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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

Cincinnati Equitable Life Insurance Company

NAIC Group Code 0838 (Current) 0838 (Prior) NAIC Company Code 88064 Employer's ID Number 35-1452221

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

Country of Domicile United States of America

Incorporated/Organized 10/19/1977 Commenced Business 07/11/1978

Statutory Home Office 525 Vine Street, Suite 1925 (Street and Number), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 525 Vine Street, Suite 1925 (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-621-1826 (Area Code) (Telephone Number)

Mail Address P.O. BOX 3428 (Street and Number or P.O. Box), Cincinnati , OH, US 45202-3428 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 525 Vine Street, Suite 1925 (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-621-1826 (Area Code) (Telephone Number)

Internet Website Address www.cineqlife.com

Statutory Statement Contact Gregory Allen Baker (Name) , 513-621-1826 (Area Code) (Telephone Number)

gbaker@1826.com (E-mail Address), 513-621-4531 (FAX Number)

OFFICERS

Chairman of the Board	Peter A Alpaugh	President/CEO/CFO/Treasurer	Gregory A Baker
Secretary	Linda S Bales	Vice President of Sales & Marketing	Tonya G Crawford

OTHER

DIRECTORS OR TRUSTEES

Peter A Alpaugh	Andrea A Kessel	Gregory A Baker
James W Ketring	Drew F Knowles	

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.

Peter A. Alpaugh	Linda S. Bales	Gregory A. Baker
Chairman of the Board	Secretary	Treasurer

Subscribed and sworn to before me this 5th day of August 2013

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

Richard H Hansman Jr

Nov 8, 2014

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	45,814,884		45,814,884	40,288,559
2.	Stocks:				
	2.1 Preferred stocks	4,242,610		4,242,610	4,123,181
	2.2 Common stocks	7,046,337		7,046,337	6,114,084
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ 454,793), cash equivalents ($ ....) and short-term investments ($ 1,370,651)	1,825,444		1,825,444	2,700,889
6.	Contract loans (including $ .... premium notes)	47,976		47,976	45,800
7.	Derivatives			0	0
8.	Other invested assets	650,109		650,109	644,623
9.	Receivables for securities	60,390		60,390	0
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	59,687,750	0	59,687,750	53,917,136
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	468,759		468,759	413,966
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,126		1,126	645
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	674,500		674,500	604,114
	15.3 Accrued retrospective premiums			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	40,000		40,000	0
18.2	Net deferred tax asset	1,255,000		1,255,000	977,000
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	9,584		9,584	5,455
21.	Furniture and equipment, including health care delivery assets ($ ....)	10,168	10,168	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	8,734		8,734	9,347
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	133,454	306	133,148	73,719
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	62,289,075	10,474	62,278,601	56,001,382
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	62,289,075	10,474	62,278,601	56,001,382
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Premium Receivable	133,148	0	133,148	73,719
2502.	Prepaid Insurance	306	306	0	0
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	133,454	306	133,148	73,719

