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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

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,565,104,149	0	2,565,104,149	2,562,985,174
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	530,156,477	0	530,156,477	473,720,620
3. Mortgage loans on real estate:				
3.1 First liens	43,461,017	0	43,461,017	43,729,944
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ... encumbrances)				
4.2 Properties held for the production of income (less $ ... encumbrances)				
4.3 Properties held for sale (less $ ... encumbrances)				
5. Cash ($ (7,047,359)), cash equivalents ($ 17,596,847) and short-term investments ($ 21,815,556)	32,365,044	0	32,365,044	60,401,083
6. Contract loans (including $ ... premium notes)	114,225,720	0	114,225,720	119,013,710
7. Derivatives	0	0	0	
8. Other invested assets	94,049,397	0	94,049,397	78,174,696
9. Receivables for securities	8,055,778	0	8,055,778	3,436,623
10. Securities lending reinvested collateral assets	31,422,354	0	31,422,354	15,086,289
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,418,839,936	0	3,418,839,936	3,356,548,139
13. Title plants less $ ... charged off (for Title insurers only)				
14. Investment income due and accrued	31,594,509	0	31,594,509	30,780,100
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,637,057	0	15,637,057	13,329,099
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	6,220,204		6,220,204	9,417,530
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	30,978,145	9,580,253	21,397,892	22,881,421
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ...)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($ ...) and other amounts receivable	471,724	42,659	429,065	305,022
25. Aggregate write-ins for other than invested assets	1,894,178	0	1,894,178	1,878,874
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,505,655,830	9,622,912	3,496,032,918	3,435,160,262
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,484,176,051	0	2,484,176,051	2,553,103,827
28. Total (Lines 26 and 27)	5,989,831,881	9,622,912	5,980,208,969	5,988,264,089
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. CSV of Corporate Owned Life Insurance	1,894,178	0	1,894,178	1,878,874
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,894,178	0	1,894,178	1,878,874

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,306,394,739 less $ included in Line 6.3 (including $ Modco Reserve)	2,306,394,739	2,321,750,591
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	302,644,431	299,710,189
4.	Contract claims:		
	4.1 Life	109,000	109,000
	4.2 Accident and health		
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 18,911,695 assumed and $ ceded	18,911,695	21,297,898
	9.4 Interest Maintenance Reserve	9,684,786	8,747,113
10.	Commissions to agents due or accrued-life and annuity contracts $ 734,666 , accident and health $ and deposit-type contract funds $	734,666	685,829
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	330,429	306,304
13.	Transfers to Separate Accounts due or accrued (net) (including $ 39,477,769 accrued for expense allowances recognized in reserves, net of reinsured allowances)	37,172,183	(19,717,380)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,054,638	2,950,006
15.1	Current federal and foreign income taxes, including $ 3,835,232 on realized capital gains (losses)	3,324,798	3,714,126
15.2	Net deferred tax liability		
16.	Unearned investment income	36	24
17.	Amounts withheld or retained by company as agent or trustee	36,327	13,588
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	4,515,192	7,651,109
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	85,243,698	67,437,918
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,679,154	9,569,397
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	550,071	48,525
	24.09 Payable for securities	16,535,411	10,419,922
	24.10 Payable for securities lending	65,899,864	89,827,415
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	9,461,476	10,947,871
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,866,282,594	2,835,469,445
27.	From Separate Accounts Statement	2,484,176,051	2,553,103,827
28.	Total liabilities (Lines 26 and 27)	5,350,458,645	5,388,573,272
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	613,163,872	613,163,872
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	13,586,452	(16,473,055)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	626,750,324	596,690,817
38.	Totals of Lines 29, 30 and 37	629,750,324	599,690,817
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,980,208,969	5,988,264,089
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and Checks that are pending escheatment to state	279,658	326,659
2502.	Unfunded Commitment Low Income Housing Tax Credit Property	9,181,818	10,621,212
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,461,476	10,947,871
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	109,194,835	162,796,810	302,172,797
2.	Considerations for supplementary contracts with life contingencies	3,630,662	2,402,562	5,921,717
3.	Net investment income	72,984,006	73,698,651	147,131,738
4.	Amortization of Interest Maintenance Reserve (IMR)	804,129	1,112,216	2,439,794
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	773,212	815,835	1,624,018
7.	Reserve adjustments on reinsurance ceded	(37,425,071)	(71,861,062)	(108,699,054)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,260,292	4,934,045	9,039,026
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	752,375	707,223	2,995,293
9.	Totals (Lines 1 to 8.3)	155,974,440	174,606,280	362,625,329
10.	Death benefits	6,673,591	6,420,029	7,249,835
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	60,344,009	54,614,677	118,814,950
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	153,169,605	115,646,456	256,895,510
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	6,073,527	6,804,596	13,272,287
18.	Payments on supplementary contracts with life contingencies	1,743,280	1,596,066	3,049,487
19.	Increase in aggregate reserves for life and accident and health contracts	(13,026,038)	28,807,233	57,896,118
20.	Totals (Lines 10 to 19)	214,977,974	213,889,057	457,178,187
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	7,863,539	9,314,964	18,092,648
22.	Commissions and expense allowances on reinsurance assumed	6,328	6,608	16,005
23.	General insurance expenses	12,431,032	7,202,706	13,626,940
24.	Insurance taxes, licenses and fees, excluding federal income taxes	925,300	1,074,900	1,796,266
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(97,544,416)	(76,637,735)	(168,626,402)
27.	Aggregate write-ins for deductions	547,342	498,378	760,814
28.	Totals (Lines 20 to 27)	139,207,099	155,348,878	322,844,458
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,767,344	19,257,402	39,780,871
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	16,767,344	19,257,402	39,780,871
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,072,977	4,957,806	6,877,856
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	13,694,367	14,299,596	32,903,015
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,175,683 (excluding taxes of $ 659,549 transferred to the IMR)	5,021,065	2,097,519	770,933
35.	Net income (Line 33 plus Line 34)	18,715,431	16,397,115	33,673,948
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	599,690,817	547,200,360	547,200,360
37.	Net income (Line 35)	18,715,431	16,397,115	33,673,948
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,648,815	25,183,727	23,888,711	35,839,661
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(169,612)	(788,285)	(6,854,139)
41.	Change in nonadmitted assets	3,318,766	2,638,626	10,591,949
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(17,805,780)	(19,916,715)	(21,903,513)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	816,975	2,543,866	1,142,551
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	30,059,507	24,763,318	52,490,457
55.	Capital and surplus, as of statement date (Lines 36 + 54)	629,750,324	571,963,678	599,690,817
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fee	777,748	741,704	1,490,227
08.302.	Other Fee Income	(43,859)	(56,116)	1,158,521
08.303.	Other Income	18,486	21,635	346,545
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	752,375	707,223	2,995,293
2701.	Securities Lending Interest Expense	192,257	440,153	736,712
2702.	Experience Refund	56,731	53,484	53,484
2703.	Bonus Interest		15	49,128
2798.	Summary of remaining write-ins for Line 27 from overflow page	298,354	4,726	(78,510)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	547,342	498,378	760,814
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	112,797,320	165,312,852	306,863,244
2. Net investment income	72,571,032	72,837,821	146,821,308
3. Miscellaneous income	10,011,382	12,199,755	23,493,082
4. Total (Lines 1 to 3)	195,379,734	250,350,428	477,177,634
5. Benefit and loss related payments	272,453,058	267,622,534	523,553,346
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(154,433,979)	(145,665,535)	(180,835,734)
7. Commissions, expenses paid and aggregate write-ins for deductions	22,595,947	18,087,081	34,313,171
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 3,835,232 tax on capital gains (losses)	7,297,537	5,757,283	5,078,353
10. Total (Lines 5 through 9)	147,912,563	145,801,363	382,109,136
11. Net cash from operations (Line 4 minus Line 10)	47,467,171	104,549,065	95,068,498
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	274,778,120	190,678,518	528,056,829
12.2 Stocks	76,631,348	42,285,698	74,431,451
12.3 Mortgage loans	581,348	554,927	2,978,514
12.4 Real estate	0	0	0
12.5 Other invested assets	4,014,613	5,779,194	13,946,814
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,312	0	0
12.7 Miscellaneous proceeds	1,496,334	21,636,447	10,117,516
12.8 Total investment proceeds (Lines 12.1 to 12.7)	357,508,075	260,934,784	629,531,124
13. Cost of investments acquired (long-term only):			
13.1 Bonds	273,428,133	284,156,706	646,684,918
13.2 Stocks	95,321,408	36,382,564	69,363,500
13.3 Mortgage loans	312,421	0	2,366,121
13.4 Real estate	0	0	0
13.5 Other invested assets	20,412,027	26,337,129	31,539,254
13.6 Miscellaneous applications	16,336,065	0	
13.7 Total investments acquired (Lines 13.1 to 13.6)	405,810,054	346,876,399	749,953,793
14. Net increase (or decrease) in contract loans and premium notes	(4,787,990)	(6,608,562)	(4,715,888)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(43,513,989)	(79,333,053)	(115,706,781)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,934,242	(7,061,386)	(15,555,584)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(34,923,461)	33,152,301	(9,704,630)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(31,989,219)	26,090,915	(25,260,214)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(28,036,036)	51,306,927	(45,898,497)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	60,401,083	106,299,580	106,299,580
19.2 End of period (Line 18 plus Line 19.1)	32,365,046	157,606,507	60,401,083

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	344,912	374,223	729,113
3.	Ordinary individual annuities	110,430,576	165,805,333	306,343,383
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	110,775,488	166,179,556	307,072,496
12.	Deposit-type contracts	17,690,244	14,186,130	29,391,800
13.	Total	128,465,732	180,365,686	336,464,296
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		State of Domicile	2013	2012
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 18,715,431	$ 33,673,948
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 18,715,431	$ 33,673,948
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 629,750,324	$ 599,690,817
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 629,750,324	$ 599,690,817

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

C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors

The Company made the following accounting changes in 2012:

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

The adoption of SSAP 101 did not impact the Company's statutory surplus at January 1, 2012. In addition, the Company reclassified $7.0 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 2013, years ended December 31, 2012, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2013, years ended December 31, 2012, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the six month period ended June 30, 2013:						
12667GXD0	$ 2,766,630	$ 2,629,290	$ 137,340	$ 2,629,290	$ 2,502,873	6/30/2013
32051GSD8	1,384,279	1,352,765	31,514	1,352,765	1,293,174	6/30/2013
576434RW6	4,300,679	4,088,605	212,074	4,088,605	2,538,736	6/30/2013
Total	XXX	XXX	$ 380,928	XXX	XXX	
For the Year ended December 31, 2012:						
12628KAF9	$ 1,207,210	$ 1,155,586	$ 51,624	$ 1,155,586	$ 977,579	12/31/2012
3622MPAP3	1,221,994	1,088,405	133,589	1,088,405	644,217	12/31/2012
12668ANW1	1,354,223	1,281,676	72,547	1,281,676	1,159,855	9/30/2012

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
221470AA5	8,215,148	5,621,626	2,593,522	5,621,626	3,504,911	9/30/2012
61749EAF4	1,380,173	1,273,752	106,421	1,273,752	1,102,248	9/30/2012
75970JAD8	1,217,688	1,164,399	53,289	1,164,399	840,556	9/30/2012
75970JAJ5	1,696,424	1,564,072	132,352	1,564,072	1,087,215	9/30/2012
759950GV4	3,942,608	3,547,740	394,868	3,547,740	2,413,884	9/30/2012
05951FAG9	829,604	703,763	125,841	703,763	492,774	6/30/2012
173100AR9	1,911,274	1,385,166	526,108	1,385,166	1,078,761	6/30/2012
251513BC0	703,309	637,337	65,972	637,337	420,475	6/30/2012
32051GRV9	2,454,238	2,392,920	61,318	2,392,920	2,229,370	6/30/2012
52520QAG9	3,570,425	3,227,188	343,237	3,227,188	2,774,582	6/30/2012
52521HAD5	795,859	649,792	146,067	649,792	556,739	6/30/2012
52522HAN2	1,691,708	1,580,034	111,674	1,580,034	1,267,280	6/30/2012
52523KAJ3	1,523,417	1,431,817	91,600	1,431,817	720,719	6/30/2012
74922EAF6	642,375	623,086	19,289	623,086	549,395	6/30/2012
761118XQ6	703,540	646,434	57,106	646,434	568,546	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
93935BAH3	1,857,095	1,703,180	153,915	1,703,180	1,191,108	6/30/2012
Total	XXX	XXX	$ 5,388,710	XXX	XXX	

For the Year ended December 31, 2011:

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

For the Year ended December 31, 2010:

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

For the six month period ended December 31, 2009:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2013:

a. The aggregate amount of unrealized losses:

1. Less than 12 months $9,571,733
2. 12 months or longer $7,241,153

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

1. Less than 12 months $216,282,376
2. 12 months or longer $55,542,483

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers

NOTES TO FINANCIAL STATEMENTS

for each identified security include the following:

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

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

A. Defined Benefit Plan

(6) Components of net periodic benefit cost:

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

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No change.

14. Contingencies

The Company is currently being audited on behalf of multiple state treasurers and controllers concerning the identification, reporting and escheatment of unclaimed insurance policy benefits and other allegedly abandoned funds. The audits focus on identifying unreported death claims, matured annuities and retained asset accounts, and the use of the Social Security Death Master File to identify deceased insurance policy, annuity contract, and retained asset account holders. The Company has reached an agreement with numerous states regarding this audit activity that will result in outreach and payments to beneficiaries, escheatment of funds deemed abandoned under state laws, and accelerated escheatment of funds deemed abandoned pursuant to agreements with regulators. The amount of loss that the Company will ultimately recognize as a result of these audits cannot be reasonably estimated.

The Company is also currently the subject of multistate insurance department regulatory inquiries and examinations with a similar focus as the state treasurer and controller audits regarding processes and procedures for identifying deceased insurance policy, annuity contract, and retained asset account holders. The examination activity may result in (but is not necessarily limited to) required outreach and payments to beneficiaries, changes to procedures, and administrative contributions. The amount of loss, if any, that the Company may ultimately recognize as a result of these examinations cannot be reasonably estimated.

