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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2013

OF THE CONDITION AND AFFAIRS OF THE

Motorists Life Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31-0717055

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

Country of Domicile United States of America

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address www.motoristsgroup.com

Statutory Statement Contact Peter Alan Hitchcock (Name), 614-225-1477 (Area Code) (Telephone Number)

pete.hitchcock@motoristsgroup.com (E-mail Address), 614-225-8365 (FAX Number)

OFFICERS

President	David Lynn Kaufman	Treasurer	Michael Lee Wiseman
Secretary	Susan Elizabeth Haack		

OTHER

Douglas Lee Dodson Vice President	Peter Alan Hitchcock Vice President	Charles Arthur Wickert Sr Vice President

DIRECTORS OR TRUSTEES

John Jacob Bishop	Susan Elizabeth Haack	David Lynn Kaufman
Michael Lee Wiseman		

State of Ohio
County of Franklin 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.

David L. Kaufman President	Susan E. Haack Secretary	Michael L. Wiseman Treasurer

Subscribed and sworn to before me this 6th day of August, 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	415,570,328		415,570,328	384,420,885
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	19,541,381		19,541,381	19,243,836
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 2,218,142), cash equivalents ($ ....) and short-term investments ($ 4,610,762)	6,828,903		6,828,903	12,282,957
6. Contract loans (including $ .... premium notes)	12,297,684	89,184	12,208,500	12,079,286
7. Derivatives				
8. Other invested assets	87,386	87,386		
9. Receivables for securities	77,610		77,610	3,367
10. Securities lending reinvested collateral assets	1,031,328		1,031,328	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	455,434,620	176,570	455,258,050	428,030,331
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	4,286,041		4,286,041	4,188,962
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(447,059)		(447,059)	(497,292)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,322,568	971,053	18,351,515	17,814,678
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,122,488	72,500	1,049,988	220,136
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				205,541
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	566,870		566,870	85,371
18.2 Net deferred tax asset	7,659,578		7,659,578	7,927,451
19. Guaranty funds receivable or on deposit	203,333		203,333	201,298
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)	84,915	84,915		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	28,987		28,987	307,167
24. Health care ($ ....) and other amounts receivable	164,366	164,366		
25. Aggregate write-ins for other than invested assets	50,464	40,258	10,206	(19)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	488,477,171	1,509,663	486,967,508	458,483,624
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	488,477,171	1,509,663	486,967,508	458,483,624
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Miscellaneous Receivable	10,206		10,206	(19)
2502. Policy Liens	40,258	40,258		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	50,464	40,258	10,206	(19)

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 411,529,229 less $ included in Line 6.3 (including $ Modco Reserve)	411,529,229	386,791,427
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	888,042	704,625
4.	Contract claims:		
	4.1 Life	2,633,412	2,342,077
	4.2 Accident and health		
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	1,048,204	983,015
	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	145,861	114,992
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 298,154 assumed and $ ceded	298,154	
	9.4 Interest Maintenance Reserve	3,156,066	2,973,875
10.	Commissions to agents due or accrued-life and annuity contracts $ 438,387 , accident and health $ and deposit-type contract funds $	438,387	417,966
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	879,051	717,129
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	407,827	559,218
15.1	Current federal and foreign income taxes, including $ 408,103 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		402,793
17.	Amounts withheld or retained by company as agent or trustee	244,579	232,669
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	738,549	1,077,787
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,896,996	4,359,976
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	101,660	367,992
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	59,842	3
	24.10 Payable for securities lending	1,031,328	
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	305,700	286,126
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	429,802,886	402,331,669
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	429,802,886	402,331,669
29.	Common capital stock	1,200,000	1,200,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	20,768,060	20,768,060
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	35,196,562	34,183,895
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)	55,964,622	54,951,955
38.	Totals of Lines 29, 30 and 37	57,164,622	56,151,955
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	486,967,508	458,483,624
	DETAILS OF WRITE-INS		
2501.	Interest Due On Death Claims	91,713	72,139
2502.	Miscellaneous Payable	213,987	213,987
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	305,700	286,126
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Surplus from additional admissable DTA		
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	43,644,946	34,270,438	68,230,125
2.	Considerations for supplementary contracts with life contingencies	451,507	385,965	630,066
3.	Net investment income	9,579,250	8,826,002	18,095,126
4.	Amortization of Interest Maintenance Reserve (IMR)	302,872	256,890	560,869
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	1,810,282	1,838,309	3,423,912
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	8,044	1,156	1,756
9.	Totals (Lines 1 to 8.3)	55,796,900	45,578,759	90,941,853
10.	Death benefits	7,990,109	7,764,108	16,395,260
11.	Matured endowments (excluding guaranteed annual pure endowments)		30,103	132,103
12.	Annuity benefits	3,061,744	1,725,135	3,399,436
13.	Disability benefits and benefits under accident and health contracts	78,764	91,708	211,334
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	7,552,805	6,706,133	13,482,441
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	47,608	68,054	125,176
18.	Payments on supplementary contracts with life contingencies	504,085	571,177	1,069,309
19.	Increase in aggregate reserves for life and accident and health contracts	24,737,802	17,046,013	34,440,257
20.	Totals (Lines 10 to 19)	43,972,917	34,002,431	69,255,316
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,758,753	4,869,959	9,262,380
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	3,815,579	3,917,318	7,969,402
24.	Insurance taxes, licenses and fees, excluding federal income taxes	869,104	840,103	1,365,001
25.	Increase in loading on deferred and uncollected premiums	(33,479)	59,173	(297,322)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	123,769	148,414	35,512
28.	Totals (Lines 20 to 27)	53,506,644	43,837,397	87,590,290
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,290,257	1,741,362	3,351,563
30.	Dividends to policyholders	538,680	479,782	963,206
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,751,576	1,261,580	2,388,357
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	574,138	93,534	(109,318)
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)	1,177,438	1,168,046	2,497,675
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 356,483 (excluding taxes of $ 249,880 transferred to the IMR)	719,040	665,805	594,729
35.	Net income (Line 33 plus Line 34)	1,896,478	1,833,851	3,092,405
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	56,151,955	53,519,505	53,519,505
37.	Net income (Line 35)	1,896,478	1,833,851	3,092,405
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 355,916	917,057	(145,444)	411,093
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	88,043	219,952	436,513
41.	Change in nonadmitted assets	(262,713)	418,532	1,180,352
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(1,044,455)
44.	Change in asset valuation reserve	(1,537,339)	(641,537)	(1,443,459)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	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	(88,858)		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,012,668	1,685,354	2,632,449
55.	Capital and surplus, as of statement date (Lines 36 + 54)	57,164,623	55,204,859	56,151,955
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	895	1,156	1,756
08.302.	Change in Experience Rating Refund	7,149		
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	8,044	1,156	1,756
2701.	Change in Experience Rating Refund	123,769	148,414	
2702.	Miscellaneous Deductions			35,512
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	123,769	148,414	35,512
5301.	Prior Peroid Adjustment	(88,858)		
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(88,858)		

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	43,661,992	34,021,234	68,803,018
2.	Net investment income	10,106,869	9,384,608	18,506,370
3.	Miscellaneous income	1,516,436	1,867,002	3,519,432
4.	Total (Lines 1 to 3)	55,285,297	45,272,845	90,828,820
5.	Benefit and loss related payments	19,297,171	17,727,325	34,245,947
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,578,310	9,835,821	18,287,462
8.	Dividends paid to policyholders	473,491	427,233	873,001
9.	Federal and foreign income taxes paid (recovered) net of $ 1,057,694 tax on capital gains (losses)	1,662,000	780,000	1,035,000
10.	Total (Lines 5 through 9)	31,010,972	28,770,378	54,441,411
11.	Net cash from operations (Line 4 minus Line 10)	24,274,325	16,502,466	36,387,409
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	62,361,060	43,443,141	93,285,544
	12.2 Stocks	2,503,072	2,333,347	3,060,307
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	64,864,132	45,776,488	96,345,851
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	92,709,588	51,230,611	115,791,338
	13.2 Stocks	1,106,079	8,933,547	9,818,440
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	93,815,667	60,164,158	125,609,778
14.	Net increase (or decrease) in contract loans and premium notes	564,658	390,050	942,174
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(29,516,193)	(14,777,720)	(30,206,101)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,598,243	5,283,051	1,164,001
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,810,430)	(3,986,407)	(542,965)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(212,186)	1,296,643	621,036
	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)	(5,454,055)	3,021,390	6,802,344
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	12,282,961	5,480,617	5,480,617
	19.2 End of period (Line 18 plus Line 19.1)	6,828,906	8,502,006	12,282,961

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	26,700,704	27,064,798	52,183,790
3. Ordinary individual annuities	22,622,218	12,842,336	26,822,774
4. Credit life (group and individual)			
5. Group life insurance	410,753	421,053	828,566
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	49,733,675	40,328,188	79,835,130
12. Deposit-type contracts	97,622	185,201	186,736
13. Total	49,831,297	40,513,389	80,021,866
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements have been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

2. Accounting Changes and Correction of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

5D - Loaned Backed Securities

1) Prepayment assumptions for single class and multi-class mortgage-backed/ asset-backed securities were obtained from market data vendors or broker dealer values.

2) The company held other-than-temporary impaired loaned-backed securities as listed below.

		(1)	(2)	(3)
		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value (1 minus 2
a.	Intent to Sell	-	-	
b.	Inability or Lack of Intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	3,298,964	0	3,298,96
c.	Total 2nd Quarter	3,298,964	0	3,298,96

3) The company recognized current year other-than-temporary impairments as listed below.

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(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	**BACV before OTTI**	**Present Value**	**Recognized OTTI**	**Fair Value at OTTI**	**Amort Cost After OTTI**	**Date Reported**
52523KAG9	2,000,000	922,900	1,077,100	922,900	922,900	December-08
52523KAG9	922,900	1,194,734	-271,834	960,095	1,194,734	December-09
52523KAG9	1,194,734	1,080,971	113,763	977,175	1,080,971	March-10
52523KAG9	1,027,234	939,264	87,970	1,324,360	939,264	December-11
64352VMC2	1,437,934	945,898	492,036	943,665	945,898	June-08
64352VMC2	945,761	780,000	165,761	745,110	780,000	September-08
64352VMC2	780,000	310,350	469,650	310,350	310,350	December-08
64352VMC2	310,350	217,530	92,820	217,530	217,530	June-09
64352VMC2	217,530	1,341,580	-1,124,050	267,090	1,341,580	December-09
64352VMC2	1,341,580	1,218,786	122,794	270,525	1,218,786	December-10
64352VMC2	1,218,786	941,683	277,103	265,620	941,683	September-11
64352VMC2	941,683	373,016	568,667	247,425	373,016	December-11
64352VMC2	373,016	362,397	10,619	236,805	362,397	March-12

NOTES TO FINANCIAL STATEMENTS

64352VMC2	362,397	336,358	26,039	222,360	336,358	June-12
64352VMC2	336,358	248,522	87,836	206,595	248,522	September-12
64352VMC2	248,522	158,277	90,245	64,575	158,277	December-12
64352VMC2	158,277	117,719	40,558	97,740	117,719	March-13
88576NAB4	1,956,686	1,945,447	11,239	1,508,855	1,945,447	December-10
73316PCL2	802,153	416,838	385,316	109,097	416,838	September-09
Total	XXX	XXX	**2,723,632**	XXX	XXX	XXX

4) The company reported aggregate unrealized losses on loaned-backed securities as listed below.

a. The aggregate amount of unrealized losses:

Less than 12 months	**2.164,368**
12 Months or Longer	**63,449**

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

Less than 12 months	**36,704,492**
12 Months or Longer	**471,108**

5) The company performed analysis on loaned-backed securities and determined exposure to credit risk is not a factor and does not warrant other-than-temporary impairment.

5 E Repurchase Agreements and / or Securities Lending Transactions

(3). Fair Value of collateral received: $2,722,361

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

No significant change.

9. Income Taxes

No significant change.

10. Information Concerning Parent

No significant change.

11. Debt

No significant change.

12. Retirement Plans, Deferred Compensation and Other Postretirement Benefit Plans

No significant change.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

14. Contingencies

No significant change.

15. Leases

No significant change.

16. Information About Financial Investments With Off-Balance Sheet Risk and Financial Investments With Concentrations of Credit Risk

Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. Wash Sales
Not Applicable

18. Gain or Loss to the Insurer From Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

19. Direct Premium Written/Produced by Managing General Agents/ Third Party Administrators

No significant change.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

	Fair Value Measurements at March 31, 2013			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments				-
Industrial and Misc		487,430	-	487,430
Hybrid Securities	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	487,430	-	487,430
Common Stock				
Industrial and Misc	19,541,381	-	-	19,541,381
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	19,541,381	-	-	19,541,381
Other invested assets	-	-	-	-
Total assets at fair value	19,541,381	487,430	-	20,028,811

2. Assests Measured at Fair Value on a recurring basis using significant unobservable inputs (Level 3). NONE

3. (a) The company did not recognize any transfers in or transfers out of Level 3 during the reporting period.
(b) The company's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstance that caused the transfer.

4. The company valued common stocks using the equity method and other invested assets based on equity statements from the respective fund.

5. The company does not hold any deriviative assets or liabilities measured at Fair Value.

20B. The Company did not have any other assest measured at fair value.

20C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	428,104,733	415,570,328	-	428,104,733	-	-
Common Stock	19,541,381	19,541,381	19,541,381	-	-	-
Other Invested Assets	87,386	-	-	-	-	87,386
	447,733,500	435,111,709	19,541,381	428,104,733	-	87,386

NOTES TO FINANCIAL STATEMENTS

20D.

Not Practicable to Estimate Fair Value	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Affiliated LLC holdings	87,386	n/a	n/a	Asset is not a marketable financial instrument
	87,386			

21. Other Items

No significant change.

22. Events Subsequent

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant change.

25. Change in Incurred Losses and Loss Adjustment Expenses

The company did not make any material changes in the provision for incurred loss and loss adjustment expenses attributable to insured events of prior years.

26. Intercompany Pooling Arrangements.

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

33. Premiums and Annuity Considerations Due and Uncollected

No significant change.

34. Separate Accounts

No significant change.

