0	(7,264)	0	(7,264)	0	33,073	0	0	0	422	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2013	Paydown		34,917	67,036	54,950	55,404	0	(20,487)	0	(20,487)	0	34,917	0	0	0	698	01/25/2037	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2013	Paydown		28,122	28,122	28,122	28,122	0	0	0	0	0	28,122	0	0	0	268	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2013	Paydown		389,821	389,821	386,715	387,408	0	2,413	0	2,413	0	389,821	0	0	0	3,718	10/25/2035	1FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2013	Paydown		11,965	17,299	17,182	17,333	0	(5,368)	0	(5,368)	0	11,965	0	0	0	167	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2013	Paydown		3	6,506	5,053	3,482	1,681	(5,159)	0	(3,478)	0	3	0	0	0	33	11/25/2036	1FM
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/30/2013	BANK of AMERICA SEC		24,700	26,000	25,722	25,796	0	5	0	5	0	25,801	0	(1,101)	(1,101)	977	10/01/2016	5FE
56033@-AA-9	CVS CORP MAIN DEV LLC 8.720% 07/01/17		03/01/2013	Redemption 100.0000		22,994	22,994	23,921	23,295	0	(301)	0	(301)	0	22,994	0	0	0	335	07/01/2017	2
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		02/06/2013	WELLS FARGO		404,460	378,000	379,842	378,964	0	(44)	0	(44)	0	378,920	0	25,540	25,540	12,114	04/01/2018	4FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		03/01/2013	Paydown		24,026	24,026	24,024	24,051	0	(25)	0	(25)	0	24,026	0	0	0	221	10/25/2035	2FM
589331-AH-0	MERCK & CO INC 4.375% 02/15/13		02/15/2013	Maturity		1,000,000	1,000,000	939,130	998,653	0	1,347	0	1,347	0	1,000,000	0	0	0	21,875	02/15/2013	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2013	Redemption 100.0000		121,667	121,667	121,667	121,667	0	0	0	0	0	121,667	0	0	0	3,450	08/01/2025	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2013	Paydown		38,004	38,004	36,971	37,642	0	362	0	362	0	38,004	0	0	0	353	04/25/2034	1FM

STATEMENT AS OF MARCH 31, 2013 OF THE Columbus Life Insurance 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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2013	Paydown		40,083	40,083	29,397	29,055	0	11,028	0	11,028	0	40,083	0	0	0	315	10/25/2036	3FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2013	Paydown		4,013	4,054	2,739	2,598	0	1,415	0	1,415	0	4,013	0	0	0	29	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		03/01/2013	Paydown		48,635	48,635	34,712	34,669	0	13,966	0	13,966	0	48,635	0	0	0	400	12/25/2036	1FM
638620-AG-9	NATIONWIDE HEALTH PPTYS 6.250% 02/01/13		02/01/2013	Maturity		500,000	500,000	499,705	499,926	0	74	0	74	0	500,000	0	0	0	15,625	02/01/2013	2FE
655356-JL-8	NASC 1998-D6 A3 7.541% 03/15/30		01/11/2013	Paydown		963,258	963,258	1,048,596	965,078	0	(1,820)	0	(1,820)	0	963,258	0	0	0	5,797	03/15/2030	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2013	Paydown		49,291	49,291	40,990	39,633	0	9,658	0	9,658	0	49,291	0	0	0	519	03/25/2047	2FM
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		01/04/2013	JEFFERIES & CO		9,530	12,000	8,640	8,641	0	0	0	0	0	8,641	0	889	889	247	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
67627#-AA-6	CVS CORP OGDEN ASSOCIATES LLC 8.060% 11/01/19		03/01/2013	Redemption 100.0000		32,539	32,539	32,442	32,498	0	41	0	41	0	32,539	0	0	0	438	11/01/2019	2
695459-AD-9	PAETEC HOLDING CORP 8.875% 06/30/17		01/23/2013	TENDER OFFER		126,380	117,000	118,307	117,737	0	(28)	0	(28)	0	117,709	0	8,671	8,671	663	06/30/2017	3FE
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		997,772	1,000,000	997,630	997,751	0	21	0	21	0	997,772	0	0	0	14,094	04/01/2022	2FE
718546-AF-1	PHILLIPS 66 5.875% 05/01/42		01/29/2013	Tax Free Exchange		4,998,791	5,000,000	4,998,600	4,998,850	0	(59)	0	(59)	0	4,998,791	0	0	0	71,806	05/01/2042	2FE
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		03/13/2013	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
73179P-AH-9	POLYONE CORP 7.375% 09/15/20		02/13/2013	BANK of AMERICA SEC		17,640	16,000	16,000	16,000	0	0	0	0	0	16,000	0	1,640	1,640	505	09/15/2020	4FE
73738#-AA-0	CVS CORP POSH JOSEPH T & LUCILLE 7.720% 02/01/18		03/01/2013	Redemption 100.0000		24,095	24,095	23,482	23,876	0	220	0	220	0	24,095	0	0	0	311	02/01/2018	2
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		01/11/2013	Tax Free Exchange		444,317	433,000	445,269	444,346	0	(29)	0	(29)	0	444,317	0	0	0	12,951	02/15/2022	4FE