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ .... less $ .... included in Line 6.3 (including $ .... Modco Reserve)	50,540,610	44,282,097
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	15,297	15,297
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	287,596	276,097
4.	Contract claims:		
	4.1 Life	198,724	231,130
	4.2 Accident and health	17,336	17,336
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)	600	950
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)	2,500	3,820
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	285,283	257,172
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 $ .... assumed and $ .... ceded	0	0
	9.4 Interest Maintenance Reserve	297,878	302,237
10.	Commissions to agents due or accrued-life and annuity contracts $ .... , accident and health $ .... and deposit-type contract funds $	28,834	27,042
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	209,401	212,024
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	149,119	57,319
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		1,675
15.2	Net deferred tax liability		
16.	Unearned investment income	852	998
17.	Amounts withheld or retained by company as agent or trustee		
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated		
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	622,395	599,863
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	
	24.09 Payable for securities		162,868
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	117,182	122,543
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	52,773,607	46,570,468
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	52,773,607	46,570,468
29.	Common capital stock	1,000,000	1,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	6,280,231	6,280,231
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,224,763	2,150,683
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)	8,504,994	8,430,914
38.	Totals of Lines 29, 30 and 37	9,504,994	9,430,914
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	62,278,601	56,001,382
	DETAILS OF WRITE-INS		
2501.	Merchandise Shield	117,182	122,543
2502.			0
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	117,182	122,543
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	12,812,146	11,270,242	22,846,847
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	1,181,598	1,050,676	2,162,292
4.	Amortization of Interest Maintenance Reserve (IMR)	72,093	57,339	61,633
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	19,946	0	0
9.	Totals (Lines 1 to 8.3)	14,085,783	12,378,257	25,070,772
10.	Death benefits	4,891,705	3,165,407	6,880,911
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	52,940	53,647	72,005
13.	Disability benefits and benefits under accident and health contracts	31,484	35,089	62,106
14.	Coupons, guaranteed annual pure endowments and similar benefits	2,183	1,208	3,849
15.	Surrender benefits and withdrawals for life contracts	12,025	18,258	30,990
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	159	31	77
18.	Payments on supplementary contracts with life contingencies			0
19.	Increase in aggregate reserves for life and accident and health contracts	6,258,515	6,151,656	12,581,329
20.	Totals (Lines 10 to 19)	11,249,011	9,425,296	19,631,267
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,643,906	1,480,967	2,921,705
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses	906,926	821,037	1,697,435
24.	Insurance taxes, licenses and fees, excluding federal income taxes	264,858	209,832	434,836
25.	Increase in loading on deferred and uncollected premiums	79,502	59,026	101,436
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	6,767	5,392	5,150
28.	Totals (Lines 20 to 27)	14,150,970	12,001,550	24,791,829
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(65,187)	376,707	278,943
30.	Dividends to policyholders	537	305	838
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(65,724)	376,402	278,105
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,840	(75,687)	(134,561)
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)	(81,564)	452,089	412,666
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 247,529 (excluding taxes of $ 151,895 transferred to the IMR)	95,634	84,745	191,052
35.	Net income (Line 33 plus Line 34)	14,070	536,834	603,718
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	9,430,914	8,422,969	8,422,969
37.	Net income (Line 35)	14,070	536,834	603,718
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	(196,606)	19,371	(94,076)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(47,000)	234,000	256,000
41.	Change in nonadmitted assets	326,149	(270,711)	(58,593)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(22,533)	(240,372)	(262,104)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			563,000
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	74,080	279,122	1,007,945
55.	Capital and surplus, as of statement date (Lines 36 + 54)	9,504,994	8,702,091	9,430,914
	DETAILS OF WRITE-INS			
08.301.	Policy Fees	19,946		
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	19,946	0	0
2701.	Change in Dividend & Coupon Reserves	7,997	8,336	9,406
2702.	Merchandise Shield Expenses	(1,230)	(2,944)	(4,256)
2703.				0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	6,767	5,392	5,150
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	12,689,888	11,144,789	22,685,378
2.	Net investment income	1,229,245	1,050,431	2,221,120
3.	Miscellaneous income	19,946	0	0
4.	Total (Lines 1 to 3)	13,939,079	12,195,220	24,906,498
5.	Benefit and loss related payments	5,024,224	3,286,218	6,943,998
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,706,417	2,543,118	5,047,992
8.	Dividends paid to policyholders	887	580	863
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	141,675	0	(453,675)
10.	Total (Lines 5 through 9)	7,873,203	5,829,916	11,539,178
11.	Net cash from operations (Line 4 minus Line 10)	6,065,876	6,365,304	13,367,320
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,903,018	3,068,197	7,755,293
	12.2 Stocks	4,237,939	4,115,885	10,116,840
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	6,274	0	8,020
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	0	162,868
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,147,231	7,184,082	18,043,021
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	13,454,375	7,697,352	18,703,745
	13.2 Stocks	5,325,491	5,003,380	11,884,839
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	27,595	22,216	52,064
	13.6 Miscellaneous applications	223,258	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	19,030,719	12,722,948	30,640,648
14.	Net increase (or decrease) in contract loans and premium notes	2,176	107	3,782
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,885,664)	(5,538,973)	(12,601,408)
	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	11,499	2,114	4,346
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(67,156)	31,167	(403,071)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(55,657)	33,281	(398,725)
	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)	(875,445)	859,612	367,187
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,700,889	2,333,703	2,333,703
	19.2 End of period (Line 18 plus Line 19.1)	1,825,444	3,193,315	2,700,889

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	12,403,930	10,837,951	22,226,190
3.	Ordinary individual annuities	247,344	269,567	542,196
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	42,659	41,401	83,434
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	12,693,933	11,148,919	22,851,820
12.	Deposit-type contracts			0
13.	Total	12,693,933	11,148,919	22,851,820
	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 Cincinnati Equitable Life Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance 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, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The State of Ohio has not adopted any prescribed or permitted practices that differ from NAIC SAP.

2. No significant change
3. No significant change
4. No significant change
5. Investments

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or NAIC RMBS/ CMBS modeling.
2. The Company had no securities with a recognized other-than-temporary impairment.
3. The Company had no securities with a recognized other-than-temporary impairment.
4. All impaired 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):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 38,739

2. 12 Months or Longer $ 214,020

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

1. Less than 12 Months $ 855,021

2. 12 Months or Longer $ 5,243,361

5. We used market values obtained from broker dealers and money managers to determine that these securities are not other-than-temporary differences.