35. Loss/Claim Adjustment Expenses

No significant 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. 12/31/2008

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. 12/31/2008

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). 12/04/2009

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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 28,987

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: $

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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$	$
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 92,460	$ 87,386
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 92,460	$ 87,386
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 [ ] No [X]

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 1,031,328

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,031,328

16.3 Total payable for securities lending reported on the liability page. $ 1,031,328

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
BNY Mellon	500 Grant Street One Mellon Center Suite 1035, Pittsburgh, PA 15258

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
110638	Diamond Hill Capital Management	325 John H McConnell Blvd, Suite #200, Columbus, OH 43215
105900	General Re-New England Asset Management, Inc.	76 Batterson Park Rd, Pondview Corporate Center, Farmington, CT 06032
105780	Northern Trust Investments, N.A.	50 South La Salle Street, Chicago, IL 60603
801-5760	KDP Asset Management, Inc.	24 Elm Street, Montpelier, VT 05602

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	$
	1.14 Total Mortgages in Good Standing	$
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	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	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$
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	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

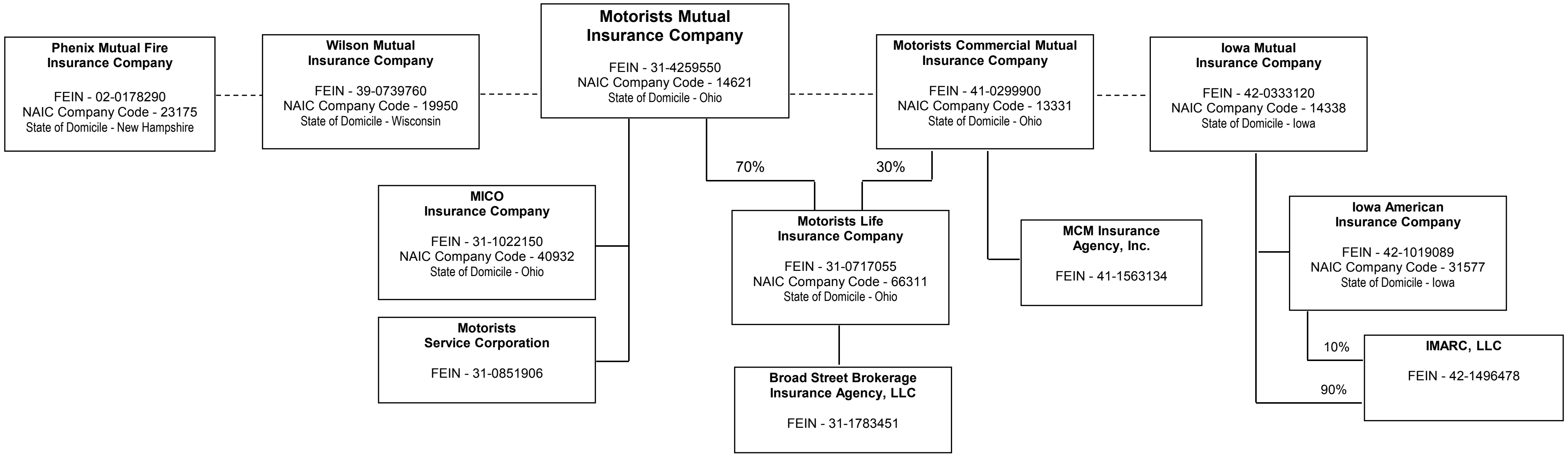
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	N	22,179				22,179	
2.	Alaska AK	N	3,454				3,454	
3.	Arizona AZ	N	29,958	21,530			51,488	
4.	Arkansas AR	N	7,732				7,732	
5.	California CA	N	25,357	10,000			35,357	
6.	Colorado CO	N	8,451				8,451	
7.	Connecticut CT	N	4,943				4,943	
8.	Delaware DE	N	6,219				6,219	
9.	District of Columbia DC	N	286				286	
10.	Florida FL	L	532,108	78,814			610,922	
11.	Georgia GA	L	485,877	26,850			512,727	
12.	Hawaii HI	N	866				866	
13.	Idaho ID	N	995				995	
14.	Illinois IL	L	174,441	91,300			265,741	
15.	Indiana IN	L	1,871,640	3,842,235			5,713,875	
16.	Iowa IA	L	8,891				8,891	
17.	Kansas KS	N	3,882				3,882	
18.	Kentucky KY	L	2,231,304	437,371			2,668,675	832
19.	Louisiana LA	N	8,595	132,598			141,193	
20.	Maine ME	N	2,592				2,592	
21.	Maryland MD	N	36,832	25			36,857	
22.	Massachusetts MA	N	15,530				15,530	
23.	Michigan MI	L	2,189,005	696,174			2,885,178	2
24.	Minnesota MN	L	22,307	5,300			27,607	
25.	Mississippi MS	N	19,798				19,798	
26.	Missouri MO	N	29,746				29,746	
27.	Montana MT	N	1,635	5,000			6,635	
28.	Nebraska NE	L	4,338				4,338	
29.	Nevada NV	N	9,793				9,793	
30.	New Hampshire NH	N	5,251				5,251	
31.	New Jersey NJ	N	23,342	132,852			156,194	
32.	New Mexico NM	N	5,608				5,608	
33.	New York NY	N	22,208				22,208	
34.	North Carolina NC	N	57,489	12,674			70,162	
35.	North Dakota ND	N	836				836	
36.	Ohio OH	L	11,194,224	12,190,572			23,384,796	72,799
37.	Oklahoma OK	N	5,922				5,922	
38.	Oregon OR	N	5,447				5,447	
39.	Pennsylvania PA	L	4,196,255	3,285,275			7,481,530	23,989
40.	Rhode Island RI	N	90				90	
41.	South Carolina SC	L	306,066	66,787			372,852	
42.	South Dakota SD	N	(8,993)				(8,993)	
43.	Tennessee TN	L	808,129	750			808,879	
44.	Texas TX	N	39,982	18,936			58,918	
45.	Utah UT	N	2,046				2,046	
46.	Vermont VT	N	792				792	
47.	Virginia VA	L	193,850	250			194,100	
48.	Washington WA	N	4,087				4,087	
49.	West Virginia WV	L	1,039,323	1,473,926			2,513,249	
50.	Wisconsin WI	L	559,435	93,000			652,435	
51.	Wyoming WY	N	537				537	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	U.S. Virgin Islands VI	N	204				204	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,811				1,811	
58.	Aggregate Other Aliens OT	XXX	1,840				1,840	
59.	Subtotal	(a) 16	26,224,531	22,622,218			48,846,749	97,622
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	389,489				389,489	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	40,062				40,062	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	26,654,081	22,622,218			49,276,300	97,622
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	26,654,081	22,622,218			49,276,300	97,622
98.	Less Reinsurance Ceded	XXX	6,065,815				6,065,815	
99.	Totals (All Business) less Reinsurance Ceded	XXX	20,588,267	22,622,218			43,210,485	97,622
	DETAILS OF WRITE-INS							
58001.	China	XXX	1,840				1,840	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,840				1,840	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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)	*
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	DS	Motorists Life Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	31577	42-1019089				Iowa American Insurance Company	IA	IA	Iowa Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	14338	42-0333120				Iowa Mutual Insurance Company	IA	IA				Motorists Mutual Insurance Company	1
			41-1563134				MCM Insurance Agency, Inc.	MN	NIA	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	40932	31-1022150				MICO Insurance Company	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	13331	41-0299900				Motorists Commercial Mutual Insurance Company	OH	UDP				Motorists Mutual Insurance Company	1
0291	Motorists Insurance Group	66311	31-0717055				Motorists Life Insurance Company	OH		Motorists Mutual Insurance Company	Ownership	70.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	14621	31-4259550				Motorists Mutual Insurance Company	OH	UDP					
			31-0851906				Motorists Service Corporation	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	23175	02-0178290				Phenix Mutual Fire Insurance Company	NH	IA				Motorists Mutual Insurance Company	1
0291	Motorists Insurance Group	19950	39-0739760				Wilson Mutual Insurance Company	WI	IA				Motorists Mutual Insurance Company	1

Asterisk	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.
2	The entity in Column 8 is a subsidiary of an insurer that is an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

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	92,460	91,412
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(5,074)	100,758
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		99,710
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	87,386	92,460
12.	Deduct total nonadmitted amounts	87,386	92,460
13.	Statement value at end of current period (Line 11 minus Line 12)		

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	403,664,720	372,223,607
2.	Cost of bonds and stocks acquired	93,815,666	125,609,778
3.	Accrual of discount	170,894	361,419
4.	Unrealized valuation increase (decrease)	1,278,047	1,237,558
5.	Total gain (loss) on disposals	1,389,747	2,253,170
6.	Deduct consideration for bonds and stocks disposed of	64,402,856	96,345,851
7.	Deduct amortization of premium	763,950	1,411,955
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	40,558	263,006
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	435,111,710	403,664,720
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	435,111,710	403,664,720

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)	364,221,851	90,579,047	77,508,604	(578,183)	364,221,851	376,714,111		350,167,252
2. Class 2 (a)	29,722,672	1,494,738	1,152,628	(133,587)	29,722,672	29,931,195		30,636,108
3. Class 3 (a)	5,065,194	1,633,057	1,025,610	19,415	5,065,194	5,692,056		4,957,446
4. Class 4 (a)	7,126,900	2,142,268	2,628,387	527,276	7,126,900	7,168,057		7,331,163
5. Class 5 (a)	281,451	200,410	175,373	(528)	281,451	305,960		178,993
6. Class 6 (a)	439,836			(70,125)	439,836	369,711		72,585
7. Total Bonds	406,857,904	96,049,520	82,490,602	(235,732)	406,857,904	420,181,090		393,343,547
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	406,857,904	96,049,520	82,490,602	(235,732)	406,857,904	420,181,090		393,343,547

(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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	4,610,761	XXX	4,610,761	682	

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	8,922,664	3,986,824
2. Cost of short-term investments acquired	93,199,455	152,646,377
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	97,511,357	147,710,537
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,610,762	8,922,664
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,610,762	8,922,664