74340X-AB-7	PROLOGIS TRUST 5.500% 03/01/13		03/01/2013	Maturity		500,000	500,000	332,581	477,846	0	22,154	0	22,154	0	500,000	0	0	0	13,750	03/01/2013	2FE
747262-AA-1	QVC INC 7.500% 10/01/19		03/18/2013	TENDER OFFER		392,000	350,000	343,973	345,405	0	156	0	156	0	345,562	0	46,438	46,438	12,177	10/01/2019	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		03/01/2013	Paydown		23,473	36,788	30,847	31,020	0	(7,547)	0	(7,547)	0	23,473	0	0	0	388	06/01/2036	5FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2013	Paydown		30,749	30,749	31,133	31,025	0	(276)	0	(276)	0	30,749	0	0	0	220	10/26/2034	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2013	Paydown		15,459	15,459	10,999	10,851	0	4,609	0	4,609	0	15,459	0	0	0	162	04/25/2037	5FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2013	Paydown		7,161	7,161	6,500	6,505	0	656	0	656	0	7,161	0	0	0	65	05/25/2036	5FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		03/01/2013	Paydown		73,595	73,595	73,561	74,639	0	(1,044)	0	(1,044)	0	73,595	0	0	0	618	12/25/2033	2FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2013	Paydown		25,770	25,770	25,774	25,699	0	70	0	70	0	25,770	0	0	0	194	11/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2013	Paydown		234,577	315,590	285,691	281,528	0	(46,951)	0	(46,951)	0	234,577	0	0	0	2,536	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2013	Paydown		9,458	11,706	9,646	9,671	0	(213)	0	(213)	0	9,458	0	0	0	114	03/25/2036	3FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2013	Paydown		22,748	88,586	61,510	61,601	0	(38,854)	0	(38,854)	0	22,748	0	0	0	858	09/25/2036	4FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		02/01/2013	Paydown		2	6,108	5,124	5,184	0	(5,182)	0	(5,182)	0	2	0	0	0	44	04/25/2036	4FM
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		03/21/2013	Call 100.0000		1,632,000	1,632,000	1,672,612	630,783	0	(4,180)	0	(4,180)	0	1,671,803	0	(39,803)	(39,803)	112,050	03/01/2014	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2013	Paydown		131,435	131,435	131,432	131,441	0	(6)	0	(6)	0	131,435	0	0	0	581	01/25/2042	1FM
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		02/05/2013	Various		142,709	135,000	136,609	136,475	0	(15)	0	(15)	0	136,461	0	6,248	6,248	5,077	02/15/2020	4FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		03/20/2013	J P MORGAN SEC HI-YIELD		38,160	36,000	38,535	0	0	(35)	0	(35)	0	38,500	0	(340)	(340)	998	10/01/2022	4FE
863579-P8-5	SARM 2006-1 5A1 2.927% 02/25/36		03/01/2013	Paydown		90,416	96,038	95,738	93,930	0	(3,515)	0	(3,515)	0	90,416	0	0	0	471	02/25/2036	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.010% 09/25/33		03/01/2013	Paydown		87,869	87,869	87,842	87,214	0	655	0	655	0	87,869	0	0	0	1,155	09/25/2033	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2013	Paydown		196,059	196,059	192,988	194,077	0	1,982	0	1,982	0	196,059	0	0	0	1,989	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2013	Paydown		175,171	175,171	167,609	167,609	0	7,563	0	7,563	0	175,171	0	0	0	1,484	10/25/2035	4FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2013	Paydown		109,815	109,815	109,386	109,211	0	605	0	605	0	109,815	0	0	0	830	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2013	Redemption 100.0000		33,753	33,753	33,753	33,753	0	0	0	0	0	33,753	0	0	0	1,603	02/01/2030	2AM
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		02/13/2013	LAZARD FRERES		47,610	43,000	44,637	44,114	0	(1)	0	(1)	0	44,114	0	3,496	3,496	1,783	09/01/2017	4FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.501% 01/24/13		01/24/2013	Maturity		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	986	01/24/2013	1FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		03/05/2013	Various		38,958	37,000	37,380	37,273	0	(6)	0	(6)	0	37,267	0	1,691	1,691	860	11/01/2018	4FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		01/15/2013	Tax Free Exchange		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	1,553	07/15/2018	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		01/11/2013	Tax Free Exchange		133,427	130,000	133,900	133,444	0	(17)	0	(17)	0	133,427	0	0	0	1,491	05/15/2020	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		01/11/2013	Tax Free Exchange		191,483	188,000	191,820	191,493	0	(11)	0	(11)	0	191,483	0	0	0	3,424	04/15/2022	4FE