6. No significant change
7. No significant change
8. No significant change
9. No significant change
10. No significant change
11. No significant change
12. No significant change
13. No significant change
14. No significant change
15. No significant change
16. No significant change
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. The Company has not transferred receivable balances.
B. The Company has no transaction in accordance with SSAP No.18.
C. The Company has made no wash sale transactions.

18. No significant change
19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measure

A.

(1) Fair Value Measurements at Reporting Date

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a). Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	$ 4,034,466	-	-	$ 4,034,466
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	4,034,466	-	-	4,034,466
Bonds				
U.S. Governments	1,818,708	-	-	1,818,708
Industrial and Misc	-	44,335,930	-	44,335,930
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	1,818,708	44,335,930	-	46,154,638
Common Stock				
Industrial and Misc	2,573,066	-	-	2,573,066
Parent, Subsidiaries and Affiliates		4,473,271	-	4,473,271
Total Common Stocks	2,573,066	4,473,271	-	7,046,337
Separate account assets	-	-	-	
Total assets at fair value	8,426,240	48,809,201	-	57,235,441
b). Liabilities at fair value				
Other liabilities				
Total liabilities at fair value	-	-	-	-

21. No significant change
22. No significant change
23. No significant change
24. No significant change
25. Change in Incurred Losses and Loss Adjustment Expenses
    There have been no significant changes in the Loss and Loss Adjustment Expense reserves for losses incurred in prior accident years.

26. No significant change
27. No significant change
28. No significant change
29. No significant change
30. No significant change
31. No significant change
32. No significant change
33. No significant change
34. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/29/2009

6.4 By what department or departments?
Ohio

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 [X] No [ ] N/A [ ]

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 8,734

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 4,698,699	$ 4,473,271
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,698,699	$ 4,473,271
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

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
Fifth Third Bank	38 Fountain Square Plaza, Cincinnati, OH 45263
U.S. Bank	225 Water Street, Suite 700 Jacksonville, FL 32202

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
	Fort Washington Investment Advisors	303 Broadway, Suite 1200 Cincinnati, OH 45202
106905	Foster & Motley Investment Advisors	7755 Montgomery Rd., Suite 100 Cincinnati, OH 45236
	Cincinnati Asset Management	8845 Governor's Hill Drive Cincinnati, OH 45249

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$
	1.14 Total Mortgages in Good Standing	$ 0
	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)	$ 0
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	N					0	
2.	Alaska AK	N					0	
3.	Arizona AZ	N					0	
4.	Arkansas AR	N					0	
5.	California CA	N					0	
6.	Colorado CO	N					0	
7.	Connecticut CT	N					0	
8.	Delaware DE	N					0	
9.	District of Columbia DC	N					0	
10.	Florida FL	N					0	
11.	Georgia GA	L	3,475,180	232,982			3,708,162	
12.	Hawaii HI	N					0	
13.	Idaho ID	N					0	
14.	Illinois IL	N					0	
15.	Indiana IN	L	3,756,742	5,287			3,762,029	
16.	Iowa IA	N					0	
17.	Kansas KS	N					0	
18.	Kentucky KY	L	2,327,630	9,075			2,336,705	
19.	Louisiana LA	N					0	
20.	Maine ME	N					0	
21.	Maryland MD	N					0	
22.	Massachusetts MA	N					0	
23.	Michigan MI	N					0	
24.	Minnesota MN	N					0	
25.	Mississippi MS	N					0	
26.	Missouri MO	N					0	
27.	Montana MT	N					0	
28.	Nebraska NE	N					0	
29.	Nevada NV	N					0	
30.	New Hampshire NH	N					0	
31.	New Jersey NJ	N					0	
32.	New Mexico NM	N					0	
33.	New York NY	N					0	
34.	North Carolina NC	N					0	
35.	North Dakota ND	N					0	
36.	Ohio OH	L	2,844,213		42,659		2,886,872	
37.	Oklahoma OK	N					0	
38.	Oregon OR	N					0	
39.	Pennsylvania PA	N					0	
40.	Rhode Island RI	N					0	
41.	South Carolina SC	N					0	
42.	South Dakota SD	N					0	
43.	Tennessee TN	L	165				165	
44.	Texas TX	N					0	
45.	Utah UT	N					0	
46.	Vermont VT	N					0	
47.	Virginia VA	N					0	
48.	Washington WA	N					0	
49.	West Virginia WV	N					0	
50.	Wisconsin WI	N					0	
51.	Wyoming WY	N					0	
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	0	0	0	0	0	0
59.	Subtotal	(a) 5	12,403,930	247,344	42,659	0	12,693,933	0
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	12,403,930	247,344	42,659	0	12,693,933	0
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	12,403,930	247,344	42,659	0	12,693,933	0
98.	Less Reinsurance Ceded	XXX	4,048				4,048	
99.	Totals (All Business) less Reinsurance Ceded	XXX	12,399,882	247,344	42,659	0	12,689,885	0
	DETAILS OF WRITE-INS							
58001.		XXX						
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	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