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912828-VB-3	U S Treasury Notes 1.750% 05/15/23		06/12/2013	Various		4,793,770	5,000,000	6,776	1
0599999. Subtotal - Bonds - U.S. Governments						4,793,770	5,000,000	6,776	XXX
Bonds - U.S. States, Territories and Possessions									
249182-AQ-9	Denver CO City & Cnty Arpt BAB 6.414% 11/15/39		06/13/2013	Barclays Capital		2,565,970	2,200,000	12,935	1FE
83412P-CN-0	Solano County CA Ser B 5.500% 08/01/40		06/06/2013	Piper Jaffray		2,600,000	2,600,000		1Z
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,165,970	4,800,000	12,935	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
249218-BC-1	Denver CO Public Schs Ser B 4.242% 12/15/37		04/18/2013	RBC Capital Markets		1,800,000	1,800,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,800,000	1,800,000		XXX
Bonds - U.S. Special Revenues									
007110-AD-1	Administrators of Tulane Ed Fd Rev 5.250% 02/15/48		06/20/2013	Raymond James Assoc		379,596	400,000		1FE
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs		1,713,194	1,705,732	1,706	1
47770V-AZ-3	JobsOhio Beverage Sys Ser B Rev 4.532% 01/01/35		06/19/2013	Various		852,140	850,000	14,125	1FE
786005-PM-4	Sacramento CA Utility Ser V BAB 6.322% 05/15/36		06/06/2013	Keybanc Capital Mrkt		361,803	300,000	1,370	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						3,306,733	3,255,732	17,200	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00130H-BT-1	AES Corp 4.875% 05/15/23		06/13/2013	RW Baird		47,750	50,000	325	3FE
00434N-AA-3	Access Midstream Partner 4.875% 05/15/23		06/05/2013	Citigroup Global		57,900	60,000	203	3FE
02005N-AE-0	Ally Financial Inc 8.000% 03/15/20		05/15/2013	Wells Fargo Financial		124,500	100,000	1,444	4FE
02076X-AC-6	Alpha Natural Resources Inc 6.250% 06/01/21		06/20/2013	Jefferies & Co		40,500	50,000	208	4FE
02076X-AD-4	Alpha Natural Resources Inc 9.750% 04/15/18		05/03/2013	J P Morgan		43,400	40,000	249	4FE
053773-AU-1	Avis Budget Car Rental 144A 5.500% 04/01/23		06/13/2013	Sterne Agee & Leach		120,450	120,000	1,311	4FE
058498-AR-7	Ball Corp 5.000% 03/15/22		06/06/2013	Mizuho Securities		41,100	40,000	478	3FE
071813-BG-3	Baxter Intl Inc 4.500% 06/15/43		06/05/2013	Bank Of America		1,001,962	1,000,000		1FE
090613-AF-7	Biomet Incorporated 144A 6.500% 08/01/20		05/14/2013	Wells Fargo Financial		86,400	80,000	1,531	1Z
090613-AJ-9	Biomet Incorporated 6.500% 08/01/20		06/21/2013	Tax Free Exchange		86,298	80,000	2,022	4Z
097751-BF-7	Bombardier Inc 6.125% 01/15/23		06/06/2013	J P Morgan		25,750	25,000	625	3FE
103304-BH-3	Boyd Gaming Corp 9.000% 07/01/20		04/26/2013	Bank Of America		113,138	105,000	3,150	1
103304-BJ-9	Boyd Gaming Corp 9.000% 07/01/20		05/31/2013	Tax Free Exchange		113,035	105,000	3,938	5Z
1248EP-AY-9	CCO Hldgs LLC/Cap Corp 5.250% 09/30/22		06/12/2013	J P Morgan		24,188	25,000	281	3FE
125581-GQ-5	CIT Group Inc 5.000% 08/15/22		06/12/2013	J P Morgan		52,250	50,000	847	3FE
12625F-AU-0	Comm Mortgage Trust CMO 3.613% 03/10/46		04/11/2013	Deutsche Bank Secur		811,953	800,000	1,766	1FE
156700-AS-5	CenturyLink Inc 5.800% 03/15/22		06/06/2013	Wells Fargo Financial		25,000	25,000	346	3FE
166764-AH-3	Chevron Corp 3.191% 06/24/23		06/17/2013	Barclays Capital		1,800,000	1,800,000		1FE
172441-AY-3	Cinemark USA Inc 144A 4.875% 06/01/23		05/21/2013	Barclays Capital		120,000	120,000		4FE
17320D-AN-8	CitiGroup Commercial Mtg Tr 3.422% 04/10/23		04/16/2013	Citigroup Global		1,596,430	1,550,000	4,273	1Z
212015-AK-7	Continental Resources Inc 144A 4.500% 04/15/23		06/07/2013	Jefferies & Co		70,525	70,000	586	3FE
23331A-BE-8	Dr Horton Inc 4.375% 09/15/22		06/07/2013	Barclays Capital		63,863	65,000	687	3FE
26817R-AA-6	Dynegy Inc 144A 5.875% 06/01/23		06/24/2013	Various		95,175	100,000	524	4FE
268648-AP-7	EMC Corp 1.875% 06/01/18		06/03/2013	Bank Of America		1,798,974	1,800,000		1FE
346091-BF-7	Forest Oil Corp 144A 7.500% 09/15/20		05/16/2013	Deutsche Bank Secur		26,000	25,000	344	4FE
35803Q-AA-5	Fresenius Med Care US 144A 5.750% 02/15/21		06/12/2013	J P Morgan		107,750	100,000	1,949	3FE
35906A-AN-8	Frontier Communications Corp 7.625% 04/15/24		06/24/2013	Various		134,950	135,000	2,174	3FE
36197X-AP-9	GS Mortage Securities Trust CMO 3.375% 06/10/46		05/16/2013	Goldman Sachs		1,956,984	1,900,000	5,166	1Z
369300-AM-0	General Cable Corp 144A 5.750% 10/01/22		05/16/2013	RW Baird		20,800	20,000	160	4FE
374689-AD-9	Gibraltar Industries Inc 144a 6.250% 02/01/21		05/13/2013	Various		37,588	35,000	589	4FE
37953B-AA-2	Ancestry.com Inc 144A 11.000% 12/15/20		05/07/2013	Morgan Stanley		87,375	75,000	3,025	5FE
404121-AE-5	HCA Inc 5.875% 03/15/22		05/08/2013	Wells Fargo Financial		113,500	100,000	947	3FE
420088-AA-4	Hawk Acquisition Sub Inc 4.250% 10/15/20		03/22/2013	Wells Fargo Financial		95,000	95,000		3FE
428040-CP-2	Hertz Corporation 5.875% 10/15/20		06/07/2013	Barclays Capital		36,925	35,000	326	4FE
44701Q-AZ-5	Huntsman International LLC 4.875% 11/15/20		06/14/2013	Jefferies & Co		69,125	70,000	322	4FE
457030-AH-7	Ingles Markets Inc 5.750% 06/15/23		05/30/2013	Stifel Nicholaus & Co		65,325	65,000		4FE
46284P-AP-9	Iron Mountain Inc 5.750% 08/15/24		06/18/2013	Clearview Corresp Serv		19,475	20,000	403	4FE
46361T-AJ-1	Irvine Core Office Trust CMO 3.305% 05/15/48		05/07/2013	Wells Fargo Financial		965,004	1,000,000		1Z
46639N-AV-3	JPMBB Commercial Mortgage CMO 4.088% 06/15/23		06/14/2013	J P Morgan		1,795,538	1,800,000	4,905	1Z
46639Y-AV-9	JP Morgan Chase Comm Mtg 0.000% 04/15/46		05/02/2013	J P Morgan		2,368,989	2,300,000	2,906	1FE
48666K-AR-0	KB Home 7.500% 09/15/22		04/25/2013	RBC Capital Markets		45,400	40,000	375	4FE
50076Q-AR-7	Kraft Food Group Inc 6.875% 01/26/39		06/25/2013	J P Morgan		1,494,738	1,250,000	36,285	2FE
513075-BE-0	Lamar Media Corp 5.000% 05/01/23		06/07/2013	Citigroup Global		94,288	95,000	541	4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
532776-AX-9	Lin Television Corp 6.375% 01/15/21		05/01/2013	Tax Free Exchange		100,208	100,000	1,877	4Z
536022-AF-3	Linn Energy LLC 7.750% 02/01/21		06/14/2013	Oppenheimer & Co		41,200	40,000	809	4FE
570506-AR-6	Markwest Energy Partners 4.500% 07/15/23		06/12/2013	Jefferies & Co		67,375	70,000	1,374	3FE
58933Y-AJ-4	Merck & Co Inc 4.150% 05/18/43		06/25/2013	Citigroup Global		930,490	1,000,000	4,381	1FE
60740F-AK-1	Mobile Mini Inc 7.875% 12/01/20		04/25/2013	RBC Capital Markets		55,750	50,000	1,630	4FE
64110L-AD-8	NetFlix Inc 5.375% 02/01/21		05/02/2013	Barclays Capital		62,550	60,000	860	3FE
651290-AP-3	Newfield Exploration Co 5.750% 01/30/22		06/06/2013	J P Morgan		78,375	75,000	1,569	3FE
654106-AD-5	Nike Inc 3.625% 05/01/43		04/23/2013	Bank Of America		2,492,725	2,500,000		1FE
704549-AM-6	Peabody Energy Corp 6.250% 11/15/21		06/13/2013	Jefferies & Co		75,375	75,000	430	3FE
758766-AF-6	Regal Entertainment Grp 5.750% 02/01/25		06/25/2013	Barclays Capital		95,500	100,000	2,572	4FE
75952A-AJ-6	Genon Rema LLC 9.681% 07/02/26		05/14/2013	RW Baird		56,000	50,000	1,815	4FE
76117W-AA-7	Resolute Forest Products 5.875% 05/15/23		04/26/2013	Bank Of America		99,062	100,000		3FE
781182-AB-6	Ruby Tuesday Inc 7.625% 05/15/20		05/30/2013	Stifel Nicholaus & Co		97,588	95,000	2,666	4Z
817565-BX-1	Service Corp International 144A 5.375% 01/15/22		06/17/2013	J P Morgan		50,000	50,000		4FE
829259-AN-0	Sinclair Television Group 6.125% 10/01/22		06/25/2013	Tax Free Exchange		115,506	115,000	1,644	4FE
86184F-AA-1	Stonemor Part/Corner Fam 144A 7.875% 06/01/21		05/20/2013	Bank Of America		69,300	70,000		4FE
870738-AK-7	Swift Energy Company 7.875% 03/01/22		05/06/2013	Credit Suisse		68,575	65,000	967	4FE
88033G-BZ-2	Tenet Healthcare Corp 4.375% 10/01/21		05/22/2013	RW Baird		59,970	60,000		3FE
911365-AX-2	UR Merger Sub Corp 6.125% 06/15/23		06/17/2013	Barclays Capital		103,750	100,000	85	4FE
912909-AF-5	United States Steel Corp 7.375% 04/01/20		06/13/2013	Various		108,900	105,000	1,288	3FE
92240M-AZ-1	Vector Group Ltd 7.750% 02/15/21		04/05/2013	Jefferies & Co		21,100	20,000	250	4Z
92240M-BB-3	Vector Group Ltd 7.750% 02/15/21		06/05/2013	Tax Free Exchange		126,594	125,000	3,041	4Z
92890P-AH-7	WF-RBS Comm Mtg Trust CMO 3.841% 06/15/46		05/22/2013	Wells Fargo Financial		1,544,916	1,500,000	800	1Z
92937F-AG-6	WF-RBS Comm Mtg Tr 3.863% 03/15/48		04/17/2013	Wells Fargo Financial		475,559	450,000	1,014	1FE
92937U-AF-5	WF-RBS Comm Mtg Tr 3.345% 05/15/45		04/17/2013	J P Morgan		308,990	300,000	223	1FE
983130-AT-2	Wynn Las Vegas LLC 5.375% 03/15/22		06/07/2013	Citigroup Global		83,200	80,000	1,039	3Z
04964R-AA-4	Atrium CDO Corp 1.320% 07/16/25	F	04/25/2013	Credit Suisse		2,795,800	2,800,000		1Z
14310G-AA-8	Carlyle Global Market Strategy Ser 2013-3A 1.320% 07/15/25	F	06/10/2013	Citigroup Global		2,345,065	2,350,000		1Z
33938E-AP-2	Flextronics Intl Ltd 144A 4.625% 02/15/20	F	05/16/2013	J P Morgan		77,250	75,000	877	3FE
45867X-AG-9	Intergen N V 144A 7.000% 06/30/23	F	06/07/2013	Deutsche Bank Secur		98,231	100,000		4FE
568416-AA-9	Marine Park CLO Ltd 1.667% 05/18/23	R	04/18/2013	Deutsche Bank Secur		2,212,375	2,200,000	6,776	1FE
676253-AJ-6	Offshore Group Invst Ltd 7.500% 11/01/19	F	05/06/2013	Tax Free Exchange		99,919	100,000	104	4FE
676253-AL-1	Offshore Group Invst Ltd 144A 7.125% 04/01/23	F	05/16/2013	Jefferies & Co		105,125	100,000	1,049	4FE
780153-AU-6	Royal Caribbean Cruises 5.250% 11/15/22	R	06/13/2013	Various		127,125	125,000	2,483	3FE
822538-AA-2	Shelf Drill Hold LTD 144A 8.625% 11/01/18	F	04/29/2013	Jefferies & Co		37,625	35,000	8	4FE
913364-AB-1	UnityMedia Hessen / NRW 5.500% 01/15/23	F	06/07/2013	J P Morgan		40,000	40,000	1,088	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,222,363	32,700,000	127,927	XXX
8399997. Total - Bonds - Part 3						48,288,836	47,555,732	164,838	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						48,288,836	47,555,732	164,838	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00817Y-10-8	Aetna Inc		05/07/2013	Tax Free Exchange	34.970	2,057			L
013817-10-1	Alcoa Inc		06/05/2013	Citigroup Global	95.000	781			L
023135-10-6	Amazon.com Inc		06/05/2013	Citigroup Global	15.000	4,005			L
037833-10-0	Apple Computer Inc		04/24/2013	J P Morgan	115.000	45,960			L
060505-10-4	Bank Amer Corp		06/05/2013	Citigroup Global	220.000	2,869			L
09062X-10-3	Biogen Idec Inc		06/25/2013	Investment Technology	15.000	2,987			L
101137-10-7	Boston Scientific Corp		06/24/2013	Various	3,370.000	29,508			L
12646R-10-5	CST Brands Inc		05/02/2013	Spin Off	32.220	515			L
143130-10-2	CarMax Inc		06/25/2013	Investment Technology	50.000	2,219			L
156700-10-6	CenturyLink Inc		06/05/2013	Citigroup Global	85.000	2,972			L
171798-10-1	Cimarex Energy Co		06/28/2013	Various	460.000	29,768			L
172908-10-5	Cintas Corp		06/25/2013	Investment Technology	50.000	2,271			L
194162-10-3	Colgate Palmolive		05/16/2013	Stock Split	210.000				L
21036P-10-8	Constellation Brands Inc CL A		06/25/2013	Investment Technology	55.000	2,779			L
23918K-10-8	DaVita HealthCare Partners Inc		06/25/2013	Investment Technology	25.000	3,049			L
256677-10-5	Dollar General Corp		06/25/2013	Investment Technology	125.000	6,315			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
26441C-20-4	Duke Energy Corp New		06/05/2013	Citigroup Global	90.000	6,008			L
278865-10-0	Ecolab Inc		06/05/2013	Citigroup Global	10.000	839			L
30219G-10-8	Express Scripts Hldg Co		05/14/2013	Various	590.000	35,050			L
34354P-10-5	Flowserve Corp		06/07/2013	Stock Split	60.000				L
37045V-10-0	General Motors Co		06/25/2013	Investment Technology	275.000	8,753			L
37247D-10-6	Genworth Financial Inc CL A		06/05/2013	Citigroup Global	95.000	986			L
42217K-10-6	Health Care REIT Inc		06/05/2013	Citigroup Global	10.000	669			L
485170-30-2	Kansas City Southern		06/05/2013	Citigroup Global	15.000	1,599			L
512807-10-8	Lam Research Corp		06/05/2013	Citigroup Global	30.000	1,427			L
554382-10-1	Macerich Co		06/25/2013	Investment Technology	40.000	2,376			L
583334-10-7	Meadwestvaco Corp		06/25/2013	Investment Technology	75.000	2,540			L
617446-44-8	Morgan Stanley		05/13/2013	Various	775.000	18,330			L
629377-50-8	NRG Energy Inc		06/25/2013	Investment Technology	130.000	3,453			L
655044-10-5	Noble Energy Inc		05/29/2013	Stock Split	70.000				L
693656-10-0	PVH Corp		06/25/2013	Various	35.000	4,081			L
718172-10-9	Philip Morris Intl Inc		05/02/2013	Various	370.000	35,251			L
723787-10-7	Pioneer Natural Resources Co		06/25/2013	Investment Technology	30.000	4,441			L
74340W-10-3	ProLogis Inc		06/05/2013	Citigroup Global	150.000	5,822			L
744320-10-2	Prudential Financial Inc		05/07/2013	Various	1,370.000	89,861			L
74733V-10-0	QEP Resources Inc		06/25/2013	Investment Technology	70.000	1,975			L
75886F-10-7	Regeneron Pharmaceuticals		06/25/2013	Various	35.000	7,854			L
760759-10-0	Republic Services Inc		06/25/2013	Investment Technology	90.000	3,014			L
79466L-30-2	Salesforce.com Inc		04/18/2013	Stock Split	210.000				L
832696-40-5	J M Smucker Co		06/25/2013	Investment Technology	40.000	4,036			L
844741-10-8	Southwest Airlines Co		05/31/2013	Various	5,295.000	75,570			L
847560-10-9	Spectra Energy Corp		06/25/2013	Investment Technology	115.000	3,924			L
896945-20-1	TripAdvisor Inc		06/25/2013	Investment Technology	40.000	2,462			L
92276F-10-0	Ventas Inc		06/25/2013	Investment Technology	45.000	3,032			L
963320-10-6	Whirlpool Corp		06/21/2013	Various	310.000	34,597			L
966244-10-5	Whitewave Foods Co CL A		05/23/2013	Spin Off	30.650	236			L
966244-20-4	Whitewave Foods Co CL B		05/23/2013	Spin Off	43.660	322			L
G47791-10-1	Ingersoll-Rand PLC		06/25/2013	Investment Technology	50.000	2,706			L
G98290-10-2	XL Group PLC		06/05/2013	Citigroup Global	40.000	1,236			L
H6169Q-10-8	Pentair Ltd		06/05/2013	Citigroup Global	35.000	1,999			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						502,500	XXX		XXX
9799997. Total - Common Stocks - Part 3						502,500	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						502,500	XXX		XXX
9899999. Total - Preferred and Common Stocks						502,500	XXX		XXX
9999999 - Totals						48,791,336	XXX	164,838	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		04/01/2013	Paydown		9,178	9,178	9,885			(707)		(707)		9,178				27	12/20/2042	1
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		05/01/2013	Paydown		8,105	8,105	8,730			(624)		(624)		8,105				47	12/20/2042	1
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		06/01/2013	Paydown		8,941	8,941	9,629			(689)		(689)		8,941				78	12/20/2042	1
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		06/21/2013	Goldman Sachs		4,999,565	4,942,419	5,323,139			(2,970)		(2,970)		5,320,170		(320,604)	(320,604)	54,778	12/20/2042	1
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		04/01/2013	Paydown		3,296	3,296	3,375	3,367		(70)		(70)		3,296				60	03/15/2033	1
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		05/01/2013	Paydown		30,632	30,632	31,364	31,284		(652)		(652)		30,632				702	03/15/2033	1
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		06/01/2013	Paydown		30,887	30,887	31,626	31,545		(657)		(657)		30,887				849	03/15/2033	1
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		04/01/2013	Paydown		847	847	864	862		(15)		(15)		847				16	01/15/2034	1
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		05/01/2013	Paydown		796	796	811	810		(14)		(14)		796				18	01/15/2034	1
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		06/01/2013	Paydown		794	794	809	808		(14)		(14)		794				22	01/15/2034	1
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		04/01/2013	Paydown		990	990	1,014	1,010		(20)		(20)		990				18	06/15/2033	1
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		05/01/2013	Paydown		990	990	1,014	1,009		(20)		(20)		990				23	06/15/2033	1
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		06/01/2013	Paydown		987	987	1,011	1,007		(20)		(20)		987				27	06/15/2033	1
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		04/01/2013	Paydown		1,858	1,858	1,908	1,902		(44)		(44)		1,858				34	01/15/2034	1
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		05/01/2013	Paydown		59,091	59,091	60,697	60,484		(1,393)		(1,393)		59,091				1,354	01/15/2034	1
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		06/01/2013	Paydown		1,801	1,801	1,850	1,843		(42)		(42)		1,801				50	01/15/2034	1
36202A-HR-1	GNMA Pool #240 13.500% 11/20/14		04/01/2013	Paydown		26	26	27	26						26				1	11/20/2014	1
36202A-HR-1	GNMA Pool #240 13.500% 11/20/14		05/01/2013	Paydown		15	15	16	15						15				1	11/20/2014	1
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		04/01/2013	Paydown		9,298	9,298	9,520	9,504		(206)		(206)		9,298				170	10/15/2033	1
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		05/01/2013	Paydown		1,145	1,145	1,173	1,171		(25)		(25)		1,145				26	10/15/2033	1
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		06/01/2013	Paydown		10,218	10,218	10,462	10,444		(226)		(226)		10,218				281	10/15/2033	1
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		04/01/2013	Paydown		568	568	578	576		(8)		(8)		568				15	08/15/2035	1
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		05/01/2013	Paydown		573	573	583	580		(8)		(8)		573				19	08/15/2035	1
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		06/01/2013	Paydown		577	577	587	584		(8)		(8)		577				23	08/15/2035	1
36209V-D4-3	GNMA Pool #482623 6.600% 05/15/31		04/01/2013	Paydown		2,132	2,132	2,072	2,089		43		43		2,132				47	05/15/2031	1
36209V-D4-3	GNMA Pool #482623 6.600% 05/15/31		05/01/2013	Paydown		2,144	2,144	2,084	2,101		44		44		2,144				59	05/15/2031	1
36209V-D4-3	GNMA Pool #482623 6.600% 05/15/31		06/01/2013	Paydown		914,095	914,095	888,244	895,451		18,644		18,644		914,095				30,165	05/15/2031	1
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		04/01/2013	Paydown		22,992	22,992	23,839	23,819		(827)		(827)		22,992				383	04/15/2039	1
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		05/01/2013	Paydown		18,626	18,626	19,313	19,296		(670)		(670)		18,626				388	04/15/2039	1
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		06/01/2013	Paydown		17,841	17,841	18,499	18,483		(642)		(642)		17,841				446	04/15/2039	1
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		04/01/2013	Paydown		25,468	25,468	26,089	26,075		(606)		(606)		25,468				424	09/15/2039	1
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		05/01/2013	Paydown		18,141	18,141	18,584	18,573		(432)		(432)		18,141				378	09/15/2039	1
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		06/01/2013	Paydown		32,566	32,566	33,360	33,341		(775)		(775)		32,566				814	09/15/2039	1
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		04/01/2013	Paydown		43	43	46	44		(1)		(1)		43				1	03/15/2017	1