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		02/13/2013	GLEACHER & CO SEC INC		39,293	31,000	31,000	31,000	0	0	0	0	0	31,000	0	8,293	8,293	638	08/31/2015	5
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		03/22/2013	Taxable Exchange		45,529	34,000	34,000	34,000	0	0	0	0	0	34,000	0	11,529	11,529	996	08/31/2015	5
91359P-AE-0	UNIVERSAL HOSPITAL SERV 3.902% 06/01/15		03/14/2013	Call 100.0000		106,000	106,000	95,042	99,979	0	460	0	460	0	100,439	0	5,561	5,561	1,183	06/01/2015	4FE
91914C-AC-1	VALERO LOGISTICS 6.050% 03/15/13		03/15/2013	Maturity		1,000,000	1,000,000	1,020,510	1,000,600	0	(600)	0	(600)	0	1,000,000	0	0	0	30,250	03/15/2013	3FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		444,420	430,000	445,050	444,492	0	(72)	0	(72)	0	444,420	0	0	0	2,135	06/15/2020	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2013	Paydown		22,367	22,367	22,367	22,362	0	5	0	5	0	22,367	0	0	0	111	09/13/2028	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2013	Paydown		53,430	53,430	54,048	53,680	0	(250)	0	(250)	0	53,430	0	0	0	488	12/15/2043	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2013	Paydown		23,531	42,987	32,399	31,938	0	(8,407)	0	(8,407)	0	23,531	0	0	0	394	05/25/2036	4FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999% 10/25/36		03/01/2013	Paydown		38,560	38,560	35,087	31,743	0	6,817	0	6,817	0	38,560	0	0	0	441	10/25/2036	4FM
95235L-AK-6	WEST CORP LOAN 0.203% 06/30/18		02/21/2013	Redemption 100.0000		1,000,000	1,000,000	992,508	992,857	0	7,143	0	7,143	0	1,000,000	0	0	0	20,449	06/30/2018	4FE
97381W-AU-8	WINDSTREAM CORP 7.500% 04/01/23		02/12/2013	Various		42,635	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,635	2,635	1,060	04/01/2023	3FE
98310W-AD-0	WYNDHAM WORLDWIDE 9.875% 05/01/14		03/21/2013	Call 100.0000		500,000	500,000	479,005	493,049	0	1,099	0	1,099	0	494,149	0	5,851	5,851	70,086	05/01/2014	2FE
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A	03/27/2013	NATIONAL BANK OF CANADA		1,040,260	1,000,000	998,720	998,940	0	56	0	56	0	998,996	0	41,264	41,264	12,892	01/30/2017	1FE
06417E-6E-8	BNS CD 0.350% 08/15/13	A	01/14/2013	BANK of AMERICA SEC		200,048	200,000	200,000	200,000	0	0	0	0	0	200,000	0	48	48	154	08/15/2013	1FE
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	02/05/2013	Various		87,918	82,000	80,909	81,126	0	7	0	7	0	81,133	0	6,784	6,784	3,610	01/15/2020	3FE
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		378,000	378,000	378,000	378,000	0	0	0	0	0	378,000	0	0	0	16,459	10/01/2020	4FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		757,116	693,000	758,895	205,961	0	(887)	0	(887)	0	757,116	0	0	0	15,631	10/15/2020	4FE
63938N-AB-0	NAVIOS SA LOGIST 9.250% 04/15/19	F	02/22/2013	BANK of AMERICA SEC		465,150	443,000	445,691	445,337	0	(66)	0	(66)	0	445,270	0	19,880	19,880	15,025	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	1,020,330	1,005,701	0	(323)	0	(323)	0	1,005,378	0	(5,378)	(5,378)	73,008	04/30/2014	1FE
881575-AF-1	TESCO PLC 2.700% 01/05/17	F	01/28/2013	RBC/DAIN		5,200,200	5,000,000	4,994,500	4,995,658	0	39	0	39	0	4,995,697	0	204,503	204,503	77,250	01/05/2017	1FE
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		153,360	142,000	139,078	139,962	0	28	0	28	0	139,990	0	13,370	13,370	8,296	07/15/2017	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,238,040	60,984,770	60,444,815	58,777,378	59,852	43,484	0	103,336	0	60,651,641	0	586,397	586,397	1,639,625	XXX	XXX
8399997. Total - Bonds - Part 4						98,685,302	98,396,175	97,852,513	96,266,922	59,852	(58,524)	0	1,328	0	98,050,072	0	635,228	635,228	1,792,736	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						98,685,302	98,396,175	97,852,513	96,266,922	59,852	(58,524)	0	1,328	0	98,050,072	0	635,228	635,228	1,792,736	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						98,685,302	XXX	97,852,513	96,266,922	59,852	(58,524)	0	1,328	0	98,050,072	0	635,228	635,228	1,792,736	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
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2013	01/15/2014	823		1,484.00		35,866		71,756		71,756	35,890						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2013	02/14/2014	749		1,532.00		28,923		45,608		45,608	16,685						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2013	03/14/2014	585		1,571.00		23,464		23,884		23,884	420						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/15/2012	05/15/2013	368		1,355.00	20,937			40,530		40,530	18,179						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2012	07/15/2013	267		1,370.00	12,699			29,428		29,428	15,212						100/99