15. Leases. No change.

16. The Company had no financial instruments with off-balance sheet risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities. No change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2013

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	4,219,688	-	4,219,688
RMBS	-	9,402,318	-	9,402,318
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total Bonds	$ -	$ 13,622,006	$ -	$ 13,622,006
Preferred Stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 209,742,042	$ -	$ -	$ 209,742,042
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	2,181,805	-	-	2,181,805
Total common stock	$ 211,923,847	$ -	$ -	$ 211,923,847
Derivative assets				

NOTES TO FINANCIAL STATEMENTS

Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Credit Default Swaps	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ -	$ -
Separate account assets	$ 608,313,030	$ 6,801,315	$ -	$ 615,114,345
Total assets at fair value	$ 820,236,877	$ 20,423,321	$ -	$ 840,660,198

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ (550,071)	$ -	$ (550,071)
Total liabilities at fair value	$ -	$ (550,071)	$ -	$ (550,071)

* Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

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

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

Three months ended as of 3/31/2013

	Balance at 01/01/2013	Transfers in Level 3	Transfers out of Level 3	Total Gains (Losses) Included in Net Income	Total Gains (Losses) Included in Surplus	Net Purchases, Issuances, Sales, & Settlements	Balance at 03/31/2013
CMBS	$ 23,571	$ -	$ (23,571)	$ -	$ -	$ -	$ -
Derivative liabilities	(48,522)	-	48,522	-	-	-	-
Total	$ (24,951)	$ -	$ 24,951	$ -	$ -	$ -	$ -

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

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

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

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

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

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

B. Not applicable.

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 2,734,079,772	$ 2,565,104,151	$ 11,695,828	$ 2,491,704,328	$ 230,679,616	$ -
Common Stock:						
Unaffiliated	209,742,042	209,742,042	209,742,042	-	-	-
Mutual funds	2,181,805	2,181,805	2,181,805	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	47,176,495	43,461,017	-	-	47,176,495	-
Cash, cash equivalents and short term investments	32,365,043	32,365,043	32,365,043	-	-	-
Other invested assets, surplus notes	7,124,565	6,110,453	-	7,124,565	-	-
Securities lending reinvested collateral assets	31,422,354	31,422,354	31,422,354	-	-	-
Derivative assets	-	-	-	-	-	-
Separate account assets	$ 2,590,108,778	$ 2,484,176,051	$ 611,775,098	$ 1,842,517,006	$ 135,816,674	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (1,458,272,919)	$ (1,275,503,000)	$ -	$ -	$ (1,458,272,919)	$ -

NOTES TO FINANCIAL STATEMENTS

Derivative liabilities	(550,071)	(550,071)	-	(550,071)	-	-
Securities lending liability	(65,899,864)	(65,899,864)	-	-	(65,899,864)	-
Separate acct. liabilities*	(2,108,727,937)	(1,879,825,000)	-	-	(2,108,727,937)	-

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

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

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

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

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/18/2008

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 14,285,229

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 301,682,416	$ 318,232,630
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 14,260,260
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 301,682,416	$ 332,492,890
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 99,674,512

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 99,678,715

16.3 Total payable for securities lending reported on the liability page. $ 65,899,864

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

17.4 If yes, give full information relating thereto:

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

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINTI, OH 45202
112245	MILLIMAN	1301 FIFTH AVE, SUITE 3800, SEATTLE, WA 98101-2605

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 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	$	43,461,017
	1.14 Total Mortgages in Good Standing	$	43,461,017
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	43,461,017
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

STATEMENT AS OF JUNE 30, 2013 OF THE Integrity Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	11,358	954,028			965,386	437,043
2.	Alaska AK	L		175,000			175,000	
3.	Arizona AZ	L	7,717	1,382,973			1,390,690	
4.	Arkansas AR	L	1,978	541,442			543,420	50,000
5.	California CA	L	9,904	4,963,770			4,973,674	570,000
6.	Colorado CO	L	3,215	1,351,129			1,354,344	12,800
7.	Connecticut CT	L	52	3,103,284			3,103,336	
8.	Delaware DE	L	490	281,419			281,909	
9.	District of Columbia DC	L		11,227			11,227	
10.	Florida FL	L	14,694	12,492,526			12,507,220	2,714,667
11.	Georgia GA	L	12,438	540,867			553,305	1,255,391
12.	Hawaii HI	L	62	852,958			853,020	500,000
13.	Idaho ID	L	90	231,113			231,203	
14.	Illinois IL	L	26,770	3,271,673			3,298,443	810,078
15.	Indiana IN	L	3,668	3,604,396			3,608,064	130,000
16.	Iowa IA	L	30,872	1,597,067			1,627,939	
17.	Kansas KS	L	2,996	630,339			633,335	
18.	Kentucky KY	L	888	1,816,648			1,817,536	139,360
19.	Louisiana LA	L		2,355,899			2,355,899	141,003
20.	Maine ME	N		11,308			11,308	
21.	Maryland MD	L	23,740	1,282,359			1,306,099	664,372
22.	Massachusetts MA	L	150	1,260,416			1,260,566	30,352
23.	Michigan MI	L	892	5,027,294			5,028,186	842,991
24.	Minnesota MN	L	28,053	2,626,849			2,654,902	225,735
25.	Mississippi MS	L	5,616	1,755,340			1,760,956	100,000
26.	Missouri MO	L	4,937	2,702,091			2,707,028	346,121
27.	Montana MT	L	140	3,342			3,482	
28.	Nebraska NE	L	2,159	770,205			772,364	43,931
29.	Nevada NV	L	1,158	2,165,333			2,166,491	
30.	New Hampshire NH	N		4,510			4,510	
31.	New Jersey NJ	L	2,281	5,679,660			5,681,941	2,002,165
32.	New Mexico NM	L	22,566	534,809			557,375	
33.	New York NY	N		1,274,758			1,274,758	
34.	North Carolina NC	L	220	4,308,869			4,309,089	500,000
35.	North Dakota ND	L		46,273			46,273	
36.	Ohio OH	L	66,630	10,829,696			10,896,326	688,435
37.	Oklahoma OK	L	6,318	888,677			894,995	50,000
38.	Oregon OR	L	3,654	906,642			910,296	288,717
39.	Pennsylvania PA	L	11,348	11,596,545			11,607,893	1,488,402
40.	Rhode Island RI	L		344,421			344,421	286,331
41.	South Carolina SC	L	13,984	3,168,170			3,182,154	350,000
42.	South Dakota SD	L	3,018	187,145			190,163	
43.	Tennessee TN	L	3,449	1,527,654			1,531,103	1,063,814
44.	Texas TX	L	5,468	6,002,071			6,007,539	864,319
45.	Utah UT	L		300,300			300,300	
46.	Vermont VT	N					0	
47.	Virginia VA	L	1,885	1,530,959			1,532,844	57,023
48.	Washington WA	L	2,187	957,248			959,435	
49.	West Virginia WV	L	5,589	73,047			78,636	421,917
50.	Wisconsin WI	L	2,052	2,381,889			2,383,941	597,042
51.	Wyoming WY	L		2,624			2,624	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N					0	
55.	U.S. Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	226	122,314	0	0	122,540	18,235
59.	Subtotal	(a) 47	344,912	110,430,576	0	0	110,775,488	17,690,244
90.	Reporting entity contributions for employee benefits plans	XXX	0				0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	344,912	110,430,576	0	0	110,775,488	17,690,244
96.	Plus Reinsurance Assumed	XXX	41,464				41,464	
97	Totals (All Business)	XXX	386,376	110,430,576	0	0	110,816,952	17,690,244
98.	Less Reinsurance Ceded	XXX	1,573,234	48,883			1,622,117	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(1,186,858)	110,381,693	0	0	109,194,835	17,690,244
	DETAILS OF WRITE-INS							
58001.	Other Foreign	XXX	226	122,314			122,540	18,235
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	226	122,314	0	0	122,540	18,235
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN-SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, OH (NON-INSURER)		31-1301863

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1027109				Decheng Capital China Life Sciences Fund I	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.190	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	68.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	DS	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	298,354	4,726	(78,510)
2797. Summary of remaining write-ins for Line 27 from overflow page	298,354	4,726	(78,510)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	43,729,943	44,342,336
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		435,376
	2.2 Additional investment made after acquisition	312,421	1,930,745
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	581,348	2,978,514
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	43,461,016	43,729,943
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	43,461,016	43,729,943
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	43,461,016	43,729,943

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	78,174,696	57,819,450
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,217,893	20,639,895
	2.2 Additional investment made after acquisition	4,194,134	10,899,359
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	20	39
5.	Unrealized valuation increase (decrease)	(521,921)	2,764,315
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,014,613	13,946,814
8.	Deduct amortization of premium and depreciation	812	1,548
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	94,049,397	78,174,696
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	94,049,397	78,174,696

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,036,705,793	2,880,967,617
2.	Cost of bonds and stocks acquired	381,475,355	716,048,428
3.	Accrual of discount	2,807,672	6,060,494
4.	Unrealized valuation increase (decrease)	31,325,494	38,320,329
5.	Total gain (loss) on disposals	11,395,909	9,396,981
6.	Deduct consideration for bonds and stocks disposed of	364,135,280	602,488,298
7.	Deduct amortization of premium	3,208,304	5,118,578
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,106,015	6,481,180
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,095,260,624	3,036,705,793
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,095,260,624	3,036,705,793

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,832,456,852	264,102,913	379,820,041	(9,698,259)	1,832,456,852	1,707,041,465		1,756,686,520
2. Class 2 (a)	586,407,984	685,228,071	672,064,378	12,205,193	586,407,984	611,776,870		593,638,996
3. Class 3 (a)	139,045,894	11,099,137	8,899,424	3,102,384	139,045,894	144,347,991		137,038,765
4. Class 4 (a)	118,344,399	11,550,993	11,464,859	(7,267,343)	118,344,399	111,163,190		124,556,678
5. Class 5 (a)	20,458,517	45,518	868,826	260,340	20,458,517	19,895,549		15,685,722
6. Class 6 (a)	9,690,610		255,564	856,458	9,690,610	10,291,504		5,271,264
7. Total Bonds	2,706,404,256	972,026,632	1,073,373,092	(541,227)	2,706,404,256	2,604,516,569	0	2,632,877,945
PREFERRED STOCK								
8. Class 1	0				0	0		
9. Class 2	0				0	0		
10. Class 3	0				0	0		
11. Class 4	0				0	0		
12. Class 5	0				0	0		
13. Class 6	0				0	0		
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,706,404,256	972,026,632	1,073,373,092	(541,227)	2,706,404,256	2,604,516,569	0	2,632,877,945

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 39,412,402 ; 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	21,815,556	XXX	21,827,284	75,003	68,750

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	69,892,762	105,986,796
2.	Cost of short-term investments acquired	281,358,348	784,878,616
3.	Accrual of discount		7,506
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	1,318	0
6.	Deduct consideration received on disposals	329,346,687	820,774,752
7.	Deduct amortization of premium	90,184	205,404
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,815,557	69,892,762
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	21,815,557	69,892,762

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(48,522)
2.	Cost Paid/(Consideration Received) on additions	(2,721,064)
3.	Unrealized Valuation increase/(decrease)	199,521
4.	Total gain (loss) on termination recognized	174,291
5.	Considerations received/(paid) on terminations	(1,845,706)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(550,068)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(550,068)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(483,737)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				908,884
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	88,410			
	3.14 Section 1, Column 18, prior year	(116,620)	205,030	205,030	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	88,410			
	3.24 Section 1, Column 19, prior year	(116,620)	205,030	205,030	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(593,496)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(593,496)	(593,496)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				425,147
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				425,147

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check		
1.	Part A, Section 1, Column 14	(550,071)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	425,147	
3.	Total (Line 1 plus Line 2)		(124,924)
4.	Part D, Section 1, Column 5	425,147	
5.	Part D, Section 1, Column 6	(550,071)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check		
7.	Part A, Section 1, Column 16	(550,071)	
8.	Part B, Section 1, Column 13	13,115	
9.	Total (Line 7 plus Line 8)		(536,956)
10.	Part D, Section 1, Column 8	13,360	
11.	Part D, Section 1, Column 9	(550,316)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	425,147	
15.	Part D, Section 1, Column 11	425,147	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of cash equivalents acquired	1,561,691,973	5,198,392,702
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	4,995	17,539
6.	Deduct consideration received on disposals	1,544,098,819	5,198,410,241
7.	Deduct amortization of premium	1,303	0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,596,847	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	17,596,847	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009051	Cranberry Township	PA		11/06/2012	10.000	0	44,816	21,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	44,816	21,000,000
0899999. Total Mortgages in good standing						0	44,816	21,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	44,816	21,000,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,249,330	0	0	0	0	0	0	0	27,135	0	0	0
0009044	Springville	UT		04/05/2006		3,524,613	0	0	0	0	0	0	0	26,826	0	0	0
0009046	Sacramento	CA		02/02/2007		9,940,520	0	0	0	0	0	0	0	64,610	0	0	0
0009047	Ocala	FL		10/19/2007		6,888,955	0	0	0	0	0	0	0	72,769	0	0	0
0009048	Naples	FL		03/04/2010		8,212,109	0	0	0	0	0	0	0	39,750	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,718,525	0	0	0	0	0	0	0	23,431	0	0	0
0009050	Houston	TX		09/28/2011		4,829,771	0	0	0	0	0	0	0	38,350	0	0	0
0299999. Mortgages with partial repayments						41,363,823	0	0	0	0	0	0	0	292,871	0	0	0
0599999 - Totals						41,363,823	0	0	0	0	0	0	0	292,871	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II		03/27/2013			898,341		17,883,766	2.600
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		87,683		3,010,228	0.770
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3		18,738		1,206,463	9.820
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3		89,324		8,081,909	1.670
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		1,580,460		9,129,635	1.940
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2		960,231		13,766,576	1.200
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,634,777	0	53,078,577	XXX
3999999. Total - Unaffiliated								0	3,634,777	0	53,078,577	XXX
4099999. Total - Affiliated								0	0	0	0	XXX
4199999 - Totals								0	3,634,777	0	53,078,577	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	04/17/2013	64,551					0		64,551	64,551			0	213,901
	AUDAX MEZZANINE AUDAX MEZZANINE	WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE	11/30/2006	06/04/2013	270,922					0		270,922	270,922			0	33,912
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	05/15/2013	702,356					0		702,356	702,356			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	05/07/2013	1,127,092					0		1,127,092	1,127,092			0	332,131
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	05/20/2013	1,009,344					0		1,009,344	1,009,344			0	121,447
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,174,266	0	0	0	0	0	0	3,174,266	3,174,266	0	0	0	701,391
3999999. Total - Unaffiliated							3,174,266	0	0	0	0	0	0	3,174,266	3,174,266	0	0	0	701,391
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							3,174,266	0	0	0	0	0	0	3,174,266	3,174,266	0	0	0	701,391