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		05/01/2013	Paydown		44	44	46	44		(1)		(1)		44				2	03/15/2017	1
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		06/01/2013	Paydown		44	44	47	45		(1)		(1)		44				2	03/15/2017	1
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		04/01/2013	Paydown		1,449	1,449	1,536	1,506		(57)		(57)		1,449				43	08/15/2031	1
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		05/01/2013	Paydown		1,460	1,460	1,548	1,518		(58)		(58)		1,460				55	08/15/2031	1
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		06/01/2013	Paydown		1,471	1,471	1,560	1,529		(58)		(58)		1,471				66	08/15/2031	1
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		04/01/2013	Paydown		15,248	15,248	15,829	15,813		(565)		(565)		15,248				254	10/15/2038	1
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		05/01/2013	Paydown		8,258	8,258	8,573	8,564		(306)		(306)		8,258				172	10/15/2038	1
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		06/01/2013	Paydown		6,225	6,225	6,463	6,456		(231)		(231)		6,225				156	10/15/2038	1
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		04/01/2013	Paydown		78,455	78,455	81,679	81,601		(3,147)		(3,147)		78,455				1,046	08/15/2040	1
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		05/01/2013	Paydown		109,561	109,561	114,064	113,956		(4,395)		(4,395)		109,561				1,826	08/15/2040	1
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		06/01/2013	Paydown		114,728	114,728	119,443	119,330		(4,602)		(4,602)		114,728				2,295	08/15/2040	1
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		04/01/2013	Paydown		2,293	2,293	2,338	2,333		(40)		(40)		2,293				42	08/15/2033	1
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		05/01/2013	Paydown		1,797	1,797	1,832	1,828		(31)		(31)		1,797				41	08/15/2033	1
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		06/01/2013	Paydown		2,069	2,069	2,109	2,105		(36)		(36)		2,069				57	08/15/2033	1
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		04/01/2013	Paydown		6,973	6,973	7,162	7,141		(168)		(168)		6,973				128	12/15/2033	1
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		05/01/2013	Paydown		8,000	8,000	8,217	8,193		(193)		(193)		8,000				183	12/15/2033	1
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		06/01/2013	Paydown		7,392	7,392	7,593	7,571		(178)		(178)		7,392				203	12/15/2033	1
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		04/01/2013	Paydown		23,445	23,445	24,083	24,029		(584)		(584)		23,445				430	01/15/2034	1
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		05/01/2013	Paydown		26,386	26,386	27,104	27,044		(657)		(657)		26,386				605	01/15/2034	1
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		06/01/2013	Paydown		1,187	1,187	1,219	1,216		(30)		(30)		1,187				33	01/15/2034	1
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		04/01/2013	Paydown		507	507	517	516		(9)		(9)		507				9	07/15/2034	1
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		05/01/2013	Paydown		509	509	519	518		(9)		(9)		509				12	07/15/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		06/01/2013	Paydown		516	516	527	525		(9)		(9)		516				14	07/15/2034	1
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		04/01/2013	Paydown		130,904	130,904	133,133	132,988		(2,084)		(2,084)		130,904				2,400	10/15/2034	1
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		05/01/2013	Paydown		95,182	95,182	96,803	96,697		(1,515)		(1,515)		95,182				2,181	10/15/2034	1
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		06/01/2013	Paydown		4,663	4,663	4,743	4,737		(74)		(74)		4,663				128	10/15/2034	1
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		04/01/2013	Paydown		1,297	1,297	1,325	1,323		(27)		(27)		1,297				24	12/15/2034	1
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		05/01/2013	Paydown		1,301	1,301	1,329	1,328		(27)		(27)		1,301				30	12/15/2034	1
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		06/01/2013	Paydown		1,304	1,304	1,332	1,331		(27)		(27)		1,304				36	12/15/2034	1
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		04/01/2013	Paydown		46,289	46,289	47,917	47,868		(1,579)		(1,579)		46,289				771	05/15/2038	1
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		05/01/2013	Paydown		51,222	51,222	53,023	52,969		(1,747)		(1,747)		51,222				1,067	05/15/2038	1
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		06/01/2013	Paydown		33,756	33,756	34,943	34,907		(1,151)		(1,151)		33,756				844	05/15/2038	1
36297G-2Q-2	GNMA Pool #711883 5.000% 04/15/39		04/01/2013	Paydown		15,242	15,242	15,526	15,518		(276)		(276)		15,242				254	04/15/2039	1
36297G-2Q-2	GNMA Pool #711883 5.000% 04/15/39		05/01/2013	Paydown		4,769	4,769	4,858	4,855		(86)		(86)		4,769				99	04/15/2039	1
36297G-2Q-2	GNMA Pool #711883 5.000% 04/15/39		06/01/2013	Paydown		5,861	5,861	5,970	5,967		(106)		(106)		5,861				147	04/15/2039	1
912810-QK-7	U S Treasury Notes 3.875% 08/15/40		04/09/2013	Goldman Sachs		1,798,471	1,500,000	1,405,026	1,408,606		470		470		1,409,076		389,395	389,395	37,733	08/15/2040	1
912810-QY-7	U S Treasury Notes 2.750% 11/15/42		04/09/2013	Barclays Capital		2,895,574	3,000,000	2,820,481			940		940		2,821,421		74,153	74,153	33,273	11/15/2042	1
912828-JB-7	U S Treasury Notes 3.500% 05/31/13		05/31/2013	Maturity		150,000	150,000	149,625	149,960		40		40		150,000				2,625	05/31/2013	1
912828-TY-6	U S Treasury Notes 1.625% 11/15/22		04/09/2013	Barclays Capital		6,952,667	7,000,000	6,917,450	6,917,552		2,106		2,106		6,919,658		33,009	33,009	45,877	11/15/2022	1
912828-UR-9	U S Treasury Notes 0.750% 02/28/18		06/17/2013	Barclays Capital		990,114	1,000,000	1,000,589			(27)		(27)		1,000,562		(10,448)	(10,448)	2,242	02/28/2018	1
912828-UR-9	U S Treasury Notes 0.750% 02/28/18		06/26/2013	Barclays Capital		971,403	1,000,000	1,000,589			(30)		(30)		1,000,559		(29,157)	(29,157)	2,425	02/28/2018	1
912828-VB-3	U S Treasury Notes 1.750% 05/15/23		06/17/2013	Jefferies & Co		3,136,999	3,250,000	3,115,814			186		186		3,116,000		20,999	20,999	5,255	05/15/2023	1
0599999. Subtotal - Bonds - U.S. Governments						23,940,262	23,887,887	23,787,282	10,508,089		(14,030)		(14,030)		23,782,916		157,346	157,346	236,833	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
880540-5X-3	Tennessee St Ser B 7.350% 05/01/25		05/01/2013	Call 100.0000		1,000,000	1,000,000	1,152,410	1,012,279		(12,279)		(12,279)		1,000,000				36,750	05/01/2025	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,152,410	1,012,279		(12,279)		(12,279)		1,000,000				36,750	XXX	XXX
Bonds - U.S. Special Revenues																					
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		04/01/2013	Paydown		6,068	6,068	5,815	5,846		222		222		6,068				91	06/15/2021	1
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		05/01/2013	Paydown		6,516	6,516	6,244	6,278		238		238		6,516				122	06/15/2021	1
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		06/01/2013	Paydown		5,513	5,513	5,283	5,311		202		202		5,513				124	06/15/2021	1
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		04/01/2013	Paydown		17,363	17,363	16,866	16,927		435		435		17,363				260	06/01/2021	1
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		05/01/2013	Paydown		15,191	15,191	14,757	14,810		381		381		15,191				285	06/01/2021	1
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		06/01/2013	Paydown		15,631	15,631	15,184	15,239		392		392		15,631				352	06/01/2021	1
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		04/01/2013	Paydown		3,127	3,127	2,996	3,012		115		115		3,127				47	09/15/2021	1
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		05/01/2013	Paydown		2,834	2,834	2,715	2,730		104		104		2,834				53	09/15/2021	1
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		06/01/2013	Paydown		2,696	2,696	2,582	2,597		99		99		2,696				61	09/15/2021	1
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		04/01/2013	Paydown		20,858	20,858	20,512	20,564		294		294		20,858				313	05/01/2020	1
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		05/01/2013	Paydown		22,694	22,694	22,318	22,374		320		320		22,694				426	05/01/2020	1
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		06/01/2013	Paydown		15,130	15,130	14,880	14,917		213		213		15,130				340	05/01/2020	1
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		04/01/2013	Paydown		23,733	23,733	22,198	22,253		1,480		1,480		23,733				396	01/01/2035	1
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		05/01/2013	Paydown		18,527	18,527	17,329	17,372		1,155		1,155		18,527				386	01/01/2035	1
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		06/01/2013	Paydown		16,810	16,810	15,722	15,761		1,048		1,048		16,810				420	01/01/2035	1
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		04/01/2013	Paydown		11,976	11,976	11,474	11,511		464		464		11,976				180	07/01/2023	1
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		05/01/2013	Paydown		12,039	12,039	11,535	11,572		467		467		12,039				226	07/01/2023	1
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		06/01/2013	Paydown		8,248	8,248	7,902	7,928		320		320		8,248				186	07/01/2023	1
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		04/01/2013	Paydown		122,835	122,835	121,069	121,225		1,610		1,610		122,835				1,843	06/01/2023	1
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		05/01/2013	Paydown		3,794	3,794	3,739	3,744		50		50		3,794				71	06/01/2023	1
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		06/01/2013	Paydown		50,563	50,563	49,837	49,901		663		663		50,563				1,138	06/01/2023	1
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		04/01/2013	Paydown		8,027	8,027	7,698	7,724		302		302		8,027				120	06/01/2023	1
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		05/01/2013	Paydown		18,975	18,975	18,198	18,260		715		715		18,975				356	06/01/2023	1
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		06/01/2013	Paydown		76,302	76,302	73,179	73,427		2,875		2,875		76,302				1,717	06/01/2023	1
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		04/01/2013	Paydown		5,914	5,914	5,857	5,861		53		53		5,914				79	07/01/2024	1
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		05/01/2013	Paydown		17,426	17,426	17,260	17,269		157		157		17,426				290	07/01/2024	1
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		06/01/2013	Paydown		28,437	28,437	28,166	28,181		256		256		28,437				569	07/01/2024	1
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		04/01/2013	Paydown		21,931	21,931	22,767	22,702		(771)		(771)		21,931				329	10/01/2024	1
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		05/01/2013	Paydown		15,483	15,483	16,073	16,027		(545)		(545)		15,483				290	10/01/2024	1
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		06/01/2013	Paydown		2,797	2,797	2,903	2,895		(98)		(98)		2,797				63	10/01/2024	1
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		04/01/2013	Paydown		16,050	16,050	16,058	16,057		(7)		(7)		16,050				214	12/01/2040	1
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		05/01/2013	Paydown		23,843	23,843	23,855	23,853		(10)		(10)		23,843				397	12/01/2040	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)
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		06/01/2013	Paydown		47,939	47,939	47,962	47,959		(20)		(20)		47,939				959	12/01/2040	1
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		04/01/2013	Paydown		24,814	24,814	24,166	24,179		635		635		24,814				331	12/01/2040	1
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		05/01/2013	Paydown		9,313	9,313	9,070	9,075		238		238		9,313				155	12/01/2040	1
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		06/01/2013	Paydown		27,384	27,384	26,669	26,683		701		701		27,384				548	12/01/2040	1
3132GD-BF-8	FHLMC Pool #Q00038 4.500% 04/01/41		04/01/2013	Paydown		15,596	15,596	15,814	15,806		(210)		(210)		15,596				234	04/01/2041	1
3132GD-BF-8	FHLMC Pool #Q00038 4.500% 04/01/41		05/01/2013	Paydown		15,578	15,578	15,796	15,788		(210)		(210)		15,578				292	04/01/2041	1
3132GD-BF-8	FHLMC Pool #Q00038 4.500% 04/01/41		06/01/2013	Paydown		12,996	12,996	13,178	13,171		(175)		(175)		12,996				292	04/01/2041	1
3132GD-VA-7	FHLMC Pool #Q00609 4.000% 05/01/41		04/01/2013	Paydown		26,173	26,173	26,124	26,124		49		49		26,173				349	05/01/2041	1
3132GD-VA-7	FHLMC Pool #Q00609 4.000% 05/01/41		05/01/2013	Paydown		47,133	47,133	47,044	47,044		88		88		47,133				786	05/01/2041	1
3132GD-VA-7	FHLMC Pool #Q00609 4.000% 05/01/41		06/01/2013	Paydown		2,462	2,462	2,457	2,457		5		5		2,462				49	05/01/2041	1
3132GF-EQ-6	FHLMC Pool #Q01943 4.500% 07/01/41		04/01/2013	Paydown		1,152	1,152	1,195	1,194		(43)		(43)		1,152				17	07/01/2041	1
3132GF-EQ-6	FHLMC Pool #Q01943 4.500% 07/01/41		05/01/2013	Paydown		1,153	1,153	1,197	1,196		(43)		(43)		1,153				22	07/01/2041	1
3132GF-EQ-6	FHLMC Pool #Q01943 4.500% 07/01/41		06/01/2013	Paydown		1,158	1,158	1,201	1,201		(43)		(43)		1,158				26	07/01/2041	1
3132GF-KH-9	FHLMC Pool #Q02096 4.500% 07/01/41		04/01/2013	Paydown		16,314	16,314	16,930	16,918		(605)		(605)		16,314				245	07/01/2041	1
3132GF-KH-9	FHLMC Pool #Q02096 4.500% 07/01/41		05/01/2013	Paydown		16,206	16,206	16,818	16,806		(601)		(601)		16,206				304	07/01/2041	1
3132GF-KH-9	FHLMC Pool #Q02096 4.500% 07/01/41		06/01/2013	Paydown		17,445	17,445	18,105	18,092		(647)		(647)		17,445				393	07/01/2041	1
3132HP-NB-6	FHLMC Pool #Q13086 3.000% 11/01/42		04/01/2013	Paydown		3,625	3,625	3,784	3,783		(158)		(158)		3,625				36	11/01/2042	1
3132HP-NB-6	FHLMC Pool #Q13086 3.000% 11/01/42		05/01/2013	Paydown		8,999	8,999	9,393	9,392		(392)		(392)		8,999				113	11/01/2042	1
3132HP-NB-6	FHLMC Pool #Q13086 3.000% 11/01/42		06/01/2013	Paydown		3,659	3,659	3,819	3,818		(159)		(159)		3,659				55	11/01/2042	1
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		04/01/2013	Paydown		196	196	203	196		(1)		(1)		196				6	12/01/2016	1
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		05/01/2013	Paydown		197	197	205	198		(1)		(1)		197				8	12/01/2016	1
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		06/01/2013	Paydown		199	199	206	200		(1)		(1)		199				9	12/01/2016	1
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		04/01/2013	Paydown		5,903	5,903	6,158	6,087		(184)		(184)		5,903				118	05/01/2021	1
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		05/01/2013	Paydown		7,317	7,317	7,633	7,546		(228)		(228)		7,317				183	05/01/2021	1
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		06/01/2013	Paydown		2,895	2,895	3,020	2,985		(90)		(90)		2,895				87	05/01/2021	1
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		04/01/2013	Paydown		33,739	33,739	30,518	30,630		3,109		3,109		33,739				506	09/01/2035	1
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		05/01/2013	Paydown		14,517	14,517	13,131	13,179		1,338		1,338		14,517				272	09/01/2035	1
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		06/01/2013	Paydown		14,879	14,879	13,458	13,508		1,371		1,371		14,879				335	09/01/2035	1
31377P-7B-4	FNMA Pool #383490 6.860% 04/01/19		04/01/2013	Paydown		18,267	18,267	18,495	18,310		(43)		(43)		18,267				418	04/01/2019	1
31377P-7B-4	FNMA Pool #383490 6.860% 04/01/19		05/01/2013	Paydown		18,379	18,379	18,608	18,422		(44)		(44)		18,379				525	04/01/2019	1
31377P-7B-4	FNMA Pool #383490 6.860% 04/01/19		06/01/2013	Paydown		18,491	18,491	18,722	18,535		(44)		(44)		18,491				634	04/01/2019	1
3137A8-Q9-2	Federal Home Loan Mtg Corp CMO 4.000% 01/15/37		04/01/2013	Paydown		20,159	20,159	20,879	20,788		(629)		(629)		20,159				269	01/15/2037	1
3137A8-Q9-2	Federal Home Loan Mtg Corp CMO 4.000% 01/15/37		05/01/2013	Paydown		40,917	40,917	42,378	42,193		(1,276)		(1,276)		40,917				682	01/15/2037	1
3137A8-Q9-2	Federal Home Loan Mtg Corp CMO 4.000% 01/15/37		06/01/2013	Paydown		36,414	36,414	37,714	37,549		(1,135)		(1,135)		36,414				728	01/15/2037	1
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		04/01/2013	Paydown		2,773	2,773	2,918	2,834		(61)		(61)		2,773				56	06/01/2017	1
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		05/01/2013	Paydown		2,789	2,789	2,935	2,851		(62)		(62)		2,789				70	06/01/2017	1
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		06/01/2013	Paydown		2,805	2,805	2,952	2,867		(62)		(62)		2,805				85	06/01/2017	1
3138AE-MZ-3	FNMA Pool #AI1275 4.500% 05/01/41		04/01/2013	Paydown		27,265	27,265	27,674	27,662		(398)		(398)		27,265				409	05/01/2041	1
3138AE-MZ-3	FNMA Pool #AI1275 4.500% 05/01/41		05/01/2013	Paydown		5,325	5,325	5,405	5,402		(78)		(78)		5,325				100	05/01/2041	1
3138AE-MZ-3	FNMA Pool #AI1275 4.500% 05/01/41		06/01/2013	Paydown		33,866	33,866	34,374	34,359		(494)		(494)		33,866				762	05/01/2041	1
3138AK-EK-1	FNMA Pool #AI5537 4.500% 06/01/41		04/01/2013	Paydown		1,169	1,169	1,219	1,218		(48)		(48)		1,169				18	06/01/2041	1
3138AK-EK-1	FNMA Pool #AI5537 4.500% 06/01/41		05/01/2013	Paydown		59,988	59,988	62,519	62,467		(2,478)		(2,478)		59,988				1,125	06/01/2041	1
3138AK-EK-1	FNMA Pool #AI5537 4.500% 06/01/41		06/01/2013	Paydown		5,998	5,998	6,251	6,245		(248)		(248)		5,998				135	06/01/2041	1
31393M-RL-7	Federal Home Loan Mtg CMO 4.500% 06/15/21		04/01/2013	Paydown		23,952	23,952	23,132	23,346		606		606		23,952				359	06/15/2021	1
31393M-RL-7	Federal Home Loan Mtg CMO 4.500% 06/15/21		05/01/2013	Paydown		18,417	18,417	17,787	17,952		466		466		18,417				345	06/15/2021	1
31393M-RL-7	Federal Home Loan Mtg CMO 4.500% 06/15/21		06/01/2013	Paydown		16,883	16,883	16,305	16,456		427		427		16,883				380	06/15/2021	1
31393Q-MH-2	Federal Home Loan Mtg CMO 4.500% 12/15/17		04/01/2013	Paydown		8,616	8,616	8,312	8,533		84		84		8,616				129	12/15/2017	1
31393Q-MH-2	Federal Home Loan Mtg CMO 4.500% 12/15/17		05/01/2013	Paydown		8,592	8,592	8,289	8,509		83		83		8,592				161	12/15/2017	1
31393Q-MH-2	Federal Home Loan Mtg CMO 4.500% 12/15/17		06/01/2013	Paydown		7,839	7,839	7,562	7,763		76		76		7,839				176	12/15/2017	1
31393R-TE-0	Federal Home Loan Mtg CMO 3.625% 06/15/33		04/01/2013	Paydown		15,199	15,199	15,066	15,078		121		121		15,199				184	06/15/2033	1
31393R-TE-0	Federal Home Loan Mtg CMO 3.625% 06/15/33		05/01/2013	Paydown		10,827	10,827	10,732	10,741		86		86		10,827				164	06/15/2033	1
31393R-TE-0	Federal Home Loan Mtg CMO 3.625% 06/15/33		06/01/2013	Paydown		9,981	9,981	9,894	9,902		79		79		9,981				181	06/15/2033	1
31395H-GB-0	Federal Home Loan Mtg CMO 4.500% 05/15/18		04/01/2013	Paydown		6,871	6,871	6,668	6,753		118		118		6,871				103	05/15/2018	1
31395H-GB-0	Federal Home Loan Mtg CMO 4.500% 05/15/18		05/01/2013	Paydown		15,100	15,100	14,654	14,840		259		259		15,100				283	05/15/2018	1
31395H-GB-0	Federal Home Loan Mtg CMO 4.500% 05/15/18		06/01/2013	Paydown		37,193	37,193	36,095	36,554		639		639		37,193				837	05/15/2018	1