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013	546		1,406.00	26,109			43,829		43,829	28,208						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2012	09/13/2013	563		1,478.00	28,054			23,434		23,434	17,664						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2012	10/15/2013	622		1,452.00	27,781			43,188		43,188	29,463						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2012	11/15/2013	873		1,365.00	44,046			152,769		152,769	79,911						100/100
S&P500 OTC OPTION - ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2012	12/13/2013	1,018		1,425.00	47,908			139,396		139,396	85,225						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2013	12/13/2013	644		1,485.00		47,066		81,845		81,845	34,779						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2013	02/14/2014	438		1,534.00		31,512		43,630		43,630	12,118						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2013	03/14/2014	7,201		1,576.00		529,216		579,567		579,567	50,351						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2012	04/15/2013	493		1,384.00	46,684			90,484		90,484	55,577						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2012	05/15/2013	868		1,344.00	84,917			192,430		192,430	98,986						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/15/2012	06/12/2013	13,802		1,356.00	1,407,290			2,902,552		2,902,552	1,483,503						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2012	07/15/2013	271		1,370.00	25,507			54,729		54,729	27,734						100/99
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013	1,309		1,420.00	124,318			212,078		212,078	113,697						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2012	09/13/2013	1,539		1,480.00	139,582			171,481		171,481	94,827						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2012	10/15/2013	458		1,455.00	38,689			63,176		63,176	32,313						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2012	11/15/2013	1,148		1,367.00	98,734			249,152		249,152	109,997						100/100
S&P500 OTC OPTION -BUY SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2012	12/13/2013	394		1,428.00	33,392			65,784		65,784	30,760						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2012	04/15/2013	819		1,383.00	42,625			39,298		39,298	22,977						100/100
S&P500 OTC OPTION- ASIAN-BSIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2012	05/15/2013	483		1,343.00	26,363			50,001		50,001	20,529						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,275,635	696,047	0	5,410,029	XXX	5,410,029	2,515,005	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										2,275,635	696,047	0	5,410,029	XXX	5,410,029	2,515,005	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										2,275,635	696,047	0	5,410,029	XXX	5,410,029	2,515,005	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										2,275,635	696,047	0	5,410,029	XXX	5,410,029	2,515,005	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2013	01/15/2014	644		1,652.00		(12,191)		(18,964)		(18,964)	(6,773)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2013	02/14/2014	438		1,703.00		(5,930)		(7,997)		(7,997)	(2,067)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2013	03/14/2014	7,201		1,748.00		(107,790)		(83,428)		(83,428)	24,363						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2012	04/15/2013	493		1,507.00	(19,250)			(30,883)		(30,883)	(25,314)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2012	05/15/2013	868		1,470.00	(35,834)			(86,745)		(86,745)	(61,154)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/15/2012	06/12/2013	13,802		1,484.00	(595,518)			(1,273,991)		(1,273,991)	(869,100)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2012	07/15/2013	271		1,499.00	(10,456)			(22,833)		(22,833)	(14,968)						100/99
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013	1,309		1,553.00	(48,878)			(69,620)		(69,620)	(47,302)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2012	09/13/2013	1,539		1,642.00	(47,066)			(26,661)		(26,661)	(18,103)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2012	10/15/2013	458		1,613.00	(11,634)			(15,265)		(15,265)	(10,006)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2012	11/15/2013	1,148		1,515.00	(30,531)			(106,548)		(106,548)	(58,354)						100/100