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/01/2013	Interest Capitalization		12,154	12,154	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/11/2013	Interest Capitalization		18,080	18,080	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2013	Interest Capitalization		15,014	15,014	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		06/01/2013	Interest Capitalization		7,289	7,289	0	1
36230U-YF-0	G2 4.684% 09/01/46		04/01/2013	Interest Capitalization		7,754	7,754	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/11/2013	Interest Capitalization		10,974	10,974	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2013	Interest Capitalization		9,005	9,005	0	1
690353-TF-4	OPIC VRDN 0.140% 06/15/17		05/13/2013	MELLON CAPITAL MKT		5,000,000	5,000,000	1,268	1
0599999. Subtotal - Bonds - U.S. Governments						5,080,270	5,080,270	1,268	XXX
219868-BN-5	CORP ANDINA DE FOMENTO 8.125% 06/04/19	F	04/10/2013	BARCLAYS LONDON		2,609,120	2,000,000	59,132	1FE
1099999. Subtotal - Bonds - All Other Governments						2,609,120	2,000,000	59,132	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		04/19/2013	BANK of AMERICA SEC		2,000,000	2,000,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2013	Interest Capitalization		47,778	47,778	0	1
3138ML-MK-7	FN AQ4861 3.500% 11/01/32		04/01/2013	MIZUHO SECURITIES USA INC		9,646,615	9,003,695	8,754	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		05/21/2013	RBC/DAIN		4,716,452	4,410,475	5,146	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		05/21/2013	RBC/DAIN		3,541,946	3,312,165	3,864	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2013	Interest Capitalization		25,756	25,756	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2013	Interest Capitalization		217,294	217,294	0	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/16/2013	RBC/DAIN		2,000,000	2,000,000	0	1FE
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.679% 02/16/44		06/01/2013	Interest Capitalization		28,000	28,000	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2013	Interest Capitalization		55,473	55,473	0	1
419800-CM-7	HI DEPT OF BUDGET & FIN REV 5.250% 07/01/13		06/14/2013	BANK OF OKLAHOMA		245,355	245,000	6,003	1FE
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.160% 01/01/36		05/09/2013	STERN		2,425,000	2,425,000	161	1FE
49126R-AC-0	KENTUCKY ST FIN VRDN 0.530% 04/01/31		06/03/2013	J P MORGAN SEC FIXED INC		3,250,000	3,250,000	0	2AM
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.160% 09/01/50		05/09/2013	BMO CAPITAL MARKETS		5,000,000	5,000,000	326	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		04/26/2013	BANK of AMERICA SEC		5,000,000	5,000,000	7,639	1FE
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.200% 04/01/26		05/09/2013	STERN		2,000,000	2,000,000	161	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						40,199,669	39,020,636	32,054	XXX
02108P-AA-9	Alprion LLC VRDN VRDN 0.170% 10/01/34		05/09/2013	STERN		4,525,000	4,525,000	316	1FE
025816-AQ-2	AMERICAN EXPRESS CO 4.875% 07/15/13		04/22/2013	PIERPONT SECURITIES		3,030,090	3,000,000	40,625	1FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		04/30/2013	CITIGROUP GLOBAL MKTS		208,750	200,000	2,676	4FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2013	Interest Capitalization		21,524	21,524	0	3FM
06051G-EU-9	BANK OF AMERICA CORP 3.300% 01/11/23		06/06/2013	MORGAN STANLEY FIXED INC		1,931,660	2,000,000	27,500	1FE
085789-AE-5	BERRY PETROLEUM CO 6.750% 11/01/20		04/11/2013	GOLDMAN SACHS		278,203	257,000	7,951	4FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		04/30/2013	Various		299,560	276,000	5,015	3FE
1248EP-AX-1	CCO HLDGS LLC/CAP CORP 6.625% 01/31/22		06/12/2013	Various		677,700	635,000	16,010	3FE
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		04/19/2013	BANK of AMERICA SEC		1,122,000	1,122,000	0	3FE
12625K-AD-7	COMM 2013-CR8 A4 3.334% 06/10/46		06/04/2013	DEUTSCHE BANK		4,039,955	4,000,000	4,445	1FE
12626P-AE-3	CRH AMERICA INC 5.300% 10/15/13		06/25/2013	BANK of AMERICA SEC		2,634,112	2,600,000	27,943	2FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		04/30/2013	CREDIT SUISSE FIRST BOSTON		228,500	200,000	6,300	3FE
131347-BW-5	CALPINE CORP 7.500% 02/15/21		04/30/2013	BARCLAYS		226,500	200,000	3,250	3FE
144577-AF-0	CARRIZO OIL & GAS INC 7.500% 09/15/20		06/11/2013	Various		304,920	288,000	5,340	4FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		05/13/2013	Various		1,993,918	1,856,000	19,588	4FE
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		04/30/2013	BANK of AMERICA SEC		618,000	618,000	0	3FE
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		04/30/2013	BNP SECURITIES		210,750	200,000	5,775	4FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		04/30/2013	BANK of AMERICA SEC		351,218	343,000	6,022	3FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/02/2013	WELLS FARGO		371,000	371,000	495	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2013	Interest Capitalization		26,151	26,151	0	1FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		04/01/2013	Interest Capitalization		15,987	15,987	0	1FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		04/30/2013	J P MORGAN SEC HI-YIELD		204,000	200,000	5,558	4FE
361849-CB-6	GMACC 1997-C1 X 1.379% 07/15/27		05/03/2013	Various		0	0	0	5FE
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		04/02/2013	BANK of AMERICA SEC		2,239,120	2,153,000	19,601	4FE
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/22/2013	BANK of AMERICA SEC		4,997,150	5,000,000	0	2FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		06/28/2013	HONG KONG SHANGHAI BK		3,305,115	3,300,000	153,267	1FE
421915-EH-8	HEALTH CARE PPTY INV INC 5.650% 12/15/13		05/29/2013	BANK of AMERICA SEC		513,390	500,000	13,183	2FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		04/30/2013	RBC/DAIN		409,948	377,000	4,192	3FE
459745-GQ-2	INTL LEASE FIN 4.625% 04/15/21		04/09/2013	DEUTSCHE BANK		177,000	177,000	705	3FE
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		04/30/2013	JEFFERIES & CO		206,600	200,000	2,492	4FE
465685-AH-8	ITC HOLDINGS CORP 5.300% 07/01/43		06/26/2013	MORGAN STANLEY FIXED INC		1,994,640	2,000,000	0	2FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/30/2013	BARCLAYS		215,000	200,000	6,122	3FE
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/28/2013	J P MORGAN SEC FIXED INC		4,039,988	4,000,000	6,069	1FE
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		04/12/2013	LAZARD FRERES		374,969	355,000	2,603	4FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		04/30/2013	CITIGROUP GLOBAL MKTS		206,750	200,000	6,967	4FE
591709-AM-2	METROPCS WIRELESS INC 6.250% 04/01/21		06/12/2013	CREDIT SUISSE FIRST BOSTON		5,150,000	5,000,000	76,389	3FE
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		06/06/2013	CITIGROUP GLOBAL MKTS		1,972,840	2,000,000	22,083	1FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		04/30/2013	CITIGROUP GLOBAL MKTS		228,000	200,000	7,350	3FE
655844-AX-6	NORFOLK SOUTHERN CORP 5.640% 05/17/29		05/10/2013	CITIGROUP GLOBAL MKTS		1,833,452	1,545,000	43,085	2FE
655844-BG-2	NORFOLK SOUTHERN CORP 3.250% 12/01/21		04/10/2013	JEFFERIES & CO		2,428,225	2,300,000	27,824	2FE
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		06/07/2013	MORGAN STANLEY FIXED INC		980,760	1,000,000	1,083	2FE
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		04/30/2013	J P MORGAN SEC HI-YIELD		228,250	200,000	2,979	2FE
74456Q-AT-3	PUBLIC SVC EL & GAS 6.330% 11/01/13		06/04/2013	PIERPONT SECURITIES		511,400	500,000	3,165	1FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		04/30/2013	Various		301,200	292,000	3,953	3FE
81663A-AA-3	SEMGROUP CORP-CLASS A 7.500% 06/15/21		06/07/2013	CITIGROUP GLOBAL MKTS		250,000	250,000	0	4FE
826338-AA-3	SIERRA LAND CO 0.250% 03/01/48		05/09/2013	WELLS FARGO		6,800,000	6,800,000	614	1FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		04/16/2013	CITIGROUP GLOBAL MKTS		106,465	107,000	272	4FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		04/30/2013	DEUTSCHE BANK		209,000	200,000	2,275	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		04/30/2013	MORGAN STANLEY HI-YLD		223,420	200,000	2,871	4FE
90333L-AG-7	US CONCRETE INC 9.500% 10/01/15		04/01/2013	Taxable Exchange		45,518	42,840	0	5Z
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		05/08/2013	Tax Free Exchange		961,629	906,000	15,927	4FE
958587-BJ-5	WESTERN MASS EL CO 3.500% 09/15/21		04/10/2013	BANK of AMERICA SEC		5,389,150	5,000,000	14,583	1FE
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	04/10/2013	WELLS FARGO		199,180	184,000	3,623	3FE
19238V-AG-0	COGECO CABLE INC 4.875% 05/01/20	A	04/18/2013	BANK of AMERICA SEC		164,000	164,000	0	3FE
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	04/30/2013	GMP SECURITIES		217,500	200,000	1,689	4FE
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		508,000	508,000	12,658	4FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	04/30/2013	DEUTSCHE BANK		204,000	200,000	1,156	4FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	04/30/2013	CITIGROUP GLOBAL MKTS		215,500	200,000	1,222	4FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	04/30/2013	BARCLAYS		222,940	200,000	725	4FE
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	F	06/07/2013	DEUTSCHE BANK		659,130	671,000	0	4FE
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F	06/11/2013	Various		226,180	212,000	6,274	4FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	04/30/2013	CREDIT SUISSE FIRST BOSTON		220,000	200,000	2,979	4FE
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	F	04/10/2013	MORGAN STANLEY HI-YLD		500,000	500,000	0	4FE
82937T-AA-0	SINOPEC CAPITAL 2013 3.125% 04/24/23	F	06/03/2013	Various		1,930,220	2,000,000	4,080	1FE
83404D-AA-7	SOFTBANK CORP 4.500% 04/15/20	F	04/18/2013	DEUTSCHE BANK		233,000	233,000	0	2FE
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	F	06/03/2013	Various		2,651,784	2,700,000	1,215	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	06/28/2013	BANK of AMERICA SEC		89,888	85,000	822	3FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	05/14/2013	Various		585,200	532,000	12,395	3FE
92979@-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	F	04/01/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	04/30/2013	MORGAN STANLEY HI-YLD		211,720	200,000	6,767	3FE
D3141#-AC-0	HAUS CRAMER HLDG PP 4.380% 05/08/23	F	04/01/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						80,656,719	78,948,502	680,068	XXX
8399997. Total - Bonds - Part 3						128,545,778	125,049,408	772,522	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						128,545,778	125,049,408	772,522	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00484M-10-6	ACORDA THERAPEUTICS INC		04/22/2013	INSTINET	985.000	39,508		0	L
00724F-10-1	ADOBE SYSTEMS INC		05/14/2013	Various	38,073.000	1,679,398		0	L
00767E-10-2	AEGERION PHARMACEUTICALS INC		06/28/2013	Various	6,960.000	448,525		0	L
021441-10-0	ALTERA CORP		04/22/2013	SANDLER O'NEILL	28,700.000	901,608		0	L
032359-30-9	AMTRUST FINANCIAL SERVICES		06/19/2013	Various	22,950.000	797,626		0	L
037833-10-0	APPLE INC		04/03/2013	BNY CONVERG-SOFT	660.000	287,043		0	L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		04/22/2013	INSTINET	820.000	34,058		0	L
039670-10-4	ARCTIC CAT INC		04/22/2013	INSTINET	9,825.000	392,184		0	L
043176-10-6	ARUBA NETWORKS INC		04/22/2013	INSTINET	1,775.000	39,399		0	L
045327-10-3	ASPEN TECHNOLOGY INC		04/22/2013	INSTINET	1,405.000	41,482		0	L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		04/22/2013	INSTINET	1,905.000	31,706		0	L
053807-10-3	AVNET INC		05/22/2013	CSFB-CSA-EQUITY	14,400.000	487,885		0	L
05463D-10-0	AXIALL CORP		06/05/2013	Various	16,031.000	742,769		0	L
059692-10-3	BANCORPSOUTH INC		06/20/2013	INSTINET	8,125.000	134,489		0	L
064058-10-0	BANK OF NEW YORK MELLON CORP		04/22/2013	SANDLER O'NEILL	10,000.000	272,798		0	L
06647F-10-2	BANKRATE INC		06/27/2013	Various	38,075.000	545,765		0	L
077454-10-6	BELDEN CDT INC		06/14/2013	Various	2,855.000	143,214		0	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)
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		05/16/2013	LEERINK SWANN	1,775.000	113,350		0	L
09180C-10-6	BJ'S RESTAURANTS INC		06/17/2013	Various	20,904.000	785,806		0	L
09227Q-10-0	BLACKBAUD INC		04/22/2013	INSTINET	1,295.000	37,689		0	L
094235-10-8	BLOOMIN' BRANDS INC		06/05/2013	Various	50,375.000	1,109,296		0	L
109043-10-9	BRIGGS & STRATTON		04/24/2013	Various	5,990.000	130,288		0	L
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT		06/28/2013	Various	24,608.000	816,535		0	L
118255-10-8	BUCKEYE TECHNOLOGIES INC		04/22/2013	INSTINET	895.000	25,905		0	L
119848-10-9	BUFFALO WILD WINGS INC		05/02/2013	Various	1,905.000	173,418		0	L
12572Q-10-5	CME GROUP INC		04/22/2013	SANDLER O'NEILL	4,600.000	277,766		0	L
126804-30-1	CABELA'S INC		05/23/2013	Various	20,857.000	1,360,009		0	L
127387-10-8	CADENCE DESIGN SYS INC		04/25/2013	Various	6,475.000	84,549		0	L
140288-10-1	CAPLEASE INC REIT		05/17/2013	Various	166,807.000	1,155,739		0	L
144577-10-3	CARRIZO OIL & GAS INC		06/28/2013	Various	11,670.000	335,320		0	L
149123-10-1	CATERPILLAR INC		05/21/2013	S. C. BERNSTEIN	5,000.000	440,581		0	L
163893-20-9	CHEMTURA CORP		04/22/2013	INSTINET	1,695.000	33,859		0	L
165167-10-7	CHESAPEAKE ENERGY		04/08/2013	Various	80,000.000	1,577,336		0	L
168615-10-2	CHICO'S FAS INC		06/27/2013	Various	25,180.000	441,358		0	L
17243V-10-2	CINEMARK HOLDINGS INC		06/28/2013	Various	14,655.000	419,759		0	L
179895-10-7	CLARCOR INC		04/22/2013	INSTINET	275.000	13,433		0	L
19259P-30-0	COINSTAR INC		04/22/2013	INSTINET	675.000	36,089		0	L
204166-10-2	COMMVAULT SYSTEMS INC		06/27/2013	Various	9,970.000	748,152		0	L
20564W-10-5	COMSCORE INC		04/22/2013	Various	1,485.000	23,307		0	L
237266-10-1	DARLING INTERNATIONAL INC		06/28/2013	Various	14,120.000	258,939		0	L
244199-10-5	DEERE & COMPANY		05/21/2013	PIPER JAFFRAY	10,000.000	877,052		0	L
252131-10-7	DEXCOM INC		04/22/2013	INSTINET	1,395.000	21,470		0	L
262037-10-4	DRIL-QUIP INC		04/22/2013	INSTINET	555.000	43,512		0	L
268648-10-2	EMC CORP/MASS		04/22/2013	JEFFERIES & CO INC-EQ	16,600.000	364,641		0	L
282914-10-0	8X8 INC		06/14/2013	Various	21,310.000	151,587		0	L
29084Q-10-0	EMCOR GROUP INC		06/14/2013	Various	8,790.000	345,812		0	L
29266S-10-6	ENDOLOGIX INC		06/06/2013	Various	21,415.000	308,931		0	L
29275Y-10-2	ENERSYS		04/22/2013	INSTINET	745.000	32,957		0	L
29414B-10-4	EPAM SYSTEMS INC		06/03/2013	Various	34,340.000	791,636		0	L
297602-10-4	ETHAN ALLEN INTERIORS INC		06/14/2013	Various	39,751.000	1,254,562		0	L
302301-10-6	EZCORP INC-CL A		05/31/2013	Various	37,100.000	702,115		0	L
30241L-10-9	FEI COMPANY		04/22/2013	INSTINET	575.000	36,144		0	L
320517-10-5	FIRST HORIZON NATIONAL		06/26/2013	Various	101,655.000	1,117,876		0	L
34385P-10-8	FLUIDIGM CORP		06/26/2013	Various	12,115.000	210,092		0	L
34984V-10-0	FORUM ENERGY TECHNOLOGIES IN		06/27/2013	INSTINET	22,935.000	707,371		0	L
349853-10-1	FORWARD AIR CORPORATION		04/22/2013	INSTINET	740.000	27,106		0	L
351793-10-4	FRANCESCAS HOLDINGS CORP		06/28/2013	Various	43,432.000	1,159,712		0	L
359694-10-6	H.B. FULLER CO.		06/21/2013	Various	32,010.000	1,314,685		0	L
37244C-10-1	GENOMIC HEALTH INC		05/03/2013	Various	6,755.000	206,687		0	L
38141G-10-4	GOLDMAN SACHS GROUP INC		04/22/2013	SANDLER O'NEILL	2,600.000	360,290		0	L
402635-30-4	GULFPORT ENERGY CORP		04/22/2013	INSTINET	480.000	22,487		0	L
40425J-10-1	HMS HOLDINGS CORP		04/22/2013	INSTINET	595.000	14,229		0	U
406216-10-1	HALLIBURTON COMPANY		05/30/2013	BNY CONVERG-SOFT	12,618.000	516,172		0	L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS IN		06/24/2013	Various	12,780.000	447,084		0	L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		04/22/2013	INSTINET	6,295.000	138,517		0	L
423452-10-1	HELMERICH & PAYNE		05/22/2013	BNY CONVERG-SOFT	15,000.000	957,188		0	L
42833L-10-8	HH GREGG INC		06/28/2013	Various	77,330.000	1,041,225		0	L
45337C-10-2	INCYTE CORP		06/11/2013	Various	23,725.000	511,993		0	L
481165-10-8	JOY GLOBAL INC		05/31/2013	BNY CONVERG-SOFT	8,000.000	445,985		0	L
48123V-10-2	J2 GLOBAL INC		05/09/2013	Various	3,672.000	142,614		0	L
502160-10-4	LSB INDUSTRIES INC		05/15/2013	Various	4,610.000	148,721		0	L
513847-10-3	LANCASTER COLONY CORP		04/26/2013	INSTINET	2,115.000	165,712		0	L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		06/10/2013	BNY CONVERG-SOFT	15,600.000	431,894		0	L
577933-10-4	MAXIMUS INC		04/22/2013	INSTINET	655.000	51,672		0	L
594901-10-0	MICROS SYSTEMS INC		04/22/2013	INSTINET	565.000	24,324		0	L
595137-10-0	MICROSEMI CORP		06/18/2013	Various	9,520.000	206,617		0	L
596278-10-1	MIDDLEBY CORP		04/22/2013	INSTINET	250.000	36,704		0	L
609207-10-5	MONDELEZ INTERNATIONAL INC		06/10/2013	BNY CONVERG-SOFT	42,900.000	1,339,980		0	L
62936P-10-3	NPS PHARMACEUTICALS INC		05/22/2013	Various	13,725.000	193,690		0	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)
67072V-10-3	NXSTAGE MEDICAL INC		04/22/2013	Various	2,625.000	28,338		0	L
679580-10-0	OLD DOMINION FREIGHT LINE		04/22/2013	INSTINET	1,205.000	45,118		0	L
680033-10-7	OLD NATIONAL BANCORP		06/20/2013	Various	10,990.000	144,670		0	L
683399-10-9	ONYX PHARMACEUTICALS INC		05/17/2013	LEERINK SWANN	4,847.000	452,031		0	U
68389X-10-5	ORACLE CORPORATION		05/21/2013	Various	29,800.000	1,004,830		0	L
69351T-10-6	PPL CORPORATION		06/28/2013	BNY CONVERG-SOFT	37,090.000	1,122,351		0	L
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		04/30/2013	Various	3,865.000	90,834		0	U
698813-10-2	PAPA JOHN'S INTL INC		05/13/2013	Various	2,830.000	182,140		0	L
719405-10-2	PHOTRONICS INC		06/28/2013	INSTINET	40,330.000	323,245		0	L
73278L-10-5	POOL CORP		06/17/2013	Various	38,700.000	1,930,151		0	L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		04/22/2013	INSTINET	225.000	27,230		0	L
739276-10-3	POWER INTEGRATIONS INC		04/22/2013	INSTINET	465.000	18,171		0	U
741511-10-9	PRICESMART INC		04/25/2013	Various	5,275.000	451,631		0	L
742718-10-9	PROCTER & GAMBLE CO		05/22/2013	SOCIETE GENERALE	20,000.000	1,581,978		0	L
74975N-10-5	RTI BIOLOGICS INC		04/22/2013	Various	7,580.000	28,820		0	L
754212-10-8	RAVEN INDUSTRIES INC		04/22/2013	Various	1,195.000	38,091		0	L
760112-10-2	RENTECH INC		05/16/2013	Various	61,560.000	135,540		0	U
781295-10-0	RUE21 INC		04/22/2013	INSTINET	1,140.000	33,280		0	L
795435-10-6	SALIX PHARMACEUTICALS LTD		04/22/2013	INSTINET	670.000	33,213		0	L
806857-10-8	SCHLUMBERGER LTD		04/22/2013	JEFFERIES & CO INC-EQ	9,400.000	671,100		0	L
83088M-10-2	SKYWORKS SOLUTIONS INC		05/30/2013	Various	4,320.000	97,677		0	L
84760C-10-7	SPECTRANETICS CORP		04/26/2013	PIPER JAFFRAY	11,764.000	211,752		0	L
854502-10-1	STANLEY BLACK & DECKER INC		06/10/2013	BNY CONVERG-SOFT	5,500.000	438,757		0	L
871503-10-8	SYMANTEC CORP		05/29/2013	BTIG LLC-EQUITY	21,000.000	474,955		0	L
87157D-10-9	SYNAPTICS INC		06/27/2013	Various	6,525.000	265,424		0	L
87162W-10-0	SYNNEX CORP		06/26/2013	INSTINET	3,087.000	122,819		0	L
880349-10-5	TENNECO INC		06/10/2013	Various	3,505.000	148,737		0	L
88162G-10-3	TETRA TECH INC		04/22/2013	Various	1,585.000	39,304		0	L
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		06/28/2013	CREDIT SUISSE FIRST BOSTON	10,230.000	454,377		0	L
882681-10-9	TEXAS ROADHOUSE INC		04/22/2013	INSTINET	1,920.000	38,011		0	L
885175-30-7	THORATEC CORP		04/22/2013	INSTINET	735.000	26,247		0	L
88830M-10-2	TITAN INTERNATIONAL INC		05/21/2013	Various	35,353.000	803,574		0	L
89531P-10-5	TREX COMPANY INC		06/14/2013	Various	2,675.000	135,320		0	L
896818-10-1	TRIUMPH GROUP INC		04/22/2013	INSTINET	415.000	32,328		0	L
90341W-10-8	US AIRWAYS GROUP INC		06/10/2013	Various	53,930.000	1,003,312		0	L
92335C-10-6	VERA BRADLEY INC		04/22/2013	INSTINET	1,510.000	33,000		0	U
928241-10-8	VIROPHARMA INC		05/13/2013	Various	44,485.000	1,137,294		0	L
92827P-10-2	VIRTUSA CORP		04/22/2013	Various	1,590.000	35,672		0	L
928563-40-2	VMWARE INC-CLASS A		06/13/2013	BNY CONVERG-SOFT	6,300.000	444,409		0	L
92857F-10-7	VOCERA COMMUNICATIONS INC		04/22/2013	INSTINET	1,040.000	21,328		0	L
929740-10-8	WABTEC CORP		04/22/2013	INSTINET	185.000	18,755		0	L
929740-10-8	WABTEC CORP		06/12/2013	Stock Split	4,517.000	0		0	L
942749-10-2	WATTS WATER		06/14/2013	Various	21,325.000	969,178		0	L
94733A-10-4	WEB.COM GROUP INC		04/22/2013	Various	27,380.000	450,463		0	L
947684-10-6	WEBSENSE INC		04/22/2013	Various	12,140.000	180,974		0	L
969457-10-0	WILLIAMS COS INC		05/03/2013	DEUTSCHE BANK -EQ	17,500.000	658,760		0	L
98235T-10-7	WRIGHT MEDICAL GROUP INC		04/22/2013	INSTINET	1,065.000	24,706		0	L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/03/2013	BNY CONVERG-SOFT	10,600.000	368,785		0	L
87971M-10-3	TELUS CORPORATION	A	06/28/2013	CREDIT SUISSE FIRST BOSTON	37,500.000	1,105,856		0	L
87971M-10-3	TELUS CORPORATION	A	04/17/2013	Stock Split	2,143.000	0		0	L
055622-10-4	BP P.L.C.	F	06/28/2013	BNY CONVERG-SOFT	37,200.000	1,553,503		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	06/04/2013	Various	39,700.000	1,316,887		0	L
64118U-10-8	NQ MOBILE INC - ADR RECEIPTS	F	06/27/2013	Various	55,545.000	452,771		0	L
881575-30-2	TESCO PLC RECEIPTS	F	06/18/2013	BNY CONVERG-SOFT	15,900.000	253,600		0	U
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	06/07/2013	LEERINK SWANN	6,700.000	265,476		0	L
89151E-10-9	TOTAL FINA ELF SA-SPON ADR	F	06/04/2013	BNY CONVERG-SOFT	7,589.000	384,639		0	U
G10082-14-0	ENERGY XXI BERMUDA	F	04/24/2013	Various	10,855.000	247,414		0	L
H8817H-10-0	TRANSOCEAN LTD	R	05/30/2013	BNY CONVERG-SOFT	9,100.000	462,029		0	L
N47279-10-9	INTERXION HOLDING NV	F	04/22/2013	INSTINET	1,375.000	32,387		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						57,342,228	XXX	0	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000		06/13/2013	Various	21,526.000	2,402,993		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						2,402,993	XXX	0	XXX