STATEMENT AS OF JUNE 30, 2013 OF THE MOTORISTS 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 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)
31396Y-FS-6	Federal National Mtg Assn CMO 4.500% 12/25/36		04/01/2013	Paydown		21,135	21,135	21,703	21,583		(448)		(448)		21,135				317	12/25/2036	1
31396Y-FS-6	Federal National Mtg Assn CMO 4.500% 12/25/36		05/01/2013	Paydown		26,653	26,653	27,369	27,219		(566)		(566)		26,653				500	12/25/2036	1
31396Y-FS-6	Federal National Mtg Assn CMO 4.500% 12/25/36		06/01/2013	Paydown		19,086	19,086	19,599	19,491		(405)		(405)		19,086				429	12/25/2036	1
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		04/01/2013	Paydown		9,594	9,594	9,265	9,277		317		317		9,594				160	03/01/2034	1
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		05/01/2013	Paydown		10,294	10,294	9,941	9,954		340		340		10,294				214	03/01/2034	1
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		06/01/2013	Paydown		9,689	9,689	9,357	9,369		320		320		9,689				242	03/01/2034	1
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		04/01/2013	Paydown		8,086	8,086	7,599	7,617		469		469		8,086				121	09/01/2035	1
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		05/01/2013	Paydown		7,363	7,363	6,919	6,935		427		427		7,363				138	09/01/2035	1
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		06/01/2013	Paydown		7,080	7,080	6,653	6,670		411		411		7,080				159	09/01/2035	1
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		04/01/2013	Paydown		2,724	2,724	2,780	2,742		(19)		(19)		2,724				50	10/01/2016	1
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		05/01/2013	Paydown		3,110	3,110	3,174	3,131		(21)		(21)		3,110				71	10/01/2016	1
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		06/01/2013	Paydown		2,753	2,753	2,810	2,772		(19)		(19)		2,753				76	10/01/2016	1
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		04/01/2013	Paydown		2,736	2,736	2,571	2,577		159		159		2,736				41	06/01/2037	1
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		05/01/2013	Paydown		4,901	4,901	4,605	4,616		285		285		4,901				92	06/01/2037	1
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		06/01/2013	Paydown		5,881	5,881	5,526	5,539		342		342		5,881				132	06/01/2037	1
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		04/01/2013	Paydown		14,944	14,944	14,771	14,803		141		141		14,944				224	12/01/2018	1
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		05/01/2013	Paydown		15,356	15,356	15,179	15,212		145		145		15,356				288	12/01/2018	1
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		06/01/2013	Paydown		14,847	14,847	14,675	14,707		140		140		14,847				334	12/01/2018	1
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		04/01/2013	Paydown		60,623	60,623	62,774	62,648		(2,025)		(2,025)		60,623				909	03/01/2024	1
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		05/01/2013	Paydown		30,965	30,965	32,063	31,999		(1,034)		(1,034)		30,965				581	03/01/2024	1
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		06/01/2013	Paydown		3,341	3,341	3,459	3,453		(112)		(112)		3,341				75	03/01/2024	1
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		04/01/2013	Paydown		53,134	53,134	55,293	55,155		(2,021)		(2,021)		53,134				797	04/01/2024	1
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		05/01/2013	Paydown		24,996	24,996	26,012	25,947		(951)		(951)		24,996				469	04/01/2024	1
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		06/01/2013	Paydown		28,116	28,116	29,258	29,185		(1,069)		(1,069)		28,116				633	04/01/2024	1
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		04/01/2013	Paydown		99,194	99,194	93,211	93,537		5,657		5,657		99,194				1,488	07/25/2037	1
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		05/01/2013	Paydown		68	68	64	65		4		4		68				1	07/25/2037	1
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		06/01/2013	Paydown		69	69	65	65		4		4		69				2	07/25/2037	1
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		04/01/2013	Paydown		16,510	16,510	16,427	16,431		79		79		16,510				248	04/25/2022	1
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		05/01/2013	Paydown		3,244	3,244	3,228	3,229		15		15		3,244				61	04/25/2022	1
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		06/01/2013	Paydown		31,686	31,686	31,527	31,535		151		151		31,686				713	04/25/2022	1
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		04/01/2013	Paydown		10,416	10,416	10,279	10,286		130		130		10,416				156	06/01/2023	1
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		05/01/2013	Paydown		12,483	12,483	12,319	12,328		155		155		12,483				234	06/01/2023	1
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		06/01/2013	Paydown		12,980	12,980	12,809	12,818		162		162		12,980				292	06/01/2023	1
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		04/01/2013	Paydown		14,547	14,547	14,422	14,427		120		120		14,547				194	07/01/2024	1
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		05/01/2013	Paydown		19,457	19,457	19,289	19,296		160		160		19,457				324	07/01/2024	1
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		06/01/2013	Paydown		15,825	15,825	15,689	15,695		130		130		15,825				317	07/01/2024	1
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		05/01/2013	Call 100.0000		65,904	65,904	65,904							65,904				154	10/01/2034	1FE
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		06/01/2013	Call 100.0000		34,166	34,166	34,166							34,166				152	10/01/2034	1FE
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		05/01/2013	Call 100.0000		30,000	30,000	30,000							30,000				75	11/01/2041	1FE
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		06/01/2013	Call 100.0000		10,000	10,000	10,000							10,000				48	11/01/2041	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						2,254,297	2,254,303	2,238,518	2,099,784		14,444		14,444		2,254,297				39,300	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00165A-AB-4	AMC Entertainment Inc 8.750% 06/01/19		05/21/2013	Jefferies & Co		110,250	100,000	109,000	108,707		(1,179)		(1,179)		107,528		2,722	2,722	4,205	06/01/2019	4FE
003687-AB-6	Resolute Forest Products 10.250% 10/15/18		04/24/2013	Barclays Capital		110,960	95,000	108,775	108,099		(1,397)		(1,397)		106,702		4,258	4,258	5,139	10/15/2018	3FE
007903-AU-1	Advanced Micro Devices 7.750% 08/01/20		05/02/2013	Barclays Capital		132,600	130,000	132,898	132,778		(154)		(154)		132,624		(24)	(24)	7,724	08/01/2020	4FE
018772-AM-5	Alliance One Intl Inc 10.000% 07/15/16		05/29/2013	Wells Fargo Financial		115,775	110,000	114,445	114,203		(654)		(654)		113,549		2,226	2,226	9,717	07/15/2016	4FE
02406P-AK-6	American Axle & MFG Inc 7.750% 11/15/19		06/12/2013	Bank Of America		22,700	20,000	22,050	21,994		(110)		(110)		21,884		816	816	913	11/15/2019	4FE
053773-AN-7	Avis Budget Car Rental 8.250% 01/15/19		06/06/2013	Sterne Agee & Leach		130,500	120,000	131,925	131,377		(1,548)		(1,548)		129,829		671	671	8,965	01/15/2019	4FE
05947U-5C-8	Bank of America Comm Mtg CMO 5.495% 09/10/47		04/01/2013	Paydown		2,250	2,250	2,126	2,208		42		42		2,250				40	09/10/2047	1FM
05947U-5C-8	Bank of America Comm Mtg CMO 5.495% 09/10/47		05/01/2013	Paydown		2,250	2,250	2,126	2,208		42		42		2,250				50	09/10/2047	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)
05947U-5C-8	Bank of America Comm Mtg CMO 5.495% 09/10/47		06/01/2013	Paydown		2,250	2,250	2,126	2,208		42		42		2,250				60	09/10/2047	1FM
075887-AS-8	Becton Dickinson 4.550% 04/15/13		04/15/2013	Maturity		1,000,000	1,000,000	979,270	998,967		1,033		1,033		1,000,000				22,750	04/15/2013	1FE
090613-AF-7	Biomet Incorporated 144A 6.500% 08/01/20		06/21/2013	Tax Free Exchange		86,298	80,000	86,400			(102)		(102)		86,298				2,022	08/01/2020	1Z
103304-BG-5	Boyd Gaming Corp 9.125% 12/01/18		04/26/2013	Bank Of America		116,288	105,000	110,250	109,737		(784)		(784)		108,952		7,335	7,335	3,992	12/01/2018	5FE
103304-BH-3	Boyd Gaming Corp 9.000% 07/01/20		05/31/2013	Tax Free Exchange		113,035	105,000	113,138			(102)		(102)		113,035				3,938	07/01/2020	1
131347-BS-4	Calpine Corp 144A 7.875% 07/31/20		05/01/2013	Bank Of America		113,500	100,000	111,000	110,789		(880)		(880)		109,910		3,590	3,590	6,038	07/31/2020	3FE
17305E-EH-4	Citibank Credit Card Issuance 4.850% 04/22/15		04/22/2013	Paydown		2,250,000	2,250,000	2,247,030	2,249,497		503		503		2,250,000				54,563	04/22/2015	1FE
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		04/12/2013	Paydown		1,940	1,940	1,989			(48)		(48)		1,940				3	01/12/2018	1Z
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		05/12/2013	Paydown		2,040	2,040	2,091			(51)		(51)		2,040				7	01/12/2018	1Z
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		06/12/2013	Paydown		1,950	1,950	1,999			(49)		(49)		1,950				10	01/12/2018	1Z
17453B-AW-1	Frontier Communications 7.125% 03/15/19		06/05/2013	J P Morgan		59,125	55,000	59,263	59,110		(248)		(248)		58,862		263	263	2,885	03/15/2019	3FE
17453B-AW-1	Frontier Communications 7.125% 03/15/19		06/24/2013	Bank Of America		67,600	65,000	70,038	69,858		(325)		(325)		69,533		(1,933)	(1,933)	3,628	03/15/2019	3FE
193459-AH-7	Coleman Cable Inc 9.000% 02/15/18		06/14/2013	RW Baird		118,113	110,000	118,450	117,841		(1,186)		(1,186)		116,655		1,457	1,457	8,360	02/15/2018	4FE
22764L-AB-9	Crosstex Energy LP 8.875% 02/15/18		05/30/2013	Clearview Corresp Serv		53,750	50,000	54,125	53,745		(570)		(570)		53,175		575	575	3,562	02/15/2018	4FE
23833N-AG-9	Dave & Buster's Inc 11.000% 06/01/18		06/10/2013	Jefferies & Co		84,000	75,000	84,750	84,290		(1,596)		(1,596)		82,695		1,305	1,305	4,400	06/01/2018	4FE
23918K-AM-0	DaVita HealthCare Partners Inc 6.625% 11/01/20		06/12/2013	J P Morgan		107,000	100,000	107,219	107,055		(603)		(603)		106,452		548	548	4,159	11/01/2020	4FE
247916-AC-3	Denbury Resources Inc 6.375% 08/15/21		05/16/2013	Wells Fargo Financial		22,200	20,000	22,030	21,961		(133)		(133)		21,828		372	372	978	08/15/2021	4FE
36249K-AA-8	GS Mortgage Securities Corp II CMO 3.679% 08/10/43		04/01/2013	Paydown		9,976	9,976	10,275	10,202		(225)		(225)		9,976				122	08/10/2043	1FM
36249K-AA-8	GS Mortgage Securities Corp II CMO 3.679% 08/10/43		05/01/2013	Paydown		10,662	10,662	10,982	10,903		(241)		(241)		10,662				163	08/10/2043	1FM
36249K-AA-8	GS Mortgage Securities Corp II CMO 3.679% 08/10/43		06/01/2013	Paydown		10,092	10,092	10,394	10,320		(228)		(228)		10,092				186	08/10/2043	1FM
369300-AM-0	General Cable Corp 144A 5.750% 10/01/22		06/12/2013	Barclays Capital		20,300	20,000	20,069	20,066		(3)		(3)		20,063		237	237	837	10/01/2022	4FE
370425-RZ-5	Ally Financial Inc 8.000% 11/01/31		05/15/2013	Goldman Sachs		133,100	100,000	120,375	120,214		(217)		(217)		119,997		13,103	13,103	4,422	11/01/2031	4FE
404121-AD-7	HCA Inc 7.500% 02/15/22		05/08/2013	J P Morgan		123,000	100,000	112,875	112,786		(401)		(401)		112,384		10,616	10,616	5,583	02/15/2022	4FE
423074-AM-5	H J Heinz Co 3.125% 09/12/21		06/07/2013	Corp Reorg/Merger		505,000	500,000	493,690	494,386		243		243		494,628		10,372	10,372	11,502	09/12/2021	2FE
427093-AF-6	Hercules Offshore Inc 144A 7.125% 04/01/17		04/29/2013	Bank Of America		38,019	35,000	36,670	36,388		(366)		(366)		36,021		1,997	1,997	1,462	04/01/2017	4FE
427093-AF-6	Hercules Offshore Inc 144A 7.125% 04/01/17		06/06/2013	J P Morgan		85,200	80,000	83,802	83,195		(1,121)		(1,121)		82,075		3,125	3,125	3,958	04/01/2017	4FE
45072P-AD-4	IASIS Healthcare/Cap Corp 8.375% 05/15/19		05/14/2013	Clearview Corresp Serv		73,675	70,000	66,175	66,243		178		178		66,420		7,255	7,255	2,964	05/15/2019	5FE
451102-AH-0	Icahn Enterprises 8.000% 01/15/18		06/07/2013	Morgan Stanley		131,563	125,000	133,125	132,700		(594)		(594)		132,106		(544)	(544)	9,083	01/15/2018	3FE
52523K-AG-9	Lehman XS Trust 5.730% 11/25/36		04/01/2013	Paydown		10,763	10,763	5,319	5,319		5,444		5,444		10,763				206	11/25/2036	1FM
52523K-AG-9	Lehman XS Trust 5.730% 11/25/36		05/01/2013	Paydown		13,313	13,313	6,579	6,579		6,734		6,734		13,313				318	11/25/2036	1FM
52523K-AG-9	Lehman XS Trust 5.730% 11/25/36		06/01/2013	Paydown		10,370	10,370	5,125	5,125		5,245		5,245		10,370				297	11/25/2036	1FM
532776-AV-3	Lin Television Corp 144A 6.375% 01/15/21		05/01/2013	Tax Free Exchange		100,208	100,000	100,250	100,231		(23)		(23)		100,208				3,524	01/15/2021	4FE
536022-AF-3	Linn Energy LLC 7.750% 02/01/21		05/07/2013	Jefferies & Co		38,500	35,000	36,750	36,677		(90)		(90)		36,587		1,913	1,913	1,771	02/01/2021	4FE
651290-AN-8	Newfield Exploration Co 6.875% 02/01/20		06/06/2013	J P Morgan		79,313	75,000	81,750	81,475		(806)		(806)		80,669		(1,356)	(1,356)	4,440	02/01/2020	3FE
726505-AK-6	Plains Exploration & Product 6.625% 05/01/21		06/07/2013	J P Morgan		142,675	130,000	136,275	136,064		(360)		(360)		135,704		6,971	6,971	5,287	05/01/2021	4FE
747262-AE-3	QVC Inc 7.375% 10/15/20		06/13/2013	Stifel Nicholaus & Co		131,700	120,000	133,200	132,134		(1,504)		(1,504)		130,629		1,071	1,071	5,974	10/15/2020	2FE
758753-AD-9	Regal Cinemas Corp 8.625% 07/15/19		06/25/2013	Barclays Capital		101,413	95,000	105,200	104,669		(1,741)		(1,741)		102,928		(1,516)	(1,516)	7,807	07/15/2019	4FE
784635-AP-9	SPX Corp 6.875% 09/01/17		06/06/2013	Jefferies & Co		44,150	40,000	45,000	44,808		(421)		(421)		44,387		(237)	(237)	2,139	09/01/2017	3FE
826502-AB-2	Sierra Rec Fding Co 144A 0.195% 03/20/19		04/20/2013	Paydown		89,099	89,099	89,099	89,099						89,099				108	03/20/2019	1FE
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		04/20/2013	Paydown		16,245	16,245	16,243	16,244		1		1		16,245				190	11/20/2025	1FE
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		05/20/2013	Paydown		16,660	16,660	16,658	16,659		1		1		16,660				244	11/20/2025	1FE
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		06/20/2013	Paydown		14,114	14,114	14,112	14,112		1		1		14,114				248	11/20/2025	1FE
82651R-AA-8	Sierra Rec Fding Co LLC 3.350% 06/20/18		04/20/2013	Paydown		17,229	17,229	17,227	17,227		1		1		17,229				192	06/20/2018	1FE
82651R-AA-8	Sierra Rec Fding Co LLC 3.350% 06/20/18		05/20/2013	Paydown		16,285	16,285	16,284	16,284		1		1		16,285				227	06/20/2018	1FE
82651R-AA-8	Sierra Rec Fding Co LLC 3.350% 06/20/18		06/20/2013	Paydown		15,171	15,171	15,169	15,169		1		1		15,171				254	06/20/2018	1FE
82651T-AA-4	Sierra Rec Fding Co LLC 3.260% 05/20/28		04/20/2013	Paydown		17,161	17,161	17,158	17,159		3		3		17,161				186	05/20/2028	1FE
82651T-AA-4	Sierra Rec Fding Co LLC 3.260% 05/20/28		05/20/2013	Paydown		19,106	19,106	19,103	19,104		3		3		19,106				260	05/20/2028	1FE
82651T-AA-4	Sierra Rec Fding Co LLC 3.260% 05/20/28		06/20/2013	Paydown		15,793	15,793	15,790	15,791		2		2		15,793				257	05/20/2028	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
82651X-AA-5	Sierra Rec Fding Co LLC 3.370% 07/20/28		04/20/2013	Paydown		18,119	18,119	18,115	18,116		3		3		18,119				204	07/20/2028	1FE
82651X-AA-5	Sierra Rec Fding Co LLC 3.370% 07/20/28		05/20/2013	Paydown		17,292	17,292	17,289	17,289		3		3		17,292				243	07/20/2028	1FE
82651X-AA-5	Sierra Rec Fding Co LLC 3.370% 07/20/28		06/20/2013	Paydown		20,774	20,774	20,769	20,770		4		4		20,774				350	07/20/2028	1FE
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		04/20/2013	Paydown		30,518	30,518	30,511			6		6		30,518				65	08/20/2020	1Z
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		05/20/2013	Paydown		29,497	29,497	29,491			6		6		29,497				80	08/20/2020	1Z
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		06/20/2013	Paydown		27,852	27,852	27,846			6		6		27,852				112	08/20/2020	1Z
829259-AH-3	Sinclair Television Group 144A 6.125% 10/01/22		06/25/2013	Tax Free Exchange		115,506	115,000	115,550	115,534		(28)		(28)		115,506				4,950	10/01/2022	4FE
847788-AQ-9	Speedway Motorsports Inc 6.750% 02/01/19		06/20/2013	RW Baird		105,500	100,000	105,700	105,598		(604)		(604)		104,993		507	507	6,075	02/01/2019	3FE
857555-AR-7	Stater Bros Holdings 7.375% 11/15/18		06/13/2013	Citigroup Global		105,500	100,000	108,000	107,797		(1,201)		(1,201)		106,597		(1,097)	(1,097)	4,364	11/15/2018	4FE
860370-AM-7	Stewart Enterprises Inc 6.500% 04/15/19		05/20/2013	RW Baird		107,500	100,000	107,750	107,551		(804)		(804)		106,747		753	753	3,936	04/15/2019	4FE
882440-AX-8	Texas Gas Transmission 4.500% 02/01/21		05/30/2013	J P Morgan		480,200	450,000	456,426	455,547		(264)		(264)		455,283		24,916	24,916	17,044	02/01/2021	2FE
88576N-AB-4	321 Henderson Receivables 144A 5.560% 03/15/47		04/15/2013	Paydown		13	13	13	13						13					03/15/2047	2FE
88576N-AB-4	321 Henderson Receivables 144A 5.560% 03/15/47		05/15/2013	Paydown		689	689	685	685		4		4		689				16	03/15/2047	2FE
88576N-AB-4	321 Henderson Receivables 144A 5.560% 03/15/47		06/15/2013	Paydown		677	677	673	673		4		4		677				19	03/15/2047	2FE
911365-BA-1	UR Merger Sub Corp 7.375% 05/15/20		06/17/2013	Barclays Capital		109,000	100,000	108,236			(591)		(591)		107,645		1,355	1,355	4,405	05/15/2020	4FE
912656-AG-0	US Steel Corp 7.000% 02/01/18		05/21/2013	Clearview Corresp Serv		85,800	80,000	82,400	82,297		(159)		(159)		82,138		3,662	3,662	4,558	02/01/2018	3FE
92203P-AH-9	Vanguard Health Hldg LLC 7.750% 02/01/19		06/24/2013	Jefferies & Co		94,950	90,000	95,000	94,779		(513)		(513)		94,266		684	684	6,316	02/01/2019	4FE
92240M-AZ-1	Vector Group Ltd 7.750% 02/15/21		06/05/2013	Tax Free Exchange		126,594	125,000	126,650			(56)		(56)		126,594				3,041	02/15/2021	4Z
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		04/01/2013	Paydown		6,841	6,841	6,817	6,823		18		18		6,841				124	01/15/2045	1FM
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		05/01/2013	Paydown		3,469	3,469	3,456	3,460		9		9		3,469				78	01/15/2045	1FM
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		06/01/2013	Paydown		33,101	33,101	32,983	33,014		87		87		33,101				897	01/15/2045	1FM
146900-AG-0	Cascades Inc 7.750% 12/15/17	A	06/07/2013	RW Baird		126,150	120,000	125,350	125,115		(392)		(392)		124,724		1,426	1,426	4,573	12/15/2017	3FE
45824T-AE-5	Intelsat Jackson Hldg 7.250% 04/01/19	F	05/09/2013	Morgan Stanley		144,300	130,000	140,199	139,817		(808)		(808)		139,009		5,291	5,291	5,838	04/01/2019	4FE
552081-AD-3	Lyondellbasell Ind NV 6.000% 11/15/21	F	04/29/2013	Clearview Corresp Serv		72,720	60,000	71,100	71,078		(370)		(370)		70,708		2,012	2,012	1,670	11/15/2021	2FE
676253-AH-0	Offshore Group Invst Ltd 144A 7.500% 11/01/19	F	05/06/2013	Tax Free Exchange		99,919	100,000	99,913	99,910		9		9		99,919				3,979	11/01/2019	4FE
676253-AJ-6	Offshore Group Invst Ltd 7.500% 11/01/19	F	05/16/2013	Jefferies & Co		108,625	100,000	99,919			(1)		(1)		99,918		8,707	8,707	417	11/01/2019	4FE
780153-AJ-1	Royal Caribbean Cruises 7.250% 03/15/18	R	04/16/2013	Stifel Nicholaus & Co		115,250	100,000	112,650	112,213		(625)		(625)		111,588		3,662	3,662	4,310	03/15/2018	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,062,580	8,688,561	8,928,726	8,312,038		(6,795)		(6,795)		8,933,511		129,069	129,069	309,980	XXX	XXX
8399997. Total - Bonds - Part 4						36,257,140	35,830,751	36,106,937	21,932,190		(18,660)		(18,660)		35,970,725		286,415	286,415	622,862	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						36,257,140	35,830,751	36,106,937	21,932,190		(18,660)		(18,660)		35,970,725		286,415	286,415	622,862	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00206R-10-2	AT&T Inc		06/25/2013	Investment Technology	305.000	10,681		8,689	10,282	(1,593)			(1,593)		8,689		1,992	1,992	275		L
00287Y-10-9	AbbVie Inc		06/25/2013	Investment Technology	190.000	8,098		5,567							5,567		2,530	2,530	152		L
00724F-10-1	Adobe Systems Inc		06/25/2013	Investment Technology	80.000	3,549		2,462	3,014	(552)			(552)		2,462		1,086	1,086			L
00817Y-10-8	Aetna Inc		05/22/2013	Corp Reorg/Merger	1.000	57		31	45	(14)			(14)		31		26	26			L
00817Y-10-8	Aetna Inc		06/25/2013	Investment Technology	175.000	10,876		6,496	6,483	(2,044)			(2,044)		6,496		4,380	4,380	56		L
009158-10-6	Air Products & Chemicals Inc		06/25/2013	Investment Technology	115.000	10,811		8,089	9,662	(1,574)			(1,574)		8,089		2,722	2,722	155		L
009363-10-2	Airgas Inc		06/25/2013	Investment Technology	20.000	1,910		1,266	1,826	(559)			(559)		1,266		644	644	18		L
015351-10-9	Alexion Pharmaceuticals Inc		06/25/2013	Investment Technology	95.000	8,395		9,971	8,912	1,059			1,059		9,971		(1,576)	(1,576)			L
018490-10-2	Allergan Inc		06/25/2013	Investment Technology	15.000	1,279		1,049	1,376	(327)			(327)		1,049		229	229	2		L
023135-10-6	Amazon.com Inc		06/25/2013	Investment Technology	25.000	6,799		5,251	2,511	(1,266)			(1,266)		5,251		1,548	1,548			L
025816-10-9	American Express Co		06/25/2013	Investment Technology	85.000	6,224		1,159	4,886	(3,727)			(3,727)		1,159		5,065	5,065	34		L
026874-78-4	American Intl Group Inc		06/25/2013	Investment Technology	685.000	29,776		24,066	24,181	(114)			(114)		24,066		5,710	5,710			L
031162-10-0	Amgen Inc		06/25/2013	Investment Technology	30.000	2,888		1,672	2,590	(918)			(918)		1,672		1,216	1,216	28		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
037411-10-5	Apache Corp		06/25/2013	Investment Technology	145.000	11,984		10,147	11,383	(1,235)			(1,235)		10,147		1,837	1,837	54		L
037833-10-0	Apple Computer Inc		06/25/2013	Investment Technology	10.000	4,026		7,011	5,330	1,681			1,681		7,011		(2,985)	(2,985)	57		L
038222-10-5	Applied Materials Inc		06/25/2013	Investment Technology	285.000	4,349		2,887	3,260	(373)			(373)		2,887		1,462	1,462	54		L
071813-10-9	Baxter Intl Inc		06/25/2013	Investment Technology	170.000	11,805		8,155	11,332	(3,177)			(3,177)		8,155		3,650	3,650	153		L
084670-70-2	Berkshire Hathaway Inc CL B		06/25/2013	Investment Technology	50.000	5,603		3,843	4,485	(643)			(643)		3,843		1,760	1,760			L
086516-10-1	Best Buy Co Inc		06/25/2013	Investment Technology	80.000	2,138		948	948						948		1,190	1,190	14		L
097023-10-5	Boeing Co		06/25/2013	Investment Technology	40.000	3,946		1,707	3,014	(1,308)			(1,308)		1,707		2,240	2,240	39		L