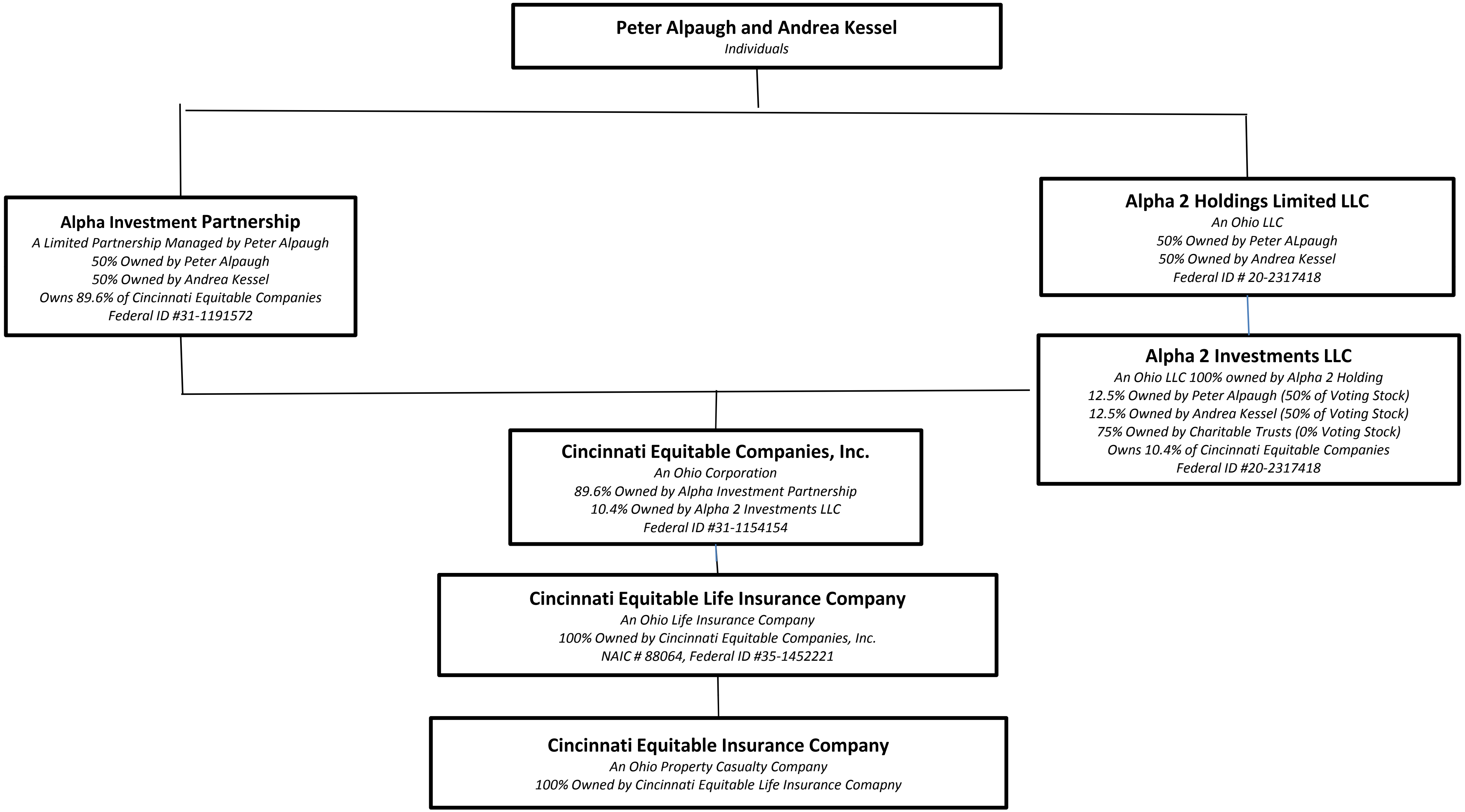
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF JUNE 30, 2013 OF THE Cincinnati Equitable Life Insurance Company