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)
9799997. Total - Common Stocks - Part 3						59,745,221	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						59,745,221	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						59,745,221	XXX	0	XXX
9999999 - Totals						188,290,999	XXX	772,522	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/11/2013	Paydown		14,848	14,848	16,141	15,966	0	(1,159)	0	(1,159)	0	14,848	0	0	0	(4,338)	02/11/2034	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2013	Paydown		2,795	2,795	3,020	3,863	0	(1,079)	0	(1,079)	0	2,795	0	0	0	(5,315)	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/11/2013	Paydown		94	94	97	316	0	(279)	0	(279)	0	94	0	0	0	(1,613)	11/22/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		04/01/2013	Various		2,714	2,714	2,714	0	0	(262)	0	(262)	0	2,714	0	0	0	0	01/20/2062	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/01/2013	Paydown		3,280	3,280	3,650	3,597	0	(317)	0	(317)	0	3,280	0	0	0	45	01/20/2062	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2013	Paydown		101,334	101,334	101,461	101,461	0	(126)	0	(126)	0	101,334	0	0	0	1,115	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2013	Paydown		25,114	25,114	27,193	26,638	0	(1,621)	0	(1,621)	0	25,114	0	0	0	350	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2013	Paydown		1,454	1,454	1,573	1,594	0	(161)	0	(161)	0	1,454	0	0	0	(1,329)	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2013	Paydown		10,141	10,141	10,380	10,243	0	(149)	0	(149)	0	10,141	0	0	0	166	11/20/2060	1
690353-SR-9	OPIC AGENCY VRDN 0.140% 10/20/17		05/03/2013	MERRILL LYNCH-NY--FX INC		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	3,085	10/20/2017	1
690353-TF-4	OPIC VRDN 0.140% 06/15/17		05/14/2013	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	1,292	06/15/2017	1
0599999. Subtotal - Bonds - U.S. Governments						8,661,774	8,661,774	8,666,229	3,663,678	0	(5,153)	0	(5,153)	0	8,661,774	0	0	0	(6,542)	XXX	XXX
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	05/21/2013	RBC/DAIN		5,144,850	5,000,000	4,994,000	4,995,488	0	462	0	462	0	4,995,950	0	148,900	148,900	53,556	09/21/2016	1FE
1099999. Subtotal - Bonds - All Other Governments						5,144,850	5,000,000	4,994,000	4,995,488	0	462	0	462	0	4,995,950	0	148,900	148,900	53,556	XXX	XXX
199491-G2-1	COLUMBUS OH GEN OBLIGATION 4.490% 07/01/19		06/17/2013	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	53,942	07/01/2019	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	53,942	XXX	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN 0.130% 12/01/32		05/09/2013	MORGAN STANLEY FIXED INC		6,400,000	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	0	0	4,366	12/01/2032	1FE
10620N-BU-1	BRAZOS 1.693% 06/25/29		06/25/2013	SEAPORT GROUP LLC		4,850,000	5,000,000	4,312,500	4,339,071	0	9,486	0	9,486	0	4,348,557	0	501,443	501,443	43,467	06/25/2029	1FE
10620N-BW-7	BRAZOS 1.695% 06/25/43		06/25/2013	SEAPORT GROUP LLC		10,912,500	11,250,000	11,250,000	11,250,000	0	0	0	0	0	11,250,000	0	(337,500)	(337,500)	97,797	06/25/2043	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2013	Redemption 100.0000		46,274	46,274	46,274	0	0	0	0	0	0	46,274	0	0	0	116	02/01/2042	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/15/2013	Call 100.0000		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	7,975	11/15/2038	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		06/15/2013	Paydown		23,248	23,248	23,393	23,392	0	(144)	0	(144)	0	23,248	0	0	0	197	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2013	Paydown		49,688	49,688	51,637	51,689	0	(2,001)	0	(2,001)	0	49,688	0	0	0	615	08/15/2042	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		05/21/2013	RBC/DAIN		7,696,103	7,453,853	7,662,328	7,657,593	0	(196)	0	(196)	0	7,657,397	0	38,706	38,706	83,856	05/01/2027	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		06/01/2013	Paydown		484,756	484,756	498,314	498,006	0	(13,250)	0	(13,250)	0	484,756	0	0	0	20,671	05/01/2027	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2013	Paydown		119,278	119,278	121,589	121,379	0	(2,101)	0	(2,101)	0	119,278	0	0	0	2,356	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2013	Paydown		161,401	161,401	165,019	164,693	0	(3,293)	0	(3,293)	0	161,401	0	0	0	3,009	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2013	Paydown		67,809	67,809	72,089	71,916	0	(4,107)	0	(4,107)	0	67,809	0	0	0	1,304	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2013	Paydown		66,042	66,042	70,211	70,044	0	(4,002)	0	(4,002)	0	66,042	0	0	0	1,086	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		06/01/2013	Paydown		87,385	87,385	84,545	84,674	0	2,711	0	2,711	0	87,385	0	0	0	1,106	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2013	Paydown		4,592	4,592	4,776	4,784	0	(191)	0	(191)	0	4,592	0	0	0	189	08/15/2021	1
31292S-AF-7	FG C09006 3.000% 07/01/42		06/01/2013	Paydown		78,961	78,961	81,749	81,706	0	(2,745)	0	(2,745)	0	78,961	0	0	0	1,035	07/01/2042	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/12/2013	WELLS FARGO		463,119	454,944	462,408	462,200	0	(26)	0	(26)	0	462,174	0	945	945	6,098	03/01/2027	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/01/2013	Paydown		22,358	22,358	22,725	22,714	0	(357)	0	(357)	0	22,358	0	0	0	236	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/12/2013	WELLS FARGO		421,664	414,221	420,823	420,639	0	(23)	0	(23)	0	420,616	0	1,048	1,048	5,552	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/01/2013	Paydown		15,245	15,245	15,488	15,481	0	(236)	0	(236)	0	15,245	0	0	0	163	03/01/2027	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		06/01/2013	Paydown		191,445	191,445	197,533	197,438	0	(5,992)	0	(5,992)	0	191,445	0	0	0	2,576	08/01/2042	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2013	Paydown		104	104	109	107	0	(3)	0	(3)	0	104	0	0	0	4	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		06/01/2013	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2013	Paydown		85	85	88	87	0	(2)	0	(2)	0	85	0	0	0	3	03/01/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		06/01/2013	Paydown		94,050	94,050	101,603	100,465	0	(6,415)	0	(6,415)	0	94,050	0	0	0	1,568	05/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		06/01/2013	Paydown		79,732	79,732	81,102	80,967	0	(1,235)	0	(1,235)	0	79,732	0	0	0	838	02/25/2039	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		06/01/2013	Paydown		63,139	63,139	64,856	64,940	0	(1,801)	0	(1,801)	0	63,139	0	0	0	666	05/25/2042	1
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		06/01/2013	Paydown		46,989	46,989	48,523	48,521	0	(1,532)	0	(1,532)	0	46,989	0	0	0	489	12/28/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2013	Paydown		40,835	40,835	41,540	41,499	0	(664)	0	(664)	0	40,835	0	0	0	982	10/01/2035	1
3137AK-KD-2	FHMS K705 X1 1.901% 09/25/18		06/01/2013	Paydown		0	0	2,826	2,460	0	(2,460)	0	(2,460)	0	0	0	0	0	227	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.694% 01/25/47		06/01/2013	Paydown		0	0	1,173	1,051	0	(1,051)	0	(1,051)	0	0	0	0	0	91	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2013	Paydown		77,054	77,054	83,736	83,281	0	(6,227)	0	(6,227)	0	77,054	0	0	0	1,284	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.606% 01/25/22		06/01/2013	Paydown		0	0	8,151	7,643	0	(7,643)	0	(7,643)	0	0	0	0	0	496	01/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.433% 07/25/22		06/01/2013	Paydown		0	0	5,053	5,031	0	(5,031)	0	(5,031)	0	0	0	0	0	290	07/25/2022	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		06/01/2013	Paydown		1,172	1,172	1,161	1,067	0	105	0	105	0	1,172	0	0	0	11	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2013	Paydown		516,630	516,630	501,694	502,143	0	14,487	0	14,487	0	516,630	0	0	0	6,741	01/01/2027	1
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		06/01/2013	Paydown		135,311	135,311	138,085	138,029	0	(2,718)	0	(2,718)	0	135,311	0	0	0	1,658	12/01/2026	1
3138ML-MK-7	FN AQ4861 3.500% 11/01/32		04/01/2013	MIZUHO SECURITIES USA INC		9,677,574	9,032,591	9,677,574	0	0	0	0	0	0	9,677,574	0	0	0	8,782	11/01/2032	1
3138ML-MK-7	FN AQ4861 3.500% 11/01/32		06/01/2013	Paydown		86,759	86,759	92,954	0	0	(6,195)	0	(6,195)	0	86,759	0	0	0	509	11/01/2032	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		06/01/2013	Paydown		31,959	31,959	31,968	31,957	0	2	0	2	0	31,959	0	0	0	906	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		06/01/2013	Paydown		3,522	3,522	3,556	3,552	0	(30)	0	(30)	0	3,522	0	0	0	77	07/01/2032	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2013	Paydown		83,655	83,655	80,819	82,182	0	1,473	0	1,473	0	83,655	0	0	0	1,791	06/25/2043	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		06/01/2013	Paydown		68,081	68,081	71,538	71,519	0	(3,438)	0	(3,438)	0	68,081	0	0	0	903	11/25/2042	1
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		06/01/2013	Paydown		318,848	318,848	307,689	316,062	0	2,786	0	2,786	0	318,848	0	0	0	7,312	10/15/2027	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		06/01/2013	Paydown		360,537	360,537	345,552	356,288	0	4,249	0	4,249	0	360,537	0	0	0	9,419	05/15/2026	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2013	Paydown		43,704	43,704	43,254	43,270	0	434	0	434	0	43,704	0	0	0	921	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2013	Paydown		1,262,027	1,262,027	1,279,267	1,278,576	0	(16,550)	0	(16,550)	0	1,262,027	0	0	0	29,167	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2013	Paydown		186,139	186,139	194,283	193,462	0	(7,323)	0	(7,323)	0	186,139	0	0	0	3,786	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2013	Paydown		499,327	499,327	489,574	489,977	0	9,350	0	9,350	0	499,327	0	0	0	6,214	01/01/2026	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2013	Paydown		421,118	421,118	424,671	424,350	0	(3,233)	0	(3,233)	0	421,118	0	0	0	6,846	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2013	Paydown		180,262	180,262	185,444	184,970	0	(4,708)	0	(4,708)	0	180,262	0	0	0	3,405	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2013	Paydown		382,409	382,409	397,825	397,248	0	(14,838)	0	(14,838)	0	382,409	0	0	0	7,165	01/01/2031	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		06/01/2013	Paydown		144,631	144,631	148,580	148,509	0	(3,879)	0	(3,879)	0	144,631	0	0	0	1,832	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2013	Paydown		123,603	123,603	130,517	129,408	0	(5,805)	0	(5,805)	0	123,603	0	0	0	2,810	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2013	Paydown		339,306	339,306	344,767	344,432	0	(5,126)	0	(5,126)	0	339,306	0	0	0	4,952	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2013	Paydown		248,613	248,613	252,886	252,623	0	(4,010)	0	(4,010)	0	248,613	0	0	0	3,310	11/01/2025	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.688% 11/16/42		06/01/2013	Paydown		222,881	222,881	214,033	220,267	0	2,614	0	2,614	0	222,881	0	0	0	6,312	11/16/2042	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2013	Paydown		12,400	12,400	12,933	12,820	0	(420)	0	(420)	0	12,400	0	0	0	233	08/20/2026	1
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		06/01/2013	Paydown		0	0	17,255	0	0	(17,255)	0	(17,255)	0	0	0	0	0	374	09/16/2043	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		06/03/2013	Redemption 100.0000		6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	6,500,000	0	0	0	8,370	12/01/2037	2FE
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.160% 01/01/36		05/09/2013	STERN		2,425,000	2,425,000	2,425,000	1,212,500	0	0	0	0	0	2,425,000	0	0	0	981	01/01/2036	1FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.160% 09/01/50		05/09/2013	BMO CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	2,500,000	0	0	0	0	0	5,000,000	0	0	0	2,051	09/01/2050	1FE
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN 1.308% 06/15/13		06/15/2013	Maturity		750,000	750,000	752,100	751,862	0	(1,862)	0	(1,862)	0	750,000	0	0	0	4,908	06/15/2013	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/03/2013	Redemption 100.0000		35,000	35,000	35,000	0	0	0	0	0	0	35,000	0	0	0	87	11/01/2041	1FE
677555-XH-2	OH ECON DEV REV 6.000% 12/01/13		06/01/2013	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,200	12/01/2013	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/01/2013	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,534	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2013	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	4,650	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		06/01/2013	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,774	06/01/2024	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 0.015% 04/01/23		04/10/2013	Call 100.0000		50,000	50,000	49,991	49,598	0	(129)	0	(129)	0	49,469	0	531	531	701	04/01/2023	2AM
837151-AL-3	SOCAR REVE 0.699% 07/01/13		05/08/2013	Call 100.0000		3,500,000	3,500,000	3,504,675	3,501,973	0	(1,386)	0	(1,386)	0	3,500,587	0	(587)	(587)	10,696	07/01/2013	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2013	Redemption 100.0000		8,791	8,791	8,791	0	0	0	0	0	0	8,791	0	0	0	62	04/25/2042	1FE
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.200% 04/01/26		05/09/2013	STERN		2,000,000	2,000,000	2,000,000	1,058,824	0	0	0	0	0	2,000,000	0	0	0	983	04/01/2026	1FE
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.200% 04/01/26		06/03/2013	Redemption 100.0000		250,000	250,000	250,000	132,353	0	0	0	0	0	250,000	0	0	0	554	04/01/2026	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						71,703,119	71,287,768	71,585,601	50,473,296	0	(123,936)	0	(123,936)	0	71,498,533	0	204,586	204,586	446,695	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2013	Paydown		60,628	60,628	52,292	54,252	0	6,376	0	6,376	0	60,628	0	0	0	1,335	05/25/2033	1FM
02108P-AA-9	Alprion LLC VRDN VRDN 0.170% 10/01/34		05/09/2013	STERN		4,525,000	4,525,000	4,525,000	2,262,500	0	0	0	0	0	4,525,000	0	0	0	1,863	10/01/2034	1FE
02108P-AA-9	Alprion LLC VRDN VRDN 0.170% 10/01/34		04/01/2013	Call 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	11	10/01/2034	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2013	Paydown		73,254	90,013	81,788	81,365	0	(8,111)	0	(8,111)	0	73,254	0	0	0	2,278	09/25/2037	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
025816-AQ-2	AMERICAN EXPRESS CO 4.875% 07/15/13		05/03/2013	BNP SECURITIES		3,025,200	3,000,000	3,030,090	0	0	(4,890)	0	(4,890)	0	3,025,200	0	0	0	45,906	07/15/2013	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2013	Paydown		47,925	47,925	47,783	47,721	0	204	0	204	0	47,925	0	0	0	1,036	09/25/2035	1FM
037933-AE-8	APRIA HEALTHCARE 11.250% 11/01/14		05/06/2013	Call 102.8130		1,329,372	1,293,000	1,261,835	1,277,461	0	2,677	0	2,677	0	1,280,138	0	49,235	49,235	74,752	11/01/2014	4FE
05367A-AD-5	AVIATION CAPITAL GROUP 6.750% 04/06/21		04/08/2013	DEUTSCHE BANK		333,000	300,000	300,323	300,281	0	(7)	0	(7)	0	300,273	0	32,727	32,727	10,406	04/06/2021	3FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.866% 03/25/37		05/01/2013	Paydown		10,892	10,892	9,142	9,520	0	1,372	0	1,372	0	10,892	0	0	0	278	03/25/2037	4FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2013	Paydown		109,620	109,620	103,488	106,059	0	3,561	0	3,561	0	109,620	0	0	0	2,366	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2013	Paydown		22,983	22,983	22,793	22,828	0	155	0	155	0	22,983	0	0	0	611	11/25/2035	2FM
05947U-7J-1	BACM 2006-1 A3A 5.447% 09/10/45		06/01/2013	Paydown		26,712	26,712	26,861	26,694	0	18	0	18	0	26,712	0	0	0	621	09/10/2045	1FM
05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		04/01/2013	Paydown		190,076	190,076	191,032	189,851	0	226	0	226	0	190,076	0	0	0	3,090	11/10/2042	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		06/01/2013	Paydown		56,620	56,620	48,879	54,040	0	2,581	0	2,581	0	56,620	0	0	0	1,165	11/10/2041	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2013	Paydown		91,232	91,232	74,012	80,481	0	10,751	0	10,751	0	91,232	0	0	0	2,041	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2013	Paydown		26,224	26,224	25,667	26,004	0	221	0	221	0	26,224	0	0	0	667	12/25/2035	3FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		06/01/2013	Paydown		3	369,564	16,076	12,137	0	(12,134)	0	(12,134)	0	3	0	0	0	12,779	09/25/2036	1FM
059513-AC-5	BACM 2007-4 A3 6.002% 08/10/14		06/01/2013	Paydown		150,477	150,477	150,783	150,550	0	(72)	0	(72)	0	150,477	0	0	0	3,273	08/10/2014	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2013	Paydown		15,395	20,000	17,529	18,025	0	(2,630)	0	(2,630)	0	15,395	0	0	0	530	01/25/2037	5FM
06051G-ET-2	BANK OF AMERICA CORP 2.000% 01/11/18		04/26/2013	BANK of AMERICA SEC		10,028,500	10,000,000	10,001,700	0	0	0	0	0	0	10,001,700	0	26,800	26,800	60,556	01/11/2018	1FE
06366X-TU-6	BMO CD FLOAT 0.455% 07/24/14		05/21/2013	BANK of AMERICA SEC		500,645	500,000	500,000	0	0	0	0	0	0	500,000	0	645	645	773	07/24/2014	1FE
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4.500% 04/01/13		04/01/2013	Maturity		1,900,000	1,900,000	1,905,206	0	0	(5,206)	0	(5,206)	0	1,900,000	0	0	0	42,750	04/01/2013	1FE
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.875% 03/07/14		05/21/2013	MELLON CAPITAL MKT		401,116	400,000	401,744	0	0	(465)	0	(465)	0	401,279	0	(163)	(163)	1,645	03/07/2014	1FE
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		06/01/2013	Paydown		161,546	161,546	162,344	161,337	0	209	0	209	0	161,546	0	0	0	6,285	02/13/2046	1FM
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		06/01/2013	Paydown		1,657	1,657	1,639	1,649	0	8	0	8	0	1,657	0	0	0	39	02/13/2046	1FM
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1 7.430% 04/15/28		06/01/2013	Various		0	155,395	0	0	0	0	0	0	0	0	0	0	0	34,595	04/15/2028	6FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2013	Redemption 100.0000		541,267	541,267	541,267	541,267	0	0	0	0	0	541,267	0	0	0	316,812	06/01/2034	2AM
1248EP-AL-7	CCO HLDGS LLC/CAP CORP 7.875% 04/30/18		04/19/2013	Various		618,300	581,000	588,010	585,756	0	(398)	0	(398)	0	585,359	0	32,942	32,942	22,114	04/30/2018	3FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2013	Paydown		63,168	172,922	82,282	52,232	26,435	(15,499)	0	10,936	0	63,168	0	0	0	4,319	02/25/2037	4FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2013	Paydown		30,139	30,139	22,461	22,438	0	7,701	0	7,701	0	30,139	0	0	0	725	11/25/2036	4FM
126307-AC-1	CSC HOLDINGS INC 8.625% 02/15/19		06/17/2013	Various		223,313	192,000	184,988	186,533	0	318	0	318	0	186,850	0	36,462	36,462	13,949	02/15/2019	3FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		06/12/2013	BARCLAYS		1,227,273	1,139,000	1,286,009	0	0	(4,411)	0	(4,411)	0	1,281,598	0	(54,325)	(54,325)	45,275	11/15/2021	3FE
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.223% 01/27/19		05/01/2013	Paydown		3,605	3,605	3,562	3,581	0	23	0	23	0	3,605	0	0	0	3	01/27/2019	5*
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2013	Paydown		63,879	75,905	70,846	70,559	0	(6,680)	0	(6,680)	0	63,879	0	0	0	1,776	10/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/04/2013	Paydown		103,638	103,638	100,201	102,275	0	2,925	1,561	1,364	0	103,638	0	0	0	2,543	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2013	Paydown		175,012	175,012	161,886	166,744	0	8,268	0	8,268	0	175,012	0	0	0	4,042	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2013	Paydown		26,759	35,964	33,893	33,871	0	(7,111)	0	(7,111)	0	26,759	0	0	0	823	10/25/2035	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		06/01/2013	Paydown		17,551	17,551	13,418	14,508	0	3,043	0	3,043	0	17,551	0	0	0	404	11/25/2035	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2013	Paydown		38,637	38,637	26,745	25,204	0	13,432	0	13,432	0	38,637	0	0	0	897	03/25/2036	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2013	Paydown		47,774	47,774	44,429	46,170	0	1,604	0	1,604	0	47,774	0	0	0	1,105	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2013	Paydown		54,742	57,862	57,482	57,624	0	(2,882)	0	(2,882)	0	54,742	0	0	0	1,270	11/25/2035	4FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		06/01/2013	Paydown		226,080	226,080	215,906	224,702	0	1,378	0	1,378	0	226,080	0	0	0	4,420	10/25/2033	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2013	Paydown		76,758	76,758	47,475	39,148	0	37,610	0	37,610	0	76,758	0	0	0	1,770	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		06/01/2013	Paydown		79,321	79,321	59,136	56,319	0	23,002	0	23,002	0	79,321	0	0	0	1,869	03/25/2037	3FM
13213P-AA-8	Cambrian VRDN 0.200% 02/01/31		06/03/2013	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	75	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.370% 02/18/35		06/01/2013	Paydown		98,179	98,179	98,119	98,012	0	168	0	168	0	98,179	0	0	0	1,996	02/18/2035	1FM
15189Y-AB-2	CENTERPOINT ENERGY RESOURCE 7.875% 04/01/13		04/01/2013	Maturity		2,000,000	2,000,000	2,227,600	2,010,692	0	(10,692)	0	(10,692)	0	2,000,000	0	0	0	78,750	04/01/2013	2FE
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		06/01/2013	Paydown		4,292	4,292	4,346	4,313	0	(21)	0	(21)	0	4,292	0	0	0	115	04/25/2032	1FM
172967-EQ-0	CITIGROUP 5.500% 04/11/13		04/11/2013	Maturity		1,500,000	1,500,000	1,502,100	0	0	(2,100)	0	(2,100)	0	1,500,000	0	0	0	41,250	04/11/2013	1FE
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		06/01/2013	Paydown		6,801	6,801	5,450	5,117	0	1,684	0	1,684	0	6,801	0	0	0	126	05/25/2036	3FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2013	Paydown		6	98,629	48,409	30,885	16,886	(47,765)	0	(30,879)	0	6	0	0	0	1,662	11/25/2036	6FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		06/01/2013	Paydown		30,595	30,595	32,307	31,620	0	(1,024)	0	(1,024)	0	30,595	0	0	0	840	07/16/2034	1FM
20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		06/01/2013	Paydown		353,430	353,430	339,845	352,687	0	742	0	742	0	353,430	0	0	0	6,748	10/15/2037	1FM
20826F-AB-2	CONOCOPHIL CO 1.050% 12/15/17		05/21/2013	NOMURA SECURITIES INTERNATIONA		4,978,950	5,000,000	4,988,550	4,988,696	0	876	0	876	0	4,989,572	0	(10,622)	(10,622)	24,063	12/15/2017	1FE