101137-10-7	Boston Scientific Corp		06/25/2013	Investment Technology	2,510.000	22,830		15,314	14,382	932			932		15,314		7,516	7,516			L
110122-10-8	Bristol-Myers Squibb		06/25/2013	Investment Technology	75.000	3,388		2,072	2,444	(372)			(372)		2,072		1,315	1,315	53		L
124857-20-2	CBS Corp CL B		06/25/2013	Investment Technology	105.000	5,032		860	3,995	(3,135)			(3,135)		860		4,172	4,172	25		L
12572Q-10-5	CME Group Inc		06/25/2013	Investment Technology	70.000	5,348		2,914	3,550	(636)			(636)		2,914		2,434	2,434	63		L
12646R-10-5	CST Brands Inc		05/16/2013	Corp Reorg/Merger	0.000	7		4							4		4	4			L
149123-10-1	Caterpillar Inc		06/25/2013	Investment Technology	40.000	3,293		2,729	3,583	(855)			(855)		2,729		564	564	21		L
151020-10-4	Celgene Corp		06/25/2013	Investment Technology	45.000	5,150		3,453	3,542	(90)			(90)		3,453		1,697	1,697			L
156700-10-6	CenturyLink Inc		06/25/2013	Investment Technology	321.000	11,219		11,144	9,232	(1,060)			(1,060)		11,144		75	75	255		L
156782-10-4	Cerner Corp		06/25/2013	Investment Technology	30.000	2,848		1,991	2,329	(338)			(338)		1,991		857	857			L
166764-10-0	Chevron Corp		06/25/2013	Investment Technology	25.000	2,936		1,544	2,704	(1,159)			(1,159)		1,544		1,392	1,392	48		L
169656-10-5	Chipotle Mexican Grill Inc		06/25/2013	Investment Technology	5.000	1,795		1,438	1,487	(49)			(49)		1,438		356	356			L
171232-10-1	Chubb Corp		04/02/2013	Credit Suisse	195.000	17,167		10,809	14,687	(3,879)			(3,879)		10,809		6,358	6,358	166		L
171232-10-1	Chubb Corp		04/08/2013	Credit Suisse	195.000	17,240		11,226	14,687	(3,462)			(3,462)		11,226		6,014	6,014	166		L
171232-10-1	Chubb Corp		04/11/2013	Credit Suisse	200.000	17,876		11,526	15,064	(3,538)			(3,538)		11,526		6,349	6,349	170		L
171232-10-1	Chubb Corp		04/23/2013	Credit Suisse	115.000	10,245		6,644	8,662	(2,018)			(2,018)		6,644		3,601	3,601	98		L
171232-10-1	Chubb Corp		04/24/2013	Credit Suisse	80.000	7,131		5,409	6,026	(617)			(617)		5,409		1,723	1,723	68		L
171232-10-1	Chubb Corp		04/29/2013	Credit Suisse	140.000	12,340		9,556	10,545	(988)			(988)		9,556		2,783	2,783	119		L
171232-10-1	Chubb Corp		04/30/2013	Barclays Capital	60.000	5,284		4,096	4,519	(424)			(424)		4,096		1,188	1,188	51		L
171232-10-1	Chubb Corp		05/07/2013	Merrill Lynch	200.000	17,798		13,652	15,064	(1,412)			(1,412)		13,652		4,146	4,146	170		L
17275R-10-2	Cisco Systems Inc		06/25/2013	Investment Technology	1,035.000	25,232		16,871	20,338	(3,467)			(3,467)		16,871		8,362	8,362	176		L
17275R-10-2	Cisco Systems Inc		06/25/2013	Investment Technology	110.000	2,640		1,793	2,162	(369)			(369)		1,793		847	847	19		L
172967-42-4	Citigroup Inc		06/25/2013	Investment Technology	720.000	33,789		20,600	28,483	(7,884)			(7,884)		20,600		13,189	13,189	14		L
172967-42-4	Citigroup Inc		06/25/2013	Investment Technology	95.000	4,464		3,145	3,758	(614)			(614)		3,145		1,319	1,319	2		L
191216-10-0	Coca Cola Co		06/25/2013	Investment Technology	175.000	6,949		4,965	6,344	(1,378)			(1,378)		4,965		1,984	1,984	49		L
194162-10-3	Colgate Palmolive		06/25/2013	Investment Technology	60.000	3,373		2,415	3,136	(721)			(721)		2,415		958	958	39		L
20030N-10-1	Comcast Corp		06/25/2013	Investment Technology	115.000	4,618		2,986	2,617	(1,435)			(1,435)		2,986		1,633	1,633	34		L
205887-10-2	ConAgra Inc		06/25/2013	Investment Technology	720.000	23,972		14,601	21,240	(6,639)			(6,639)		14,601		9,371	9,371	360		L
20825C-10-4	ConocoPhillips		06/25/2013	Investment Technology	115.000	6,879		5,811	6,669	(858)			(858)		5,811		1,068	1,068	152		L
209115-10-4	Consolidated Edison Inc		06/25/2013	Investment Technology	80.000	4,562		5,082	4,443	639			639		5,082		(521)	(521)	98		L
222862-10-4	Coventry Health Care Inc		05/07/2013	Tax Free Exchange	90.000	4,514		1,339	4,035	(2,696)			(2,696)		1,339		3,175	3,175	23		L
235851-10-2	Danaher Corp		06/25/2013	Investment Technology	75.000	4,672		3,923	4,193	(270)			(270)		3,923		749	749	2		L
242370-10-4	Dean Foods Co		05/23/2013	Spin Off	0.000	558		558	1,042	(484)			(484)		558						L
24702R-10-1	Dell Inc		06/25/2013	Investment Technology	175.000	2,348		1,659	1,773	(114)			(114)		1,659		689	689	28		L
25179M-10-3	Devon Energy Corp New		06/24/2013	Deutsche Bank Secur	210.000	10,901		15,139	10,928	4,211			4,211		15,139		(4,238)	(4,238)	88		L
25179M-10-3	Devon Energy Corp New		06/25/2013	Barclays Capital	15.000	790		782	781	2			2		782		7	7	6		L
25179M-10-3	Devon Energy Corp New		06/25/2013	Investment Technology	285.000	14,955		15,680	14,831	848			848		15,680		(725)	(725)	120		L
25179M-10-3	Devon Energy Corp New		06/25/2013	Investment Technology	150.000	7,959		8,865	7,806	1,059			1,059		8,865		(906)	(906)	63		L
25179M-10-3	Devon Energy Corp New		06/28/2013	Deutsche Bank Secur	105.000	5,455		7,036	5,464	1,571			1,571		7,036		(1,580)	(1,580)	44		L
254687-10-6	Walt Disney Co		05/15/2013	Cantor Fitzgerald & Co	645.000	43,510		22,366	32,115	(9,749)			(9,749)		22,366		21,144	21,144			L
254687-10-6	Walt Disney Co		06/25/2013	Investment Technology	180.000	11,328		6,242	8,962	(2,721)			(2,721)		6,242		5,086	5,086			L
254709-10-8	Discover Financial Service		06/25/2013	Investment Technology	60.000	2,773		1,537	2,313	(776)			(776)		1,537		1,236	1,236	20		L
25470F-10-4	Discovery Communications Inc CL A		06/25/2013	Investment Technology	35.000	2,641		1,385	2,222	(837)			(837)		1,385		1,256	1,256			L
25490A-30-9	DirectTV CL A		06/25/2013	Investment Technology	50.000	3,021		1,546	2,508	(962)			(962)		1,546		1,475	1,475			L
256746-10-8	Dollar Tree Inc		06/25/2013	Investment Technology	40.000	1,990		1,673	1,622	50			50		1,673		318	318			L
260003-10-8	Dover Corp		06/25/2013	Investment Technology	190.000	14,537		9,238	12,485	(3,246)			(3,246)		9,238		5,298	5,298	133		L
26441C-20-4	Duke Energy Corp New		06/25/2013	Investment Technology	90.000	5,950		6,008							6,008		(58)	(58)			L
268648-10-2	EMC Corp		06/25/2013	Investment Technology	90.000	2,128		2,171	2,277	(106)			(106)		2,171		(43)	(43)			L
26875P-10-1	EOG Resources Inc		06/25/2013	Investment Technology	180.000	23,405		18,596	21,742	(3,146)			(3,146)		18,596		4,809	4,809	64		L
26875P-10-1	EOG Resources Inc		06/25/2013	Investment Technology	20.000	2,603		2,275	2,416	(140)			(140)		2,275		327	327	7		L
278865-10-0	Ecolab Inc		06/25/2013	Investment Technology	10.000	844		839							839		5	5			L
28176E-10-8	Edwards Lifesciences Corp		06/25/2013	Investment Technology	30.000	2,015		2,348	2,705	(357)			(357)		2,348		(333)	(333)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
291011-10-4	Emerson Electric Co		06/25/2013	Investment Technology	50.000	2,741		1,993	2,648	(655)			(655)		1,993		748	748	41		L
29476L-10-7	Equity Residential Properties		06/25/2013	Investment Technology	85.000	4,793		5,510	4,817	693			693		5,510		(717)	(717)	99		L
30212P-30-3	Expedia Inc		06/25/2013	Investment Technology	50.000	2,855		2,958	3,073	(115)			(115)		2,958		(103)	(103)	13		L
30231G-10-2	Exxon Mobil Corp		06/25/2013	Investment Technology	230.000	20,493		14,292	19,907	(5,614)			(5,614)		14,292		6,201	6,201	276		L
307000-10-9	Family Dollar Stores		06/25/2013	Investment Technology	40.000	2,416		2,224	2,536	(313)			(313)		2,224		193	193	10		L
316773-10-0	Fifth Third Bancorp		06/25/2013	Investment Technology	140.000	2,503		1,365	2,127	(762)			(762)		1,365		1,138	1,138	29		L
345838-10-6	Forest Laboratories Inc		06/25/2013	Investment Technology	60.000	2,438		1,697	2,119	(422)			(422)		1,697		742	742			L
36467W-10-9	GameStop Corp		06/25/2013	Investment Technology	40.000	1,602		1,121	1,004	117			117		1,121		481	481	22		L
369604-10-3	General Electric		06/25/2013	Investment Technology	405.000	9,355		6,561	8,501	(1,940)			(1,940)		6,561		2,794	2,794	154		L
370334-10-4	General Mills		06/25/2013	Investment Technology	500.000	24,188		14,376	20,205	(5,829)			(5,829)		14,376		9,811	9,811	330		L
37247D-10-6	Genworth Financial Inc CL A		06/25/2013	Investment Technology	255.000	2,772		1,290	1,202	(898)			(898)		1,290		1,482	1,482			L
375558-10-3	Gilead Sciences Inc		06/25/2013	Investment Technology	95.000	4,728		3,147	1,285	(447)			(447)		3,147		1,581	1,581			L
38141G-10-4	Goldman Sachs Group Inc		06/25/2013	Investment Technology	30.000	4,591		4,394	3,827	567			567		4,394		197	197	30		L
38259P-50-8	Google Inc CL A		06/25/2013	Investment Technology	10.000	8,662		6,698	7,094	(396)			(396)		6,698		1,964	1,964			L
406216-10-1	Halliburton Co		06/25/2013	Investment Technology	50.000	2,057		1,566	1,735	(169)			(169)		1,566		491	491	13		L
416515-10-4	Hartford Financial Servs Group		05/03/2013	Liquidnet Inc	790.000	22,859		16,309	17,728	(1,419)			(1,419)		16,309		6,550	6,550	158		L
416515-10-4	Hartford Financial Servs Group		05/03/2013	Investment Technology	280.000	8,102		5,781	6,283	(503)			(503)		5,781		2,322	2,322	56		L
416515-10-4	Hartford Financial Servs Group		05/06/2013	Liquidnet Inc	585.000	17,019		11,991	13,127	(1,136)			(1,136)		11,991		5,028	5,028	117		L
416515-10-4	Hartford Financial Servs Group		05/06/2013	Investment Technology	1,180.000	34,246		24,087	26,479	(2,393)			(2,393)		24,087		10,160	10,160	236		L
416515-10-4	Hartford Financial Servs Group		05/07/2013	Liquidnet Inc	295.000	8,610		6,020	6,620	(600)			(600)		6,020		2,590	2,590	59		L
416515-10-4	Hartford Financial Servs Group		05/07/2013	Investment Technology	385.000	11,237		7,948	8,639	(692)			(692)		7,948		3,289	3,289	77		L
416515-10-4	Hartford Financial Servs Group		05/09/2013	Investment Technology	220.000	6,489		4,572	4,937	(365)			(365)		4,572		1,918	1,918	44		L
416515-10-4	Hartford Financial Servs Group		05/10/2013	Investment Technology	165.000	4,852		3,429	3,703	(274)			(274)		3,429		1,424	1,424	33		L
416515-10-4	Hartford Financial Servs Group		05/13/2013	Investment Technology	230.000	6,838		4,779	5,161	(382)			(382)		4,779		2,058	2,058	46		L
416515-10-4	Hartford Financial Servs Group		05/20/2013	Investment Technology	75.000	2,344		1,559	1,683	(125)			(125)		1,559		786	786	15		L
416515-10-4	Hartford Financial Servs Group		05/21/2013	Investment Technology	15.000	469		312	337	(25)			(25)		312		157	157	3		L
416515-10-4	Hartford Financial Servs Group		05/21/2013	Liquidnet Inc	70.000	2,187		1,455	1,571	(116)			(116)		1,455		732	732	14		L
416515-10-4	Hartford Financial Servs Group		05/22/2013	Liquidnet Inc	150.000	4,697		3,228	3,366	(138)			(138)		3,228		1,469	1,469	30		L
416515-10-4	Hartford Financial Servs Group		05/22/2013	Investment Technology	255.000	7,978		5,492	5,722	(230)			(230)		5,492		2,486	2,486	51		L
416515-10-4	Hartford Financial Servs Group		05/30/2013	Investment Technology	95.000	2,976		2,046	2,132	(86)			(86)		2,046		929	929	19		L
416515-10-4	Hartford Financial Servs Group		05/30/2013	Cantor Fitzgerald & Co	40.000	1,253		862	898	(36)			(36)		862		391	391	8		L
416515-10-4	Hartford Financial Servs Group		06/27/2013	Merrill Lynch	215.000	6,723		4,635	4,825	(189)			(189)		4,635		2,088	2,088	43		L
42217K-10-6	Health Care REIT Inc		06/25/2013	Investment Technology	35.000	2,253		2,268							2,268		(15)	(15)	19		L
423074-10-3	H J Heinz Co		06/10/2013	Corp Reorg/Merger	110.000	7,975		5,028	6,345	(1,317)			(1,317)		5,028		2,947	2,947	57		L
437076-10-2	Home Depot Inc		06/25/2013	Investment Technology	145.000	10,749		5,066	6,494	(4,077)			(4,077)		5,066		5,682	5,682	113		L
452308-10-9	Illinois Tool Works Inc		06/25/2013	Investment Technology	215.000	14,552		11,088	13,074	(1,986)			(1,986)		11,088		3,464	3,464	163		L
452308-10-9	Illinois Tool Works Inc		06/25/2013	Investment Technology	65.000	4,408		3,055	3,953	(897)			(897)		3,055		1,352	1,352	49		L
458140-10-0	Intel Corp		06/25/2013	Investment Technology	130.000	3,103		1,906	2,682	(776)			(776)		1,906		1,197	1,197	59		L
459200-10-1	IBM Corp		06/25/2013	Investment Technology	50.000	9,748		4,714	9,578	(4,864)			(4,864)		4,714		5,035	5,035	90		L
460690-10-0	Interpublic Group		06/25/2013	Investment Technology	105.000	1,503		416	1,157	(741)			(741)		416		1,087	1,087	16		L
461202-10-3	Intuit Inc		06/25/2013	Investment Technology	60.000	3,527		3,089	3,570	(481)			(481)		3,089		437	437	20		L
46120E-60-2	Intuitive Surgical Inc		06/25/2013	Investment Technology	5.000	2,508		1,391	2,452	(1,061)			(1,061)		1,391		1,117	1,117			L
46625H-10-0	J P Morgan Chase & Co		06/25/2013	Investment Technology	635.000	33,035		28,323	27,921	402			402		28,323		4,713	4,713	381		L
46625H-10-0	J P Morgan Chase & Co		06/25/2013	Investment Technology	155.000	8,071		6,640	6,815	(175)			(175)		6,640		1,430	1,430	93		L
478366-10-7	Johnson Controls Inc		06/25/2013	Investment Technology	55.000	1,944		1,733	1,689	44			44		1,733		212	212	10		L
485170-30-2	Kansas City Southern		06/25/2013	Investment Technology	15.000	1,601		1,599							1,599		2	2			L
494368-10-3	Kimberly Clark		06/25/2013	Investment Technology	65.000	6,213		4,467	5,488	(1,021)			(1,021)		4,467		1,746	1,746	101		L
49456B-10-1	Kinder Morgan Inc		06/25/2013	Investment Technology	45.000	1,672		1,694							1,694		(22)	(22)	34		L
500255-10-4	Kohl's Corp		06/25/2013	Investment Technology	75.000	3,794		3,174	3,224	(50)			(50)		3,174		620	620	53		L
501044-10-1	Kroger Co		06/25/2013	Investment Technology	110.000	3,795		2,258	2,862	(604)			(604)		2,258		1,537	1,537	33		L
53217V-10-9	Life Technologies Corp		06/25/2013	Investment Technology	25.000	1,851		1,306	1,227	79			79		1,306		545	545			L
539830-10-9	Lockheed Martin Corp		06/25/2013	Investment Technology	40.000	4,146		2,796	3,692	(895)			(895)		2,796		1,350	1,350	92		L
548661-10-7	Lowe's Cos Inc		06/25/2013	Investment Technology	155.000	6,122		4,406	5,506	(1,099)			(1,099)		4,406		1,716	1,716	50		L
55616P-10-4	Macy's Inc		06/25/2013	Investment Technology	45.000	2,096		846	1,756	(909)			(909)		846		1,249	1,249	18		L
574599-10-6	Masco Corp		06/25/2013	Investment Technology	150.000	2,857		1,670	2,499	(830)			(830)		1,670		1,188	1,188	23		L
57636Q-10-4	MasterCard Inc CL A		06/25/2013	Investment Technology	10.000	5,646		1,675	4,913	(3,238)			(3,238)		1,675		3,971	3,971	9		L
580135-10-1	McDonalds Corp		06/25/2013	Investment Technology	30.000	2,925		1,762	2,646	(884)			(884)		1,762		1,163	1,163	46		L
585055-10-6	Medtronic Inc		06/25/2013	Investment Technology	1,040.000	53,715		38,574	42,661	(4,087)			(4,087)		38,574		15,141	15,141	270		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
58933Y-10-5	Merck & Co Inc		05/20/2013	Liquidnet Inc	255.000	11,596		8,646	10,440	(1,794)			(1,794)		8,646		2,949	2,949	219		L
58933Y-10-5	Merck & Co Inc		05/20/2013	Merrill Lynch	805.000	36,480		28,874	32,957	(4,083)			(4,083)		28,874		7,606	7,606	692		L
58933Y-10-5	Merck & Co Inc		05/21/2013	Merrill Lynch	315.000	14,294		11,209	12,896	(1,687)			(1,687)		11,209		3,085	3,085	271		L
58933Y-10-5	Merck & Co Inc		05/22/2013	Merrill Lynch	830.000	39,772		30,298	33,980	(3,682)			(3,682)		30,298		9,473	9,473	714		L
58933Y-10-5	Merck & Co Inc		05/22/2013	Merrill Lynch	740.000	35,388		28,407	30,296	(1,888)			(1,888)		28,407		6,981	6,981	636		L
58933Y-10-5	Merck & Co Inc		05/22/2013	Liquidnet Inc	80.000	3,826		3,071	3,275	(204)			(204)		3,071		755	755	69		L
594918-10-4	Microsoft Corp		06/25/2013	Investment Technology	1,230.000	41,498		26,541	32,878	(6,337)			(6,337)		26,541		14,957	14,957	566		L
594918-10-4	Microsoft Corp		06/25/2013	Investment Technology	110.000	3,698		3,042	2,940	101			101		3,042		657	657	51		L
60871R-20-9	Molson Coors Brewing Co - B		06/25/2013	Investment Technology	50.000	2,405		2,706	2,140	567			567		2,706		(301)	(301)	32		L
611740-10-1	Monster Beverage Corp		06/25/2013	Investment Technology	75.000	4,288		5,444	3,966	1,478			1,478		5,444		(1,156)	(1,156)			L
617446-44-8	Morgan Stanley		06/25/2013	Investment Technology	150.000	3,753		2,406	2,868	(462)			(462)		2,406		1,347	1,347	15		L
620076-30-7	Motorola Solutions Inc		06/25/2013	Investment Technology	45.000	2,535		816	2,506	(1,689)			(1,689)		816		1,719	1,719	23		L
64110L-10-6	NetFlix Inc		06/25/2013	Investment Technology	10.000	2,129		928	928						928		1,201	1,201			L
65248E-10-4	News Corp CL A		06/25/2013	Investment Technology	345.000	10,850		3,136	8,811	(5,675)			(5,675)		3,136		7,714	7,714	29		L
65339F-10-1	NextEra Energy Inc		06/25/2013	Investment Technology	80.000	6,319		4,058	5,535	(1,477)			(1,477)		4,058		2,261	2,261	106		L
654106-10-3	Nike Inc CL B		06/25/2013	Investment Technology	65.000	3,925		3,420	3,354	66			66		3,420		504	504	14		L
655664-10-0	Nordstrom Inc		06/25/2013	Investment Technology	30.000	1,760		862	1,605	(743)			(743)		862		898	898	18		L
67103H-10-7	O'Reilly Automotive Inc		06/25/2013	Investment Technology	25.000	2,783		970	2,236	(1,266)			(1,266)		970		1,813	1,813			L
674599-10-5	Occidental Petroleum Corp		06/25/2013	Investment Technology	325.000	28,738		24,448	24,898	(451)			(451)		24,448		4,290	4,290	208		L
68389X-10-5	Oracle Corp		06/25/2013	Investment Technology	265.000	7,934		7,510	8,830	(1,320)			(1,320)		7,510		424	424			L
693475-10-5	PNC Financial Servs Group		06/25/2013	Investment Technology	355.000	25,432		19,645	20,700	(1,055)			(1,055)		19,645		5,788	5,788	298		L
693475-10-5	PNC Financial Servs Group		06/25/2013	Investment Technology	95.000	6,905		5,234	5,539	(306)			(306)		5,234		1,672	1,672	80		L
713448-10-8	Pepsico Inc		06/25/2013	Investment Technology	390.000	31,253		18,616	26,688	(8,072)			(8,072)		18,616		12,637	12,637	641		L
716768-10-6	PetSmart Inc		06/25/2013	Investment Technology	50.000	3,366		3,469	3,417	52			52		3,469		(103)	(103)	8		L
717081-10-3	Pfizer Inc		04/17/2013	J P Morgan	1,585.000	48,770		27,878	39,752	(11,874)			(11,874)		27,878		20,892	20,892	380		L
717081-10-3	Pfizer Inc		06/25/2013	Investment Technology	545.000	15,249		9,652	13,669	(4,017)			(4,017)		9,652		5,597	5,597	262		L
718172-10-9	Philip Morris Intl Inc		06/25/2013	Investment Technology	155.000	13,406		11,777	12,964	(1,187)			(1,187)		11,777		1,629	1,629	264		L
740189-10-5	Precision Castparts Corp		06/25/2013	Investment Technology	10.000	2,124		1,688	1,894	(207)			(207)		1,688		436	436			L
74251V-10-2	Principal Financial Group Inc		06/25/2013	Investment Technology	85.000	3,143		1,918	2,424	(506)			(506)		1,918		1,225	1,225	39		L
742718-10-9	Procter & Gamble Co		06/25/2013	Investment Technology	325.000	24,909		15,113	22,064	(6,951)			(6,951)		15,113		9,796	9,796	378		L
742718-10-9	Procter & Gamble Co		06/25/2013	Investment Technology	65.000	4,984		4,096	4,413	(317)			(317)		4,096		888	888	76		L
743315-10-3	Progressive Corp		06/25/2013	Investment Technology	145.000	3,528		3,149	3,060	90			90		3,149		378	378	41		L
74340W-10-3	ProLogis Inc		06/25/2013	Investment Technology	150.000	5,536		5,822							5,822		(285)	(285)			L
744320-10-2	Prudential Financial Inc		06/25/2013	Investment Technology	605.000	43,085		28,810	32,265	(3,454)			(3,454)		28,810		14,274	14,274	484		L
744320-10-2	Prudential Financial Inc		06/25/2013	Investment Technology	35.000	2,488		1,059	1,867	(807)			(807)		1,059		1,429	1,429	28		L
747525-10-3	QUALCOMM Inc		06/25/2013	Investment Technology	75.000	4,632		4,565	4,652	(86)			(86)		4,565		67	67	45		L
75281A-10-9	Range Resources Corp		06/25/2013	Investment Technology	35.000	2,788		1,441	2,199	(758)			(758)		1,441		1,348	1,348	3		L
774341-10-1	Rockwell Collins Inc		06/25/2013	Investment Technology	45.000	2,778		1,759	2,618	(859)			(859)		1,759		1,019	1,019	27		L
786514-20-8	Safeway Inc		06/25/2013	Investment Technology	125.000	2,885		2,261	2,261						2,261		624	624	22		L
79466L-30-2	Salesforce.com Inc		06/25/2013	Investment Technology	80.000	2,994		3,411							3,411		(416)	(416)			L
80004C-10-1	SanDisk Corp		06/25/2013	Investment Technology	25.000	1,457		240	1,089	(849)			(849)		240		1,217	1,217			L
808513-10-5	Charles Schwab Corp		06/25/2013	Investment Technology	2,120.000	44,000		26,857	30,443	(3,586)			(3,586)		26,857		17,143	17,143	254		L
808513-10-5	Charles Schwab Corp		06/25/2013	Investment Technology	85.000	1,788		1,454	1,221	234			234		1,454		333	333	10		L
816851-10-9	Sempra Energy		06/25/2013	Investment Technology	70.000	5,669		4,334	4,966	(631)			(631)		4,334		1,334	1,334	86		L
852061-10-0	Sprint Nextel Corp		06/25/2013	Investment Technology	390.000	2,679		714	2,211	(1,498)			(1,498)		714		1,966	1,966			L
854502-10-1	Stanley Black & Decker Inc		06/25/2013	Investment Technology	35.000	2,676		2,668							2,668		8	8	34		L
871829-10-7	Sysco Corp		06/25/2013	Investment Technology	310.000	10,499		10,228	9,815	413			413		10,228		270	270	174		L
871829-10-7	Sysco Corp		06/25/2013	Investment Technology	115.000	3,895		3,903	3,641	262			262		3,903		(8)	(8)	64		L
872540-10-9	TJX Cos Inc		06/25/2013	Investment Technology	425.000	20,874		17,341	18,041	(701)			(701)		17,341		3,533	3,533	111		L
872540-10-9	TJX Cos Inc		06/25/2013	Investment Technology	100.000	4,924		3,383	4,245	(862)			(862)		3,383		1,540	1,540	26		L
88033G-40-7	Tenet Healthcare Corp		06/25/2013	Investment Technology	30.000	1,348		779	974	(195)			(195)		779		569	569			L
88579Y-10-1	3M Co		06/25/2013	Investment Technology	180.000	19,459		14,684	16,713	(2,029)			(2,029)		14,684		4,775	4,775	229		L
88579Y-10-1	3M Co		06/25/2013	Investment Technology	120.000	12,987		9,545	11,142	(1,597)			(1,597)		9,545		3,443	3,443	152		L
887317-30-3	Time Warner Inc		06/25/2013	Investment Technology	50.000	2,833		1,405	2,392	(986)			(986)		1,405		1,427	1,427	29		L
911312-10-6	United Parcel Service		06/25/2013	Investment Technology	85.000	7,285		5,985	6,267	(282)			(282)		5,985		1,300	1,300	105		L
913017-10-9	United Technologies Corp		06/25/2013	Investment Technology	35.000	3,212		1,504	2,870	(1,366)			(1,366)		1,504		1,708	1,708	37		L
91324P-10-2	UnitedHealth Group Inc		06/25/2013	Investment Technology	85.000	5,416		2,261	4,610	(2,349)			(2,349)		2,261		3,155	3,155	42		L
918204-10-8	V F Corp		06/25/2013	Investment Technology	125.000	23,426		18,403	18,871	(469)			(469)		18,403		5,024	5,024	218		L