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

PART 1 - ORGANIZATIONAL CHART



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

1 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 *
			31-1191572				Alpha Investment Partnership	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
			20-2317418				Alpha 2 Holdings	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
			20-2317418				Alpha 2 Investments	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
0838	Cincinnati Equitable Companies	00020	31-1154154				Cincinnati Equitable Companies, Inc	OH	UDP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
0838	Cincinnati Equitable Companies	88064	35-1452221				Cincinnati Equitable Life Insurance Company	OH	UDP	Cincinnati Equitable Companies, Inc	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
0838	Cincinnati Equitable Companies	16721	31-0239840				Cincinnati Equitabkle Insurance Company	OH	IA	Cincinnati Equitable Life Insurance Company	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	

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. N/A
2. N/A
3. N/A
4. N/A
5. N/A
6. N/A
7. N/A

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 8 8 0 6 4 2 0 1 3 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 8 8 0 6 4 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] — 8 8 0 6 4 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] — 8 8 0 6 4 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] — 8 8 0 6 4 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] — 8 8 0 6 4 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] — 8 8 0 6 4 2 0 1 3 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	644,623	565,175
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition	27,595	52,064
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(22,109)	27,384
6. Total gain (loss) on disposals	6,274	8,020
7. Deduct amounts received on disposals	6,274	8,020
8. Deduct amortization of premium and depreciation		
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)	650,109	644,623
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	650,109	644,623

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	50,525,825	37,699,594
2. Cost of bonds and stocks acquired	18,779,866	30,588,584
3. Accrual of discount	18,792	33,947
4. Unrealized valuation increase (decrease)	(174,497)	(121,461)
5. Total gain (loss) on disposals	241,255	411,307
6. Deduct consideration for bonds and stocks disposed of	12,140,957	17,872,133
7. Deduct amortization of premium	146,452	214,014
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)	57,103,832	50,525,825
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	57,103,832	50,525,825

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)	28,600,790	5,560,573	2,905,100	2,359,740	28,600,790	33,616,003		28,954,867
2. Class 2 (a)	14,073,826	906,389	202,999	(1,671,350)	14,073,826	13,105,866		12,719,049
3. Class 3 (a)	970,680	279,740	38,736	(748,017)	970,680	463,666		1,012,207
4. Class 4 (a)	0				0	0		
5. Class 5 (a)	0				0	0		
6. Class 6 (a)	0				0	0		
7. Total Bonds	43,645,296	6,746,702	3,146,835	(59,627)	43,645,296	47,185,535	0	42,686,123
PREFERRED STOCK								
8. Class 1	570,000	387,500	250,000	0	570,000	707,500		719,732
9. Class 2	3,794,249	400,450	659,589	0	3,794,249	3,535,110		3,213,924
10. Class 3	0	0	0	0	0	0		189,525
11. Class 4	0				0	0		
12. Class 5	0				0	0		
13. Class 6	0				0	0		
14. Total Preferred Stock	4,364,249	787,950	909,589	0	4,364,249	4,242,610	0	4,123,181
15. Total Bonds and Preferred Stock	48,009,545	7,534,652	4,056,425	(59,627)	48,009,545	51,428,145	0	46,809,304

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,370,651	XXX	1,370,651	88	

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	2,397,564	2,006,358
2.	Cost of short-term investments acquired	22,317	5,761,239
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals	1,049,230	5,370,033
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,370,651	2,397,564
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,370,651	2,397,564