STATEMENT AS OF JUNE 30, 2013 OF THE Integrity 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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		05/23/2013	FTN FINANCIAL SECURITIES		1,993,700	2,000,000	1,995,520	1,995,558	0	251	0	251	0	1,995,809	0	(2,109)	(2,109)	16,150	12/15/2019	1FE
22540A-BT-4	CSFB 97-1R 1M5 7.860% 09/30/24		05/01/2013	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2013	Paydown		24,980	24,980	24,038	24,380	0	599	0	599	0	24,980	0	0	0	505	06/25/2033	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		05/01/2013	Paydown		87,297	87,297	88,592	87,315	0	(18)	0	(18)	0	87,297	0	0	0	2,729	09/15/2040	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		06/01/2013	Paydown		273,218	273,218	271,222	272,517	0	701	0	701	0	273,218	0	0	0	5,806	08/15/2038	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		06/01/2013	Paydown		27,391	27,391	27,614	27,475	0	(84)	0	(84)	0	27,391	0	0	0	551	12/15/2040	1FM
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		04/01/2013	Paydown		84	84	44	(10,485)	4,642	5,927	0	10,569	0	84	0	0	0	(5,315)	08/15/2018	6*
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/01/2013	Paydown		139,268	139,268	140,655	140,370	0	(1,102)	0	(1,102)	0	139,268	0	0	0	2,048	01/10/2021	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2013	Paydown		59,967	59,967	56,828	59,077	0	889	0	889	0	59,967	0	0	0	1,344	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2013	Paydown		17,646	17,646	16,672	16,458	0	1,188	0	1,188	0	17,646	0	0	0	412	09/25/2035	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		06/01/2013	Paydown		13,605	19,994	16,449	13,831	3,073	(3,299)	0	(226)	0	13,605	0	0	0	430	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		06/01/2013	Paydown		43,528	43,528	37,544	35,594	0	7,934	0	7,934	0	43,528	0	0	0	1,138	06/25/2036	3FM
25470X-AK-1	DISH DBS CORP 5.000% 03/15/23		04/29/2013	BANK of AMERICA SEC		138,353	143,000	143,000	143,000	0	0	0	0	0	143,000	0	(4,648)	(4,648)	2,483	03/15/2023	3FE
29379V-AB-9	ENTERPRISE PRODUCTS OPER 5.650% 04/01/13		04/01/2013	Maturity		2,000,000	2,000,000	1,998,120	1,999,893	0	107	0	107	0	2,000,000	0	0	0	56,500	04/01/2013	2FE
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		04/01/2013	Call 100.0000		654,000	654,000	677,521	668,807	0	(1,054)	0	(1,054)	0	667,753	0	(13,753)	(13,753)	102,006	03/01/2018	3FE
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		04/02/2013	WELLS FARGO		473,550	440,000	446,592	445,363	0	(318)	0	(318)	0	445,045	0	28,505	28,505	10,988	12/01/2018	3FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/03/2013	Paydown		50,913	50,913	50,511	50,838	0	414	339	75	0	50,913	0	0	0	1,077	08/25/2035	4FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2013	Paydown		18,176	18,176	14,012	13,931	0	4,080	0	4,080	0	18,176	0	0	0	249	09/25/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.379% 07/15/27		06/01/2013	Paydown		0	0	422	411	0	(411)	0	(411)	0	0	0	0	0	84	07/15/2027	5FE
361849-CB-6	GMACC 1997-C1 X 1.379% 07/15/27		05/02/2013	Redemption 0.0000		0	0	23,193	22,564	0	0	0	0	0	22,564	0	(22,564)	(22,564)	3,477	07/15/2027	5FE
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		06/01/2013	Paydown		34,496	34,496	34,685	34,474	0	22	0	22	0	34,496	0	0	0	652	04/10/2040	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		06/01/2013	Paydown		167,158	167,158	160,655	165,858	0	1,300	0	1,300	0	167,158	0	0	0	4,081	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2013	Paydown		133,396	133,396	78,290	46,339	31,859	55,197	0	87,056	0	133,396	0	0	0	3,274	01/25/2037	5FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2013	Paydown		145,395	145,395	138,511	141,684	0	3,711	0	3,711	0	145,395	0	0	0	3,794	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2013	Paydown		147,841	147,841	120,860	134,004	0	13,837	0	13,837	0	147,841	0	0	0	3,177	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.545% 01/25/45		06/25/2013	Paydown		60,258	60,258	52,876	54,066	0	6,192	0	6,192	0	60,258	0	0	0	128	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2013	Paydown		30,730	30,730	31,652	31,317	0	(587)	0	(587)	0	30,730	0	0	0	471	08/10/2043	1FM
36828Q-HW-9	GECMC 2004-C3 A4 5.189% 07/10/39		06/01/2013	Paydown		27,144	27,144	26,244	26,885	0	258	0	258	0	27,144	0	0	0	574	07/10/2039	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2013	Redemption 100.0000		24,889	24,889	24,889	24,889	0	0	0	0	0	24,889	0	0	0	605	01/15/2026	2
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		04/02/2013	BANK of AMERICA SEC		2,365,609	2,153,000	2,156,983	1,697,280	0	(289)	0	(289)	0	2,156,694	0	208,915	208,915	51,807	12/15/2018	4FE
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		04/05/2013	PIERPONT SECURITIES		485,656	490,562	467,260	477,773	0	(2,429)	0	(2,429)	0	475,344	0	10,312	10,312	9,229	04/25/2032	5FM
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		04/01/2013	Paydown		10,145	10,145	9,663	9,881	0	264	0	264	0	10,145	0	0	0	178	04/25/2032	5FM
38137D-AC-1	GOLD7 2013-7A B 2.023% 04/25/25		04/01/2013	BANK of AMERICA SEC		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	0	04/25/2025	1FE
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		06/01/2013	Paydown		31,519	31,519	27,471	30,501	0	1,019	0	1,019	0	31,519	0	0	0	642	06/10/2036	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		06/01/2013	Paydown		67,827	67,827	11,002	12,431	0	55,396	0	55,396	0	67,827	0	0	0	1,193	05/25/2036	1FM
457030-AG-9	INGLES MARKETS INC 8.875% 05/15/17		06/12/2013	Various		2,833,326	2,700,000	2,608,846	2,641,245	0	4,971	0	4,971	0	2,646,215	0	187,111	187,111	137,784	05/15/2017	4FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2013	Paydown		95,577	95,577	95,571	95,381	0	195	0	195	0	95,577	0	0	0	2,228	01/25/2036	4FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		06/01/2013	Paydown		210,168	210,168	209,746	131,856	73,909	4,403	0	78,312	0	210,168	0	0	0	5,388	02/25/2036	6FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2013	Paydown		45,306	45,306	44,248	31,117	12,589	1,600	0	14,189	0	45,306	0	0	0	1,148	02/25/2036	6FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2013	Paydown		60,529	60,529	45,127	42,877	0	17,652	0	17,652	0	60,529	0	0	0	1,388	07/25/2036	3FM
49326E-EB-5	KEYBANK, NA 6.500% 05/14/13		05/03/2013	KEY BANC-MCDONALD		1,701,734	1,700,000	1,733,456	0	0	(31,755)	0	(31,755)	0	1,701,701	0	33	33	53,408	05/14/2013	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2013	Paydown		113,940	155,272	130,640	131,897	0	(17,958)	0	(17,958)	0	113,940	0	0	0	3,719	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2013	Paydown		26,310	37,203	30,495	30,747	0	(4,437)	0	(4,437)	0	26,310	0	0	0	839	01/25/2037	4FM
52522H-AN-2	LXS 2006-8 3A5 5.695% 06/25/36		06/01/2013	Paydown		53,120	66,127	65,681	66,257	0	(13,137)	0	(13,137)	0	53,120	0	0	0	1,670	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2013	Paydown		3	34,449	26,755	18,436	8,899	(27,332)	0	(18,433)	0	3	0	0	0	859	11/25/2036	1FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2013	Paydown		3	20,401	14,976	10,677	3,898	(14,571)	0	(10,673)	0	3	0	0	0	566	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		06/01/2013	Paydown		57,130	112,776	88,405	91,209	0	(34,079)	0	(34,079)	0	57,130	0	0	0	2,926	05/25/2037	4FM
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		05/31/2013	Redemption 100.0000		70,400	70,400	70,400	70,400	0	0	0	0	0	70,400	0	0	0	2,640	05/31/2014	2FE
576434-RW-6	MALT 2004-5 B1 5.994% 06/25/34		06/04/2013	Paydown		105,827	105,827	98,682	65,477	36,811	6,238	2,699	40,350	0	105,827	0	0	0	2,807	06/25/2034	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.458% 11/12/37		06/01/2013	Paydown		41,232	41,232	41,472	41,343	0	(110)	0	(110)	0	41,232	0	0	0	759	11/12/2037	1FM
615394-AJ-2	MOOG INC 7.250% 06/15/18		04/22/2013	RBC/DAIN		79,040	76,000	76,000	76,000	0	0	0	0	0	76,000	0	3,040	3,040	1,990	06/15/2018	3FE