STATEMENT AS OF JUNE 30, 2013 OF THE MOTORISTS 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 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)
91913Y-10-0	Valero Energy Corp		05/02/2013	Spin Off	0.000	515		515	812	(297)			(297)		515						L
91913Y-10-0	Valero Energy Corp		06/25/2013	Investment Technology	65.000	2,273		1,291	2,036	(745)			(745)		1,291		982	982	26		L
92343E-10-2	VeriSign Inc		06/25/2013	Investment Technology	50.000	2,233		944	1,941	(998)			(998)		944		1,289	1,289			L
92826C-83-9	Visa Inc CL A		06/25/2013	Investment Technology	25.000	4,511		3,069	3,790	(721)			(721)		3,069		1,443	1,443	17		L
931142-10-3	Wal-Mart Stores Inc		06/25/2013	Investment Technology	65.000	4,833		3,032	4,435	(1,403)			(1,403)		3,032		1,801	1,801	61		L
94106L-10-9	Waste Management Inc		06/25/2013	Investment Technology	110.000	4,301		3,749	3,711	37			37		3,749		552	552	80		L
949746-10-1	Wells Fargo & Co New		06/25/2013	Investment Technology	580.000	23,350		18,104	19,824	(1,720)			(1,720)		18,104		5,246	5,246	319		L
949746-10-1	Wells Fargo & Co New		06/25/2013	Investment Technology	360.000	14,504		11,325	9,229	(1,054)			(1,054)		11,325		3,179	3,179	198		L
966244-10-5	Whitewave Foods Co CL A		06/13/2013	Corp Reorg/Merger	1.000	11		5							5		6	6			L
966244-20-4	Whitewave Foods Co CL B		06/13/2013	Corp Reorg/Merger	1.000	11		5							5		6	6			L
984332-10-6	Yahoo Inc		06/25/2013	Investment Technology	320.000	7,981		3,904	6,368	(2,464)			(2,464)		3,904		4,077	4,077			L
H6169Q-10-8	Pentair Ltd		06/25/2013	Investment Technology	70.000	3,961		3,133	1,720	(586)			(586)		3,133		829	829	16		L
H89128-10-4	Tyco International Ltd		06/25/2013	Investment Technology	140.000	4,476		2,929	4,095	(1,166)			(1,166)		2,929		1,547	1,547	43		L
G2554F-11-3	Covidien PLC	R	06/25/2013	Investment Technology	70.000	4,278		3,829	4,042	(213)			(213)		3,829		449	449	18		L
G3157S-10-6	Ensco PLC CL A	F	06/25/2013	Investment Technology	115.000	6,526		6,686	6,817	(131)			(131)		6,686		(160)	(160)	115		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,816,790	XXX	1,307,317	1,489,035	(233,538)			(233,538)		1,307,317		509,473	509,473	17,131	XXX	XXX
Common Stocks - Mutual Funds																					
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		06/25/2013	Investment Technology	255.000	52,804		39,289	47,356	(8,067)			(8,067)		39,289		13,515	13,515	335		L
9299999. Subtotal - Common Stocks - Mutual Funds						52,804	XXX	39,289	47,356	(8,067)			(8,067)		39,289		13,515	13,515	335	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,869,594	XXX	1,346,606	1,536,391	(241,604)			(241,604)		1,346,606		522,988	522,988	17,465	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,869,594	XXX	1,346,606	1,536,391	(241,604)			(241,604)		1,346,606		522,988	522,988	17,465	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,869,594	XXX	1,346,606	1,536,391	(241,604)			(241,604)		1,346,606		522,988	522,988	17,465	XXX	XXX
9999999 - Totals						38,126,734	XXX	37,453,543	23,468,581	(241,604)	(18,660)		(260,265)		37,317,331		809,403	809,403	640,328	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 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