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1	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)
912828-UU-2	U.S. TREASURY NOTES		04/22/2013	Mesirow		1,504,282	1,500,000	738	1
912828-VE-7	US TREASURY NOTE		06/12/2013	Crew		497,248	500,000	178	1
United States						2,001,530	2,000,000	915	XXX
0599999. Subtotal - Bonds - U.S. Governments						2,001,530	2,000,000	915	XXX
199491-R9-4	COLUMBUS OHIO		04/08/2013	Crew		53,262	50,000	961	1FE
199491-K3-4	COLUMBUS OHIO		04/12/2013	Crew		53,670	50,000	757	1FE
United States						106,932	100,000	1,717	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						106,932	100,000	1,717	XXX
560602-FE-9	MAINLAND N J REGL HIGH SCHOOL		05/07/2013	Crew		114,983	100,000	391	2FE
62947Y-AF-8	NY CNTYS TOB TR IV		06/06/2013	Crew		4,740	5,000	4	3FE
713580-AY-4	PERALTA CALIF CMNTY COLLEGE		05/09/2013	Crew		108,160	100,000	1,753	2FE
United States						227,883	205,000	2,148	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						227,883	205,000	2,148	XXX
03523T-BP-2	ANHEUSER-BUSCH		06/25/2013	Schwab		92,090	100,000	1,132	1FE
00206R-BN-1	AT&T INC		05/08/2013	Crew		98,195	100,000	1,108	1FE
084664-BT-7	BERKSHIRE HATHAWAY		06/25/2013	Mesirow		143,274	150,000	538	1FE
172967-FT-3	CITIGROUP INC		05/08/2013	Schwab		112,739	100,000	1,488	1FE
210795-QB-9	CONTL AIRLINES 2012-2 A		05/07/2013	Crew		106,000	100,000	122	1FE
25243Y-AU-3	DIAGEO CAPITAL		04/24/2013	Crew		349,143	350,000	0	1FE
29265N-AS-7	ENERGEN CORP		05/30/2013	Mesirow		312,711	300,000	3,584	2FE
345397-WF-6	FORD MOTOR CREDIT CO LLC		05/23/2013	Schwab		15,710	15,000	122	2FE
36962G-4Y-7	GENERAL ELEC CAP CORP		04/29/2013	Mesirow		429,994	375,000	5,540	1FE
38143V-AA-7	GOLDMAN SACHS		06/25/2013	Crew		192,000	200,000	4,688	2FE
458140-AM-2	INTEL CORP		05/17/2013	Schwab		98,438	100,000	1,208	1FE
46625H-JD-3	JPMORGAN CHASE & CO		05/08/2013	Schwab		112,956	100,000	1,363	1FE
58933Y-AF-2	MERCK & CO INC		05/15/2013	Mesirow		149,870	150,000	0	1FE
68389X-AP-0	ORACLE CORP		06/25/2013	Mesirow		137,184	150,000	760	1FE
714046-AE-9	PERKINELMER INC		05/07/2013	Crew		83,306	75,000	1,809	2FE
755111-BX-8	RAYTHEON COMPANY		05/17/2013	Crew		97,431	100,000	1,167	1FE
82937T-AA-0	SINOPEC CAPITAL		04/24/2013	Crew		345,674	350,000	152	1FE
856899-AB-5	STATE GRID OVERSEAS INV		05/15/2013	Crew		296,946	300,000	0	1FE
91159J-AA-4	US BANCORP		05/08/2013	Schwab		100,923	100,000	967	1FE
92857W-BC-3	VODAFONE GROUP		04/23/2013	Crew		353,507	350,000	1,922	1FE
94707V-AC-4	WEATHERFORD BERMUDA		05/07/2013	Crew		79,519	75,000	181	2FE
983130-AR-6	WYNN LAS VEGAS		06/24/2013	Mesirow		275,000	250,000	7,104	3FE
74160M-GL-0	PRIME MORTGAGE TRUST 2005-1 1A3		04/30/2013	Crew		50,500	50,000	15	1Z*
United States						4,033,109	3,940,000	34,970	XXX
02364W-BD-6	AMERICA MOVIL SAB	R	04/23/2013	Crew		354,932	350,000	3,038	1FE
Other Country						354,932	350,000	3,038	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,388,040	4,290,000	38,008	XXX
8399997. Total - Bonds - Part 3						6,724,385	6,595,000	42,789	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,724,385	6,595,000	42,789	XXX
369622-39-4	GENERAL ELECTRIC CAPITAL		05/09/2013	Mesirow	15,500.000	387,500	25.00	0	P1LFE
55272X-40-9	MFA FINANCIAL		04/08/2013	Mesirow	12,000.000	300,000	25.00	0	P2LFE
74251V-20-1	PRINCIPAL FINANCIAL GROUP		04/22/2013	Schwab	1,000.000	100,450	100.00	0	P2UFE
United States Total						787,950	XXX	0	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						787,950	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						787,950	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						787,950	XXX	0	XXX
17275R-10-2	CISCO SYSTEMS INC		06/26/2013	Schwab	528.000	12,828		0	L
46625H-10-0	JP MORGAN CHASE & CO		06/26/2013	Schwab	297.000	15,675		0	L
913017-10-9	UNITED TECHNOLOGIES		06/26/2013	Schwab	217.000	20,223		0	L
United States Total						48,727	XXX	0	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						48,727	XXX	0	XXX
233203-42-1	DFA EMERG MKTS CORE EQUITY FD		06/27/2013	Schwab	581.981	10,412		0	U