STATEMENT AS OF JUNE 30, 2013 OF THE Integrity 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)
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2013	Paydown		39,647	39,647	29,077	28,739	0	10,908	0	10,908	0	39,647	0	0	0	730	10/25/2036	3FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2013	Paydown		61,026	61,026	52,308	50,555	0	10,471	0	10,471	0	61,026	0	0	0	1,430	01/25/2047	4FM
718172-AB-5	PHILIP MORRIS INTERNAT-W/I 4.875% 05/16/13		05/16/2013	Maturity		5,000,000	5,000,000	5,163,900	5,016,714	0	(16,714)	0	(16,714)	0	5,000,000	0	0	0	121,875	05/16/2013	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		06/01/2013	Paydown		14,908	23,701	19,873	19,984	0	(5,076)	0	(5,076)	0	14,908	0	0	0	619	06/01/2036	5FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		06/07/2013	Redemption 100.0000		8	8	9	9	0	(1)	0	(1)	0	8	0	0	0	0	12/07/2022	4AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		05/01/2013	Paydown		11,267	11,267	7,762	7,659	0	3,608	0	3,608	0	11,267	0	0	0	250	04/25/2037	4FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		05/01/2013	Paydown		14,654	14,654	10,426	10,285	0	4,369	0	4,369	0	14,654	0	0	0	323	04/25/2037	5FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2013	Paydown		21,163	21,163	18,552	18,525	0	2,638	0	2,638	0	21,163	0	0	0	593	05/25/2036	5FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		06/01/2013	Paydown		184,862	184,862	169,149	173,196	0	11,666	0	11,666	0	184,862	0	0	0	3,913	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		06/01/2013	Paydown		40,178	40,178	34,955	35,273	0	4,905	0	4,905	0	40,178	0	0	0	968	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2013	Paydown		16,392	22,420	18,476	18,523	0	(2,131)	0	(2,131)	0	16,392	0	0	0	567	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2013	Paydown		89,849	89,849	89,597	89,518	0	331	0	331	0	89,849	0	0	0	2,061	11/25/2035	4FM
790849-AE-3	ST JUDE MEDICAL 3.750% 07/15/14		05/02/2013	Call 100.0000		1,000,000	1,000,000	1,012,890	1,004,310	0	(924)	0	(924)	0	1,003,386	0	(3,386)	(3,386)	70,556	07/15/2014	1FE
790849-AF-0	ST JUDE MEDICAL 4.875% 07/15/19		05/02/2013	Call 100.0000		3,000,000	3,000,000	2,982,490	2,987,525	0	549	0	549	0	2,988,075	0	11,925	11,925	829,484	07/15/2019	1FE
826338-AA-3	SIERRA LAND CO 0.250% 03/01/48		05/09/2013	WELLS FARGO		6,800,000	6,800,000	6,800,000	3,400,000	0	0	0	0	0	6,800,000	0	0	0	3,979	03/01/2048	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		04/16/2013	CITIGROUP GLOBAL MKTS		112,885	107,000	108,952	78,182	0	(39)	0	(39)	0	108,913	0	3,972	3,972	3,404	10/01/2022	4FE
863576-BT-0	SASC 2005-6 2A13 5.500% 05/25/35		06/01/2013	Paydown		546,782	546,782	489,712	539,777	0	7,005	0	7,005	0	546,782	0	0	0	12,299	05/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2013	Paydown		140,184	140,184	137,988	138,767	0	1,417	0	1,417	0	140,184	0	0	0	3,661	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2013	Paydown		159,110	159,110	152,241	152,241	0	6,869	0	6,869	0	159,110	0	0	0	3,637	10/25/2035	4FM
87311X-AB-4	TW TELECOM HOLDINGS INC 8.000% 03/01/18		06/13/2013	CITIGROUP GLOBAL MKTS		65,118	61,000	60,575	60,688	0	23	0	23	0	60,711	0	4,407	4,407	3,890	03/01/2018	3FE
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		05/01/2013	Taxable Exchange		(11)	0	0	0	0	0	0	0	0	0	0	(11)	(11)	808	08/31/2015	5
90333L-AG-7	US CONCRETE INC 9.500% 10/01/15		05/01/2013	Various		88,572	85,680	91,035	0	0	(108)	0	(108)	0	90,927	0	(2,355)	(2,355)	464	10/01/2015	5Z
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		05/08/2013	Tax Free Exchange		961,629	906,000	963,758	0	0	(2,128)	0	(2,128)	0	961,629	0	0	0	52,004	08/15/2020	4Z
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2013	Paydown		67,775	67,775	67,775	67,759	0	16	0	16	0	67,775	0	0	0	839	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2013	Paydown		47,495	47,495	39,658	41,426	0	6,069	0	6,069	0	47,495	0	0	0	1,097	06/25/2033	1FM
929766-MU-4	WBCMT 2003-C9 A4 5.012% 12/15/35		06/01/2013	Paydown		353,492	353,492	340,788	351,255	0	2,237	0	2,237	0	353,492	0	0	0	8,502	12/15/2035	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		06/01/2013	Paydown		22,655	22,655	19,922	21,940	0	715	0	715	0	22,655	0	0	0	424	02/15/2041	1FM
92976B-BL-5	WBCMT 2005-C22 5.489% 12/15/44		04/01/2013	Paydown		108,004	108,004	108,768	108,004	0	0	0	0	0	108,004	0	0	0	1,928	12/15/2044	1FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		05/30/2013	PIERPONT SECURITIES		1,070,770	1,103,176	1,094,385	1,106,573	0	(2,556)	0	(2,556)	0	1,104,017	0	(33,246)	(33,246)	25,787	08/25/2035	4FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		06/01/2013	Paydown		63,638	63,638	63,131	63,834	0	(196)	0	(196)	0	63,638	0	0	0	6,454	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2013	Paydown		19,224	20,009	18,476	18,517	0	707	0	707	0	19,224	0	0	0	451	11/25/2035	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2013	Paydown		17,566	17,566	11,641	11,325	0	6,241	0	6,241	0	17,566	0	0	0	309	07/25/2036	3FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2013	Paydown		344,173	344,173	334,654	336,364	0	7,809	0	7,809	0	344,173	0	0	0	8,502	03/25/2036	4FM
94984Y-AP-3	WFMBS 2006-16 A14 5.000% 11/25/36		06/01/2013	Paydown		434,699	434,699	422,269	433,466	0	1,233	0	1,233	0	434,699	0	0	0	8,463	11/25/2036	1FM
06417E-6E-8	BNS CD 0.330% 08/15/13	A	05/21/2013	MELLON CAPITAL MKT		900,576	900,000	900,000	900,000	0	0	0	0	0	900,000	0	576	576	2,100	08/15/2013	1FE
74819R-AN-6	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		508,000	508,000	508,000	508,000	0	0	0	0	0	508,000	0	0	0	12,658	01/15/2023	4FE
377372-AC-1	GLAXOSMITHKLINE CAPITAL 4.850% 05/15/13	R	05/02/2013	UBS WARBURG		1,501,515	1,500,000	1,510,770	0	0	(9,258)	0	(9,258)	0	1,501,512	0	3	3	34,758	05/15/2013	1FE
858577-AP-4	STENA AB 7.000% 12/01/16	F	04/05/2013	Call 100.0000		1,161,000	1,161,000	1,078,925	1,104,802	0	3,206	0	3,206	0	1,108,008	0	52,992	52,992	27,993	12/01/2016	4FE
G2044@-AX-3	COMPASS GROUPL PLC PP 3.980% 10/01/21	F	06/28/2013	BARCLAYS		4,132,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	132,360	132,360	123,380	10/01/2021	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						83,125,616	83,302,748	82,513,226	50,062,162	219,001	94,271	4,599	308,673	0	82,449,837	0	675,780	675,780	2,775,139	XXX	XXX
17306R-20-4	CITIGROUP CAPITAL VIII		04/16/2013	TENDER OFFER		4,825,000	193,000	4,908,968	4,823,265	0	(45)	0	(45)	0	4,823,220	0	1,780	1,780	112,711	09/15/2031	3AM
902973-88-2	U S BANCORP SERIES D		06/03/2013	Various		6,000,000	240,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	303,190	01/01/9999	2AM
4899999. Subtotal - Bonds - Hybrid Securities						10,825,000	433,000	10,908,968	10,823,265	0	(45)	0	(45)	0	10,823,220	0	1,780	1,780	415,901	XXX	XXX
8399997. Total - Bonds - Part 4						180,710,359	169,935,290	179,918,024	121,267,889	219,001	(34,401)	4,599	180,001	0	179,679,314	0	1,031,046	1,031,046	3,738,691	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						180,710,359	169,935,290	179,918,024	121,267,889	219,001	(34,401)	4,599	180,001	0	179,679,314	0	1,031,046	1,031,046	3,738,691	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
001765-10-6	AMR Corp.		06/18/2013	INSTINET	1,971.000	9,189		828	1,567	(739)	0	0	(739)	0	828	0	8,361	8,361	0		L
00484M-10-6	ACORDA THERAPEUTICS INC		04/11/2013	Various	6,680.000	212,031		170,178	166,065	4,113	0	0	4,113	0	170,178	0	41,853	41,853	0		L
020002-10-1	ALLSTATE CORPORATION		04/08/2013	SIDOTI & CO LLC	9,167.000	453,979		228,111	368,238	(140,127)	0	0	(140,127)	0	228,111	0	225,868	225,868	2,292		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
020002-10-1	ALLSTATE CORPORATION		05/17/2013	BARCLAYS	19,200.000	913,516		477,774	771,264	(293,490)	0	0	(293,490)	0	477,774	0	435,741	435,741	4,800		L
037411-10-5	APACHE CORP		06/21/2013	BARCLAYS	11,500.000	902,993		941,664	0	0	0	0	0	0	941,664	0	(38,671)	(38,671)	4,255		L
037833-10-0	APPLE INC		05/08/2013	BARCLAYS	600.000	273,069		260,948	0	0	0	0	0	0	260,948	0	12,121	12,121	0		L
039670-10-4	ARCTIC CAT INC		06/13/2013	Various	5,230.000	246,824		220,588	0	0	0	0	0	0	220,588	0	26,236	26,236	244		L
043176-10-6	ARUBA NETWORKS INC		05/17/2013	Various	65,076.000	1,037,731		1,370,895	1,312,863	18,634	0	0	18,634	0	1,370,895	0	(333,165)	(333,165)	0		L
059692-10-3	BANCORPSOUTH INC		04/19/2013	Various	13,800.000	204,476		197,222	136,632	(5,528)	0	0	(5,528)	0	197,222	0	7,254	7,254	138		L
06647F-10-2	BANKRATE INC		06/21/2013	BNY CONVERG-SOFT	3,460.000	51,733		42,277	32,756	(2,014)	0	0	(2,014)	0	42,277	0	9,456	9,456	0		L
071813-10-9	BAXTER INTL INC		05/17/2013	BARCLAYS	44,800.000	3,278,391		3,010,134	0	0	0	0	0	0	3,010,134	0	268,256	268,256	20,160		L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/16/2013	INSTINET	1,620.000	103,866		35,903	79,704	(43,801)	0	0	(43,801)	0	35,903	0	67,963	67,963	0		L
09180C-10-6	BJ'S RESTAURANTS INC		04/24/2013	Various	18,785.000	614,424		723,957	348,740	102,920	0	0	102,920	0	723,957	0	(109,534)	(109,534)	0		L
09227Q-10-0	BLACKBAUD INC		04/30/2013	JP MORGAN - EQ	910.000	26,481		25,291	20,113	4,334	0	0	4,334	0	25,291	0	1,190	1,190	106		L
100557-10-7	BOSTON BEER COMPANY INC-A		04/12/2013	Various	4,568.000	706,997		474,479	614,168	(139,689)	0	0	(139,689)	0	474,479	0	232,518	232,518	0		L
111320-10-7	BROADCOM CORP-CL A		05/17/2013	BARCLAYS	27,000.000	942,292		925,368	0	0	0	0	0	0	925,368	0	16,924	16,924	2,970		L
118255-10-8	BUCKEYE TECHNOLOGIES INC		05/28/2013	Various	31,995.000	1,197,043		890,621	892,881	(28,165)	0	0	(28,165)	0	890,621	0	306,423	306,423	5,679		L
119848-10-9	BUFFALO WILD WINGS INC		06/18/2013	Various	19,805.000	1,905,770		1,341,968	1,089,387	(147,704)	0	0	(147,704)	0	1,341,968	0	563,802	563,802	0		L
12572Q-10-5	CME GROUP INC		06/05/2013	BARCLAYS	4,600.000	284,160		259,439	0	0	0	0	0	0	259,439	0	24,721	24,721	1,427		L
140288-10-1	CAPLEASE INC REIT		06/19/2013	Various	166,807.000	1,425,789		1,155,739	0	0	0	0	0	0	1,155,739	0	270,050	270,050	0		L
168615-10-2	CHICO'S FAS INC		05/28/2013	Various	40,445.000	758,408		563,069	670,172	(178,656)	0	0	(178,656)	0	563,069	0	195,339	195,339	2,185		L
17243V-10-2	CINEMARK HOLDINGS INC		05/02/2013	Various	19,660.000	592,067		465,944	471,043	(48,920)	0	0	(48,920)	0	465,944	0	126,123	126,123	4,064		L
19259P-30-0	COINSTAR INC		05/15/2013	Various	28,958.000	1,575,843		1,489,294	1,275,961	(39,013)	0	0	(39,013)	0	1,489,294	0	86,549	86,549	0		L
20564W-10-5	COMSCORE INC		05/22/2013	Various	54,702.000	1,055,766		935,326	733,330	178,689	0	0	178,689	0	935,326	0	120,440	120,440	0		L
252131-10-7	DEXCOM INC		06/07/2013	LEERINK SWANN	10,430.000	226,704		117,635	137,735	(24,639)	0	0	(24,639)	0	117,635	0	109,068	109,068	0		L
262037-10-4	DRIL-QUIP INC		06/28/2013	Various	7,715.000	686,641		549,719	508,209	(21,094)	0	0	(21,094)	0	549,719	0	136,922	136,922	0		L
29275Y-10-2	ENERSYS		06/14/2013	BNY CONVERG-SOFT	3,395.000	168,695		126,012	124,066	(2,389)	0	0	(2,389)	0	126,012	0	42,682	42,682	424		L
296315-10-4	ESCO TECHNOLOGIES INC		05/22/2013	Various	24,583.000	836,266		862,758	919,650	(56,892)	0	0	(56,892)	0	862,758	0	(26,492)	(26,492)	3,933		L
30161N-10-1	EXELON CORP		04/19/2013	BARCLAYS	20,000.000	636,426		617,434	0	0	0	0	0	0	617,434	0	18,992	18,992	0		L
30241L-10-9	FEI COMPANY		06/18/2013	BNY CONVERG-SOFT	1,525.000	113,942		69,145	81,874	(15,808)	0	0	(15,808)	0	69,145	0	44,797	44,797	236		L
31942D-10-7	FIRST CASH FINL SVCS INC		05/17/2013	Various	21,635.000	1,170,792		433,318	1,073,529	(640,211)	0	0	(640,211)	0	433,318	0	737,474	737,474	0		L
38141G-10-4	GOLDMAN SACHS GROUP INC		06/21/2013	BARCLAYS	2,600.000	374,848		360,290	0	0	0	0	0	0	360,290	0	14,559	14,559	1,300		L
402635-30-4	GULFPORT ENERGY CORP		06/26/2013	Various	4,970.000	232,728		128,785	188,195	(61,565)	0	0	(61,565)	0	128,785	0	103,942	103,942	0		L
40425J-10-1	HMS HOLDINGS CORP		05/06/2013	Various	19,725.000	485,972		379,284	495,850	(130,795)	0	0	(130,795)	0	379,284	0	106,688	106,688	0		U
406216-10-1	HALLIBURTON COMPANY		05/17/2013	BARCLAYS	22,300.000	922,547		880,154	0	0	0	0	0	0	880,154	0	42,393	42,393	0		L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		06/28/2013	INSTINET	4,788.000	110,681		107,403	0	0	0	0	0	0	107,403	0	3,278	3,278	0		L
45784P-10-1	INSULET CORP		06/28/2013	Various	16,740.000	485,782		252,755	355,223	(102,468)	0	0	(102,468)	0	252,755	0	233,027	233,027	0		L
458140-10-0	INTEL CORPORATION		05/03/2013	BARCLAYS	81,900.000	1,843,552		2,189,573	1,688,489	500,787	0	0	500,787	0	2,189,573	0	(346,020)	(346,020)	36,855		U
48123V-10-2	J2 GLOBAL INC		04/22/2013	INSTINET	280.000	10,798		6,837	8,568	(1,731)	0	0	(1,731)	0	6,837	0	3,961	3,961	65		L
518439-10-4	ESTEE LAUDER COMPANIES-CL A		05/17/2013	BARCLAYS	4,700.000	314,540		300,758	0	0	0	0	0	0	300,758	0	13,783	13,783	0		L
577933-10-4	MAXIMUS INC		04/19/2013	S. G. COWEN SECURITIES CORP.	1,475.000	115,857		47,373	93,250	(45,876)	0	0	(45,876)	0	47,373	0	68,484	68,484	133		L
594901-10-0	MICROS SYSTEMS INC		06/13/2013	Various	20,732.000	865,682		805,170	845,659	(75,281)	0	0	(75,281)	0	805,170	0	60,512	60,512	0		L
62936P-10-3	NPS PHARMACEUTICALS INC		05/08/2013	LEERINK SWANN	8,330.000	112,211		77,469	0	0	0	0	0	0	77,469	0	34,742	34,742	0		L
65473P-10-5	NISOURCE INC		06/04/2013	BNY CONVERG-SOFT	41,206.000	1,167,984		800,459	1,025,617	(225,159)	0	0	(225,159)	0	800,459	0	367,526	367,526	19,779		L
674215-10-8	OASIS PETROLEUM INC		04/19/2013	INSTINET	21,545.000	716,505		653,610	685,131	(31,521)	0	0	(31,521)	0	653,610	0	62,895	62,895	0		L
679580-10-0	OLD DOMINION FREIGHT LINE		06/28/2013	Various	17,955.000	750,131		561,450	474,058	(65,158)	0	0	(65,158)	0	561,450	0	188,681	188,681	0		L
683399-10-9	ONYX PHARMACEUTICALS INC		04/23/2013	Various	6,450.000	622,117		267,428	487,169	(219,741)	0	0	(219,741)	0	267,428	0	354,689	354,689	0		U
69351T-10-6	PPL CORPORATION		06/04/2013	SOCIETE GENERALE	2,603.000	77,117		73,997	74,524	(527)	0	0	(527)	0	73,997	0	3,121	3,121	1,894		L
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		06/21/2013	Various	8,425.000	190,689		159,346	0	0	0	0	0	0	159,346	0	31,343	31,343	0		U
698813-10-2	PAPA JOHN'S INTL INC		05/02/2013	Various	8,030.000	507,764		408,340	428,674	(34,258)	0	0	(34,258)	0	408,340	0	99,423	99,423	0		L
754212-10-8	RAVEN INDUSTRIES INC		06/18/2013	INSTINET	1,895.000	57,846		52,464	21,352	1,039	0	0	1,039	0	52,464	0	5,382	5,382	220		L
755111-50-7	RAYTHEON CO		04/18/2013	Morgan Stanley	48,841.000	2,733,364		2,030,112	2,811,288	(781,176)	0	0	(781,176)	0	2,030,112	0	703,252	703,252	51,283		L
760112-10-2	RENTECH INC		06/19/2013	BTIG LLC	27,585.000	56,140		71,882	59,619	1,029	0	0	1,029	0	71,882	0	(15,742)	(15,742)	0		U
781295-10-0	RUE21 INC		06/28/2013	Various	40,960.000	1,672,602		1,131,502	647,008	(41,134)	0	0	(41,134)	0	1,131,502	0	541,100	541,100	0		L
795435-10-6	SALIX PHARMACEUTICALS LTD		06/27/2013	Various	7,165.000	445,753		212,616	281,064	(79,354)	0	0	(79,354)	0	212,616	0	233,137	233,137	0		L
83088M-10-2	SKYWORKS SOLUTIONS INC		06/11/2013	INSTINET	2,205.000	47,040		46,850	35,850	773	0	0	773	0	46,850	0	190	190	0		L
84760C-10-7	SPECTRANETICS CORP		05/15/2013	Various	19,340.000	379,756		126,097	285,652	(159,555)	0	0	(159,555)	0	126,097	0	253,659	253,659	0		L
871237-10-3	SYKES ENTERPRISES INC		04/16/2013	WILLIAM BLAIR	3,535.000	51,239		56,234	53,803	2,431	0	0	2,431	0	56,234	0	(4,994)	(4,994)	0		L
87157D-10-9	SYNAPTICS INC		06/11/2013	BTIG LLC	2,660.000	103,283		91,540	53,347	5,279	0	0	5,279	0	91,540	0	11,743	11,743	0		L
87162W-10-0	SYNNEX CORP		06/25/2013	Various	4,525.000	189,491		161,856	129,750	5,118	0	0	5,118	0	161,856	0	27,635	27,635	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
880349-10-5	TENNECO INC		04/25/2013	S. G. COWEN SECURITIES CORP.	6,075.000	224,037		222,945	0	0	0	0	0	0	222,945	0	1,092	1,092	0		L
88162G-10-3	TETRA TECH INC		06/17/2013	Various	6,789.000	178,592		178,440	163,426	(1,820)	0	0	(1,820)	0	178,440	0	152	152	0		L
882681-10-9	TEXAS ROADHOUSE INC		04/26/2013	KEY BANC CAPITAL MARKETS	7,805.000	161,677		129,586	127,512	(2,183)	0	0	(2,183)	0	129,586	0	32,091	32,091	911		L
88830M-10-2	TITAN INTERNATIONAL INC		06/10/2013	Various	35,353.000	658,076		803,574	0	0	0	0	0	0	803,574	0	(145,498)	(145,498)	0		L
89531P-10-5	TREX COMPANY INC		06/03/2013	Various	4,245.000	213,257		150,805	155,845	(7,892)	0	0	(7,892)	0	150,805	0	62,453	62,453	0		L
92335C-10-6	VERA BRADLEY INC		06/06/2013	Various	55,228.000	1,118,970		1,331,196	1,228,720	(54,827)	0	0	(54,827)	0	1,331,196	0	(212,226)	(212,226)	0		U
92857F-10-7	VOCERA COMMUNICATIONS INC		05/17/2013	Various	37,730.000	541,306		849,859	920,919	(92,388)	0	0	(92,388)	0	849,859	0	(308,552)	(308,552)	0		L
929740-10-8	WABTEC CORP		06/14/2013	Various	11,629.000	738,984		362,998	606,390	(262,146)	0	0	(262,146)	0	362,998	0	375,986	375,986	572		L
94733A-10-4	WEB.COM GROUP INC		06/27/2013	INSTINET	13,865.000	331,945		233,619	0	0	0	0	0	0	233,619	0	98,326	98,326	0		L
947684-10-6	WEBSENSE INC		06/17/2013	Various	53,750.000	1,329,252		826,446	0	0	0	0	0	0	826,446	0	502,806	502,806	0		L
636274-30-0	NATL GRID PLC RECEIPTS	F	04/03/2013	JP MORGAN - EQ	3,708.000	219,566		185,873	212,988	(27,115)	0	0	(27,115)	0	185,873	0	33,693	33,693	4,263		L
89151E-10-9	TOTAL FINA ELF SA-SPON ADR	F	06/25/2013	BNY CONVERG-SOFT	7,589.000	360,402		384,639	0	0	0	0	0	0	384,639	0	(24,237)	(24,237)	0		U
G10082-14-0	ENERGY XXI BERMUDA	F	06/27/2013	INSTINET	25,485.000	602,501		821,960	501,852	55,237	0	0	55,237	0	821,960	0	(219,459)	(219,459)	4,150		L
N47279-10-9	INTERXION HOLDING NV	F	05/07/2013	S. G. COWEN SECURITIES CORP.	4,775.000	121,723		89,458	110,294	(23,968)	0	0	(23,968)	0	89,458	0	32,265	32,265	0		L
P8744Y-10-2	STEINER LEISURE LTD	F	04/24/2013	Various	22,734.000	1,043,925		1,010,026	1,098,507	(88,481)	0	0	(88,481)	0	1,010,026	0	33,899	33,899	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						46,100,536	XXX	39,006,096	28,185,540	(3,564,615)	0	0	(3,564,615)	0	39,006,096	0	7,094,441	7,094,441	174,338	XXX	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000		06/28/2013	Various	28,250.000	3,020,068		2,850,664	1,071,570	(21,526)	0	0	(21,526)	0	2,850,664	0	169,404	169,404	4,234		L
9299999. Subtotal - Common Stocks - Mutual Funds						3,020,068	XXX	2,850,664	1,071,570	(21,526)	0	0	(21,526)	0	2,850,664	0	169,404	169,404	4,234	XXX	XXX
9799997. Total - Common Stocks - Part 4						49,120,604	XXX	41,856,760	29,257,110	(3,586,141)	0	0	(3,586,141)	0	41,856,760	0	7,263,845	7,263,845	178,572	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						49,120,604	XXX	41,856,760	29,257,110	(3,586,141)	0	0	(3,586,141)	0	41,856,760	0	7,263,845	7,263,845	178,572	XXX	XXX
9899999. Total - Preferred and Common Stocks						49,120,604	XXX	41,856,760	29,257,110	(3,586,141)	0	0	(3,586,141)	0	41,856,760	0	7,263,845	7,263,845	178,572	XXX	XXX
9999999 - Totals						229,830,963	XXX	221,774,784	150,524,999	(3,367,140)	(34,401)	4,599	(3,406,140)	0	221,536,074	0	8,294,891	8,294,891	3,917,263	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 7