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

NONE

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						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
000000-00-0	BNY Mellon Securities Lending Overnight Fund	0		1,031,328	1,031,328	
7299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates				1,031,328	1,031,328	XXX
7599999. Total - Common Stocks				1,031,328	1,031,328	XXX
7699999. Total - Preferred and Common Stocks				1,031,328	1,031,328	XXX
9999999 - Totals				1,031,328	1,031,328	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 1,031,328 Book/Adjusted Carrying Value $ 1,031,328
2. Average balance for the year to date Fair Value $ 578,568 Book/Adjusted Carrying Value $ 578,568
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 1,031,328 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
	NONE					
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....

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	*
Huntington National Bank	Columbus, OH					199,866	457,196	177,685	XXX
JPMorgan Chase Bank, NA	Columbus, OH					49,055	40,540	74,939	XXX
Vanderbilt Avenue Asset Management, LLC	New York, NY			2,026		3,010,263	3,010,953	3,011,621	XXX
BNY Mellon	Pittsburgh, PA							(1,046,103)	XXX
									XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	2,026		3,259,184	3,508,689	2,218,142	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						XXX
0399999. Total Cash on Deposit		XXX	XXX	2,026		3,259,184	3,508,689	2,218,142	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	2,026		3,259,184	3,508,689	2,218,142	XXX

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

N O N E