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)
233203-62-9	DFA INTL SMALL COMPANY		06/27/2013	Reinvest Divid	638.599	10,300		0	U
258622-10-9	DOUBLELINE INCOME SOLUTIONS		04/25/2013	Schwab	2,520.000	63,000		0	U
G3223R-10-8	EVEREST RE GROUP LTD		04/30/2013	Broker	200.000	26,368		0	U
46429B-68-9	ISHARES TR MSCI EAFE		06/26/2013	Schwab	200.000	11,443		0	U
413838-20-2	OAKMARK INTERNATIONAL FUND		06/27/2013	Schwab	879.507	20,000		0	U
861728-10-3	STONE RIDGE ASSET MANAGEMENT		04/03/2013	Schwab	20,060.181	200,000		0	U
861728-40-0	STONE RIDGE HIGH YIELD		04/03/2013	Schwab	8,008.008	80,000		0	U
97717W-31-5	WISDOMTREE EMG MKTS		06/26/2013	Schwab	190.000	9,142		0	U
United States						430,665	XXX	0	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						430,665	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						479,392	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						479,392	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,267,342	XXX	0	XXX
9999999 - Totals						7,991,727	XXX	42,789	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912828-JD-3	U.S. TREASURY NOTE		06/30/2013	Maturity		100,000	100,000	103,825	100,560	0	(560)	0	(560)	0	100,000	0	0	0	1,688	06/30/2013	1
912828-UU-2	U.S. TREASURY NOTES		04/26/2013	Mesirow		1,504,286	1,500,000	1,504,282	0	0	(18)	0	(18)	0	1,504,264	0	22	22	754	03/31/2018	1
United States						1,604,286	1,600,000	1,608,108	100,560	0	(578)	0	(578)	0	1,604,264	0	22	22	2,442	XXX	XXX
0599999. Subtotal - Bonds - U.S. Governments						1,604,286	1,600,000	1,608,108	100,560	0	(578)	0	(578)	0	1,604,264	0	22	22	2,442	XXX	XXX
199491-R9-4	COLUMBUS OHIO		04/24/2013	Crew		52,000	50,000	53,262	0	0	(8)	0	(8)	0	53,253	0	(1,253)	(1,253)	1,094	06/01/2027	1FE
199491-K3-4	COLUMBUS OHIO		06/01/2013	Call		50,000	50,000	53,670	0	0	(48)	0	(48)	0	53,622	0	(3,622)	(3,622)	1,185	07/01/2023	1FE
677519-UC-2	OHIO ST DEV ASSISTANCE		04/01/2013	Call		75,000	75,000	77,870	76,073	0	(148)	0	(148)	0	75,925	0	(925)	(925)	1,796	10/01/2014	1FE
United States						177,000	175,000	184,801	76,073	0	(204)	0	(204)	0	182,800	0	(5,800)	(5,800)	4,075	XXX	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						177,000	175,000	184,801	76,073	0	(204)	0	(204)	0	182,800	0	(5,800)	(5,800)	4,075	XXX	XXX
62947Y-AF-8	NY CNTYS TOB TR IV		06/19/2013	Schwab		42,920	45,000	37,996	37,686	0	112	0	112	0	38,746	0	4,174	4,174	1,353	06/01/2027	3FE
934312-AB-5	WARM SPRINGS RESERVATION OREGON		04/25/2013	Schwab		117,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	17,000	17,000	4,102	11/01/2019	2FE
United States						159,920	145,000	137,996	137,686	0	112	0	112	0	138,746	0	21,174	21,174	5,455	XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						159,920	145,000	137,996	137,686	0	112	0	112	0	138,746	0	21,174	21,174	5,455	XXX	XXX
3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE		06/17/2013	Redemption		8,073	8,073	8,380	8,161	0	(88)	0	(88)	0	8,073	0	0	0	136	05/01/2025	1
3128X1-EJ-2	FEDERAL HOME LOAN MORTGAGE		05/01/2013	Maturity		105,000	105,000	103,413	105,000	0	0	0	0	0	105,000	0	0	0	2,231	05/22/2013	1
312931-4A-3	FGLMC A85317		06/17/2013	Redemption		5,139	5,139	5,155	5,147	0	(8)	0	(8)	0	5,139	0	0	0	92	04/01/2039	1