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ADOBE SYSTEMS INC OPTION	ADOBE SYSTEMS INC 00724F101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/18/2013	07/20/2013	380		45.00		(36,099)		(55,100)		(55,100)	(19,001)						
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH474	06/12/2013	07/20/2013	287		32.00		(33,716)		(40,180)		(40,180)	(6,464)						
AVNET INC OPTION	AVNET INC 053807103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH475	06/18/2013	07/20/2013	144		34.00		(14,832)		(6,480)		(6,480)	8,352						
BAKER HUGHES INC OPTION	BAKER HUGHES INC 057224107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH476	06/07/2013	07/20/2013	80		45.00		(19,606)		(17,040)		(17,040)	2,566						
BANK OF NEW YORK MELLON CORP OPTION	BANK OF NEW YORK MELLON CORP 064058100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH477	06/20/2013	09/21/2013	100		27.00		(27,800)		(20,200)		(20,200)	7,600						
BLACKROCK INC OPTION	BLACKROCK INC 09247X101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH478	06/03/2013	07/20/2013	112		290.00		(50,175)		(2,912)		(2,912)	47,263						
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH479	06/17/2013	07/20/2013	207		34.50		(13,947)		(12,420)		(12,420)	1,527						
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH480	06/17/2013	07/20/2013	190		35.50		(6,507)		(4,750)		(4,750)	1,757						
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH481	06/13/2013	07/20/2013	72		87.50		(6,408)		(720)		(720)	5,688						
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH482	06/13/2013	07/20/2013	74		90.00		(2,904)		(222)		(222)	2,682						
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH483	06/12/2013	07/20/2013	800		20.00		(120,142)		(59,200)		(59,200)	60,942						
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH484	06/19/2013	09/21/2013	100		87.50		(25,609)		(11,200)		(11,200)	14,409						
EL PASO PIPELINE PARTNERS LP OPTION	EL PASO PIPELINE PARTNERS LP 283702108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH485	06/17/2013	07/20/2013	167		42.50		(12,358)		(30,060)		(30,060)	(17,702)						
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH486	06/19/2013	10/19/2013	166		23.00		(41,333)		(27,390)		(27,390)	13,943						
HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH487	05/30/2013	07/20/2013	62		43.00		(9,056)		(3,596)		(3,596)	5,460						
HELMERICH & PAYNE OPTION	HELMERICH & PAYNE 423452101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH488	05/22/2013	07/20/2013	150		65.00		(34,876)		(11,850)		(11,850)	23,026						
INTEL CORPORATION OPTION	INTEL CORPORATION 458140100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH489	06/21/2013	09/21/2013	156		22.00		(38,999)		(39,780)		(39,780)	(781)						
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH490	06/28/2013	10/19/2013	32		55.00		(4,992)		(5,056)		(5,056)	(64)						
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH491	05/30/2013	07/20/2013	48		57.50		(8,952)		(240)		(240)	8,712						
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH492	06/10/2013	07/20/2013	156		28.00		(11,932)		(7,020)		(7,020)	4,912						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MEDTRONIC INC OPTION	MEDTRONIC INC 585055106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH493	06/19/2013	11/16/2013	80		50.00		(29,839)		(28,000)		(28,000)	1,839						
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH494	06/10/2013	07/20/2013	110		30.00		(10,212)		(1,980)		(1,980)	8,232						
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH495	06/17/2013	07/20/2013	30		31.00		(1,680)		(300)		(300)	1,380						
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH496	06/17/2013	07/20/2013	75		75.00		(4,951)		(1,050)		(1,050)	3,901						
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH497	06/03/2013	08/17/2013	75		37.00		(8,619)		(1,350)		(1,350)	7,269						
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH498	06/19/2013	09/21/2013	173		34.00		(33,586)		(3,979)		(3,979)	29,607						
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH499	06/17/2013	08/17/2013	146		65.00		(15,626)		(9,198)		(9,198)	6,428						
ROYAL CARIBBEAN CRUISES LTD OPTION	ROYAL CARIBBEAN CRUISES LTD V7780T103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH500	06/03/2013	07/20/2013	106		35.00		(12,868)		(2,438)		(2,438)	10,430						
SCHLUMBERGER LTD OPTION	SCHLUMBERGER LTD 806857108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH501	06/10/2013	07/20/2013	94		72.50		(26,790)		(11,468)		(11,468)	15,322						
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH502	06/10/2013	07/20/2013	55		80.00		(13,062)		(4,400)		(4,400)	8,662						
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH503	05/29/2013	07/20/2013	105		22.00		(10,401)		(7,140)		(7,140)	3,261						
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH504	05/29/2013	07/20/2013	105		23.00		(5,201)		(2,625)		(2,625)	2,576						
TEVA PHARMACEUTICAL-SP ADR OPTION	TEVA PHARMACEUTICAL-SP ADR 881624209	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH505	06/07/2013	07/20/2013	67		40.00		(4,669)		(1,809)		(1,809)	2,860						
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH506	04/26/2013	07/20/2013	84		100.00		(4,956)		(105,000)		(105,000)	(100,044)						
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH507	06/17/2013	07/20/2013	234		52.50		(15,919)		(2,340)		(2,340)	13,579						
VMWARE INC-CLASS A OPTION	VMWARE INC-CLASS A 928563402	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH508	06/13/2013	07/20/2013	63		70.00		(21,892)		(6,615)		(6,615)	15,277						
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH509	06/28/2013	08/17/2013	87		35.00		(4,876)		(4,963)		(4,963)	(87)						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(745,390)	0	(550,071)	XXX	(550,071)	195,319	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(745,390)	0	(550,071)	XXX	(550,071)	195,319	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(745,390)	0	(550,071)	XXX	(550,071)	195,319	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(745,390)	0	(550,071)	XXX	(550,071)	195,319	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF JUNE 30, 2013 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(745,390)	0	(550,071)	XXX	(550,071)	195,319	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(745,390)	0	(550,071)	XXX	(550,071)	195,319	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	Highly Effective Hedges 16	Highly Effective Hedges 17	All Other 18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFU3	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIIRNTNKXV3M12	06/18/2013	1,712.6000	1,639.7000	900					21,870	21,870	46,380	100/106	50
MFU3	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIIRNTNKXV3M12	06/18/2013	1,712.7000	1,639.7000	750					18,250	18,250	38,650	100/106	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIIRNTNKXV3M12	06/20/2013	1,630.0000	1,639.7000	300					(970)	(970)	15,460	100/106	50
NQU3	5	100	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQOF39	06/18/2013	2,964.9500	2,901.2500	(175)					6,370	6,370	38,650	100/106	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQOF39	06/19/2013	2,954.0000	2,901.2500	(35)					1,055	1,055	7,730	100/106	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQOF39	06/20/2013	2,878.7500	2,901.2500	(35)					(450)	(450)	7,730	100/106	20
R2U3	5	500	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYF 549300R4IG1TWPZT5U32	06/18/2013	985.6000	974.7000	900					5,450	5,450	38,650	100/106	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYF 549300R4IG1TWPZT5U32	06/19/2013	982.1000	974.7000	180					740	740	7,730	100/106	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYF 549300R4IG1TWPZT5U32	06/24/2013	939.4000	974.7000	180					(3,530)	(3,530)	7,730	100/106	100
ESU3	24	1,200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQOF39	06/18/2013	1,633.7500	1,599.2500	8,700					41,400	41,400	185,517	100/106	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQOF39	06/20/2013	1,597.2500	1,599.2500	725					(200)	(200)	15,460	100/106	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQOF39	06/20/2013	1,583.5000	1,599.2500	725					(1,575)	(1,575)	15,460	100/106	50
1349999. Subtotal - Short Futures - Hedging Other												13,115	0	0	0	0	88,410	88,410	425,147	XXX	XXX
1389999. Subtotal - Short Futures												13,115	0	0	0	0	88,410	88,410	425,147	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												13,115	0	0	0	0	88,410	88,410	425,147	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												13,115	0	0	0	0	88,410	88,410	425,147	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	(483,737)	908,884	425,147
Total Net Cash Deposits	(483,737)	908,884	425,147