S&P500 OTC OPTION - SELL SIDE	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2012	12/13/2013	394		1,583.00	(10,272)			(22,512)		(22,512)	(13,418)						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(809,439)	(125,911)	0	(1,765,447)	XXX	(1,765,447)	(1,102,196)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(809,439)	(125,911)	0	(1,765,447)	XXX	(1,765,447)	(1,102,196)	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										(809,439)	(125,911)	0	(1,765,447)	XXX	(1,765,447)	(1,102,196)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(809,439)	(125,911)	0	(1,765,447)	XXX	(1,765,447)	(1,102,196)	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		80,000,000	3 Month LIBOR / (2.85)			(509,356)			(7,599,681)					952,890		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(509,356)	0	XXX	(7,599,681)	0	0	0	0	952,890	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(509,356)	0	XXX	(7,599,681)	0	0	0	0	952,890	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(509,356)	0	XXX	(7,599,681)	0	0	0	0	952,890	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	(509,356)	0	XXX	(7,599,681)	0	0	0	0	952,890	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(509,356)	0	XXX	(7,599,681)	0	0	0	0	952,890	XXX	XXX
1409999. Subtotal - Hedging Other										1,466,196	570,136	0	3,644,582	XXX	3,644,582	1,412,809	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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)
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										1,466,196	570,136	(509,356)	3,644,582	XXX	(3,955,099)	1,412,809	0	0	0	952,890	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

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		
Barclays	G5GSEF7VJP5I70UK5573	Y	Y		5,410,029	(1,765,447)	3,644,582	5,410,029	(1,765,447)	3,644,582		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(7,599,681)	0	952,890	952,890
0299999. Total NAIC 1 Designation				0	5,410,029	(1,765,447)	3,644,582	5,410,029	(9,365,128)	3,644,582	952,890	952,890
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				0	5,410,029	(1,765,447)	3,644,582	5,410,029	(9,365,128)	3,644,582	952,890	952,890

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			16,369,480	16,141,537	04/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				16,369,480	16,141,537	XXX
9999999 - Totals				16,369,480	16,141,537	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 13,383,003 Book/Adjusted Carrying Value $ 13,198,128
2. Average balance for the year to date Fair Value $ 6,950,769 Book/Adjusted Carrying Value $ 6,950,769
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 16,141,537 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-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	2,000,000	2,000,000	12/16/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				2,000,000	2,000,000	XXX
0599999. Total - U.S. Government Bonds				2,000,000	2,000,000	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	750,000	750,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Flt % Due 3/21/2014 MJSD1		1FE	400,000	400,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,150,000	1,150,000	XXX
1099999. Total - All Other Government Bonds				1,150,000	1,150,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
915489-TR-9	UPPER ARLINGTON GO 1% Due 6/26/2013 At Mat		1FE	1,001,310	1,001,098	06/26/2013
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				1,001,310	1,001,098	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	800,000	800,000	11/15/2038
46936R-AC-6	JACKSONVILLE FL ED VRDN Adj % Due 12/1/2029 Sched		1FE	1,700,000	1,700,000	12/01/2029
485428-QC-3	KANSAS ST DEV FIN AUTH REV Adj % Due 9/1/2032 Sched		1FE	1,535,000	1,535,000	09/01/2032
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN Adj % Due 6/15/2013 Sched		1FE	150,420	150,168	06/15/2013
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	1,000,000	1,000,000	08/01/2033
837151-AL-3	SOCAR REVE Flt % Due 7/1/2013 Mo-2		1FE	1,000,700	1,000,255	07/01/2013
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				6,186,120	6,185,423	XXX