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	425,147	(550,071)	425,147	13,360	(550,316)	13,360	425,147	425,147
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	425,147	(550,071)	425,147	13,360	(550,316)	13,360	425,147	425,147

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			31,422,354	31,422,354	07/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				31,422,354	31,422,354	XXX
9999999 - Totals				31,422,354	31,422,354	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 16,101,462 Book/Adjusted Carrying Value $ 16,336,064
2. Average balance for the year to date Fair Value $ 24,202,007 Book/Adjusted Carrying Value $ 24,202,007
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 31,422,354 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
0599999. Total - U.S. Government Bonds				0	0	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,000,000	3,000,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Flt % Due 3/21/2014 MJSD21		1FE	1,500,000	1,500,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				4,500,000	4,500,000	XXX
1099999. Total - All Other Government Bonds				4,500,000	4,500,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
419800-CM-7	HI DEPT OF BUDGET & FIN REV 5 1/4% Due 7/1/2013 JJ1		1FE	245,000	245,000	07/01/2013
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,425,000	2,425,000	01/01/2036
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 4/1/2031 MJSD1		2AM	3,000,000	3,000,000	04/01/2031
59447P-CJ-8	MICHIGAN FIN AUTH VRDN Adj % Due 9/1/2050 Sched		1FE	5,000,000	5,000,000	09/01/2050
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,520,000	3,520,000	08/01/2033
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN Adj % Due 4/1/2026 Sched		1FE	2,000,000	2,000,000	04/01/2026
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				16,190,000	16,190,000	XXX
3199999. Total - U.S. Special Revenues Bonds				16,190,000	16,190,000	XXX
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	3,000,000	3,000,000	07/24/2014
06417E-6E-8	BNS CD Flt % Due 8/15/2013 FMAN15		1FE	1,900,000	1,900,000	08/15/2013
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		1FE	1,004,360	1,002,745	03/07/2014
12626P-AE-3	CRH AMERICA INC 5.3% Due 10/15/2013 AO15		2FE	2,632,869	2,633,156	10/15/2013
38141G-DK-7	GOLDMAN SACHS GROUP INC 4 3/4% Due 7/15/2013 JJ15		1FE	3,304,613	3,305,115	07/15/2013
421915-EH-8	HEALTH CARE PPTY INV INC 5.65% Due 12/15/2013 JD15		2FE	511,125	511,440	12/15/2013
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,680,000	3,680,000	12/01/2040
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,198,483	3,200,000	02/06/2014
74456Q-AT-3	PUBLIC SVC EL & GAS 6.33% Due 11/1/2013 MN1		1FE	509,766	509,500	11/01/2013
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	6,800,000	6,800,000	03/01/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				26,541,217	26,541,956	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	4,525,000	4,525,000	10/01/2034
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,340,500	3,340,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				7,865,500	7,865,500	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				34,406,717	34,407,456	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				31,041,217	31,041,956	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				24,055,500	24,055,500	XXX
6599999. Total Bonds				55,096,717	55,097,456	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
172967-FE-6	CITIGROUP 6% Due 12/13/2013 JD15			2,558,075	2,561,372	12/13/2013
316175-40-5	FIDELITY INST MM FUND PRIME			522	522	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				2,558,597	2,561,894	XXX
000000-00-0	DU PONT EI DE NEMOURS & CO 5% Due 7/15/2013 JJ15			500,745	500,912	07/15/2013
000000-00-0	IDACORP CP CP 0.28% Due 7/1/2013 At Mat			599,874	599,874	07/01/2013
000000-00-0	KANSAS CITY CP 0.3% Due 7/19/2013 At Mat			3,199,200	3,199,200	07/19/2013
000000-00-0	MDU RESOURCES CP 0.27% Due 7/1/2013 At Mat			2,899,935	2,899,935	07/01/2013
000000-00-0	MARRIOTT CP 0.32% Due 8/29/2013 At Mat			1,399,116	1,399,116	08/29/2013
000000-00-0	SPECTRA CP 0.36% Due 7/16/2013 At Mat			999,710	999,710	07/16/2013
000000-00-0	XSTRATA CP 0.47% Due 10/16/2013 At Mat			998,264	998,264	10/16/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				10,596,844	10,597,011	XXX
9999999 - Totals				68,252,158	68,256,361	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (54,687,637) Book/Adjusted Carrying Value $ (54,680,881)
2. Average balance for the year to date Fair Value $ 108,449,300 Book/Adjusted Carrying Value $ 108,509,892

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank Of New York Mellon	New York, NY					27,903,542	1,382,719	2,191,366	XXX
Fifth Third Bank	Cincinnati, OH					710,807	303,972	603,949	XXX
Goldman Sachs	New York, NY					164,682	447,943	513,557	XXX
Huntington Bank	Columbus, OH					501,431	501,588	501,750	XXX
JP Morgan/Chase	New York, NY					(9,648,135)	(8,637,072)	(12,106,039)	XXX
M&T Bank	Buffalo, NY					982,333	990,207	998,322	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			249,736	249,736	249,736	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	20,864,396	(4,760,907)	(7,047,359)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	20,864,396	(4,760,907)	(7,047,359)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	20,864,396	(4,760,907)	(7,047,359)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ALLIANT CP		06/28/2013	0.230	07/01/2013	999,981	19	0
APACHE CORP CP		06/28/2013	0.280	07/01/2013	999,977	23	0
AVERY DENNISON CP		06/28/2013	0.240	07/01/2013	999,980	20	0
DU PONT EI DE NEMOURS & CO		06/06/2013	5.000	07/15/2013	500,912	11,528	(11,442)
IDACORP CP CP		06/04/2013	0.280	07/01/2013	599,874	126	0
KANSAS CITY CP		06/19/2013	0.300	07/19/2013	3,199,200	320	0
KINDER MORGAN CP		06/28/2013	0.270	07/01/2013	999,978	23	0
MDU RESOURCES CP		06/28/2013	0.270	07/01/2013	2,899,935	65	0
MARRIOTT CP		06/19/2013	0.320	08/29/2013	1,399,116	149	0
NYSTEG CP		06/28/2013	0.300	07/01/2013	999,975	25	0
Oneok CP		06/28/2013	0.250	07/01/2013	999,979	21	0
PPL ENERGY SUPPLY CP		06/28/2013	0.300	07/02/2013	999,967	25	0
SPECTRA CP		06/17/2013	0.360	07/16/2013	999,710	140	0
XSTRATA CP		06/05/2013	0.470	10/16/2013	998,264	339	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					17,596,848	12,823	(11,442)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					17,596,848	12,823	(11,442)
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					17,596,848	12,823	(11,442)
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					17,596,848	12,823	(11,442)
8699999 - Total Cash Equivalents					17,596,848	12,823	(11,442)