3199999. Total - U.S. Special Revenues Bonds				7,187,430	7,186,521	XXX
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JJ24		1FE	1,000,000	1,000,000	07/24/2014
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4 1/2% Due 4/1/2013 A01		1FE	500,000	500,000	04/01/2013
06417E-6E-8	BNS CD Flt % Due 8/15/2013 FMAN15		1FE	500,000	500,000	08/15/2013
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		1FE	301,308	301,126	03/07/2014
172967-EQ-0	CITIGROUP 5 1/2% Due 4/11/2013 A011		1FE	300,350	300,420	04/11/2013
377372-AC-1	GLAXOSMITHKLINE CAPITAL 4.85% Due 5/15/2013 MN15		1FE	1,005,305	1,005,542	05/15/2013
423468-AA-5	HELMHODT CAPITAL LLC VRDN Adj % Due 4/1/2047 Sched		1FE	3,190,000	3,190,000	04/01/2047
49326E-EB-5	KEYBANK NA 6 1/2% Due 5/14/2013 MN14		2FE	503,437	503,585	05/14/2013
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	749,750	750,000	02/06/2014
976656-BX-5	WISC ELEC POWER 4 1/2% Due 5/15/2013 MN15		1FE	253,226	253,068	05/15/2013
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				8,303,376	8,303,742	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				8,303,376	8,303,742	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				12,454,686	12,454,840	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				6,186,120	6,185,423	XXX
6599999. Total Bonds				18,640,806	18,640,263	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			822,348	823,448	11/07/2013
26442C-AF-1	DUKE ENERGY CAROLINAS CORP 5 3/4% Due 11/15/2013 MN15			774,071	774,192	11/15/2013
316175-40-5	FIDELITY INST MM FUND PRIME			69,979	69,979	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,666,398	1,667,619	XXX
00118T-R8-0	AGL CAPITAL CORP CP 0.38% Due 4/8/2013 At Mat			1,399,202	1,399,202	04/08/2013
05361L-R1-5	AVERY DENNISON CP 0.27% Due 4/1/2013 At Mat			1,654,950	1,654,950	04/01/2013
37827V-RR-7	GLENCORE CP 0.45% Due 4/25/2013 At Mat			1,599,420	1,599,420	04/25/2013
4851E0-R1-6	KANSAS CITY CP 0.29% Due 4/1/2013 At Mat			1,599,936	1,599,936	04/01/2013
50104L-R1-3	KROGER CO CP 0.32% Due 4/1/2013 At Mat			1,699,940	1,699,940	04/01/2013
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			1,599,630	1,599,630	04/22/2013
84757A-R1-6	SPECTRA CP 0.45% Due 4/1/2013 At Mat			1,999,300	1,999,300	04/01/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				13,252,325	13,252,325	XXX
9999999 - Totals				33,559,529	33,560,207	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (1,267,695) Book/Adjusted Carrying Value $ (1,263,275)
2. Average balance for the year to date Fair Value $ 33,108,999 Book/Adjusted Carrying Value $ 33,017,860

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank Of America	San Francisco, CA					(171,480)	(156,116)	(154,311)	XXX
Bank Of New York Mellon	New York, NY					287,075	(417)	(827,416)	XXX
Huntington Bank	Columbus, OH					500,962	501,124	501,270	XXX
Northern Trust	Chicago, IL					370,902	370,910	370,910	XXX
PNC Bank	Cincinnati, OH					(3,967,317)	(13,517,788)	(14,026,748)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			47,519	(65,668)	81,099	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(2,932,339)	(12,867,955)	(14,055,196)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,932,339)	(12,867,955)	(14,055,196)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(2,932,339)	(12,867,955)	(14,055,196)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		02/13/2013	0.380	04/08/2013	1,399,202	695	0
AVERY DENNISON CP		03/28/2013	0.270	04/01/2013	1,654,950	50	0
ENBRIDGE CP		03/18/2013	0.300	04/01/2013	599,930	70	0
GLENCORE CP		03/27/2013	0.450	04/25/2013	1,599,420	100	0
KANSAS CITY CP		03/27/2013	0.290	04/01/2013	1,599,936	64	0
KROGER CO CP		03/28/2013	0.320	04/01/2013	1,699,940	60	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	1,599,630	71	0
SPECTRA CP		03/04/2013	0.450	04/01/2013	1,999,300	700	0
SPECTRA CP		03/20/2013	0.500	04/24/2013	999,514	167	0
XSTRATA CP		03/21/2013	0.380	04/22/2013	699,764	81	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					15,551,533	2,111	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					15,551,533	2,111	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					15,551,533	2,111	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					15,551,533	2,111	0
8699999 - Total Cash Equivalents					15,551,533	2,111	0