3128LX-QC-7	FGLMC G02251		06/17/2013	Redemption		6,945	6,945	7,460	7,071	0	(127)	0	(127)	0	6,945	0	0	0	173	08/01/2036	1
3128PQ-K9-1	FGLMC J11220		06/17/2013	Redemption		2,085	2,085	2,169	2,089	0	(4)	0	(4)	0	2,085	0	0	0	39	11/01/2024	1
3128KW-TJ-2	FHLM A65953		06/17/2013	Redemption		5,293	5,293	5,349	5,303	0	(10)	0	(10)	0	5,293	0	0	0	107	10/01/2037	1
31371N-V4-4	FNMA 257235		06/25/2013	Redemption		5,507	5,507	5,879	5,565	0	(58)	0	(58)	0	5,507	0	0	0	134	06/01/2023	1
31402D-JS-0	FNMA 725773		06/25/2013	Redemption		9,034	9,034	9,061	9,039	0	(5)	0	(5)	0	9,034	0	0	0	208	09/01/2034	1
31403C-YH-8	FNMA 745112		06/25/2013	Redemption		5,379	5,379	5,571	5,419	0	(39)	0	(39)	0	5,379	0	0	0	142	10/01/2035	1
31403D-P9-4	FNMA 745748		06/25/2013	Redemption		6,373	6,373	6,235	6,342	0	32	0	32	0	6,373	0	0	0	150	07/01/2036	1
31404N-FW-1	FNMA 773381		06/25/2013	Redemption		2,726	2,726	2,554	2,674	0	51	0	51	0	2,726	0	0	0	60	05/01/2034	1
31406V-R2-4	FNMA 821405		06/25/2013	Redemption		3,655	3,655	3,690	3,659	0	(4)	0	(4)	0	3,655	0	0	0	89	05/01/2035	1
31408A-E4-8	FNMA 845355		06/25/2013	Redemption		11,830	11,830	12,082	11,887	0	(56)	0	(56)	0	11,830	0	0	0	308	01/01/2036	1
31408D-QG-2	FNMA 848355		06/25/2013	Redemption		10,173	10,173	10,045	10,151	0	22	0	22	0	10,173	0	0	0	215	08/01/2035	1
31408E-C8-3	FNMA 848895		06/25/2013	Redemption		5,309	5,309	5,486	5,332	0	(23)	0	(23)	0	5,309	0	0	0	140	01/01/2036	1
31408G-VU-8	FNMA 851227		06/25/2013	Redemption		2,489	2,489	2,551	2,509	0	(19)	0	(19)	0	2,489	0	0	0	74	05/01/2036	1
31408J-D9-9	FNMA 852528		06/25/2013	Redemption		4,128	4,128	3,987	4,089	0	39	0	39	0	4,128	0	0	0	88	05/01/2036	1
31409G-JX-5	FNMA 870678		06/25/2013	Redemption		14,045	14,045	14,934	14,259	0	(214)	0	(214)	0	14,045	0	0	0	347	12/01/2021	1
31410F-4Z-5	FNMA 888340		06/25/2013	Redemption		5,352	5,352	5,522	5,386	0	(35)	0	(35)	0	5,352	0	0	0	111	08/01/2036	1
31410G-BC-6	FNMA 888435		06/25/2013	Redemption		2,153	2,153	2,180	2,158	0	(6)	0	(6)	0	2,153	0	0	0	48	06/01/2022	1
31410G-W9-0	FNMA 889072		06/25/2013	Redemption		4,958	4,958	5,113	4,999	0	(41)	0	(41)	0	4,958	0	0	0	135	12/01/2037	1
31410K-XR-0	FNMA 889988		06/25/2013	Redemption		8,817	8,817	9,142	8,874	0	(57)	0	(57)	0	8,817	0	0	0	204	08/01/2038	1
31410T-WZ-4	FNMA 897164		06/25/2013	Redemption		4,907	4,907	5,007	4,929	0	(22)	0	(22)	0	4,907	0	0	0	139	08/01/2036	1
31410V-2L-3	FNMA 899079		06/25/2013	Redemption		2,514	2,514	2,701	2,577	0	(63)	0	(63)	0	2,514	0	0	0	53	03/01/2037	1
31412S-LR-4	FNMA 933336		06/25/2013	Redemption		3,584	3,584	3,503	3,557	0	27	0	27	0	3,584	0	0	0	76	01/01/2038	1
31414D-U2-0	FNMA 963301		06/25/2013	Redemption		7,565	7,565	7,438	7,547	0	17	0	17	0	7,565	0	0	0	149	05/01/2023	1
31414L-3U-0	FNMA 969811		06/25/2013	Redemption		1,577	1,577	1,592	1,581	0	(4)	0	(4)	0	1,577	0	0	0	41	02/01/2023	1
31416H-UM-5	FNMA AA0587		06/25/2013	Redemption		10,938	10,938	11,165	10,979	0	(41)	0	(41)	0	10,938	0	0	0	215	02/01/2039	1
31417V-RS-4	FNMA AC8596		06/25/2013	Redemption		8,422	8,422	8,493	8,436	0	(14)	0	(14)	0	8,422	0	0	0	137	01/01/2025	1
31417V-VA-8	FNMA AC8708		06/25/2013	Redemption		6,855	6,855	6,992	6,879	0	(24)	0	(24)	0	6,855	0	0	0	124	01/01/2025	1
31418M-UM-2	FNMA AD0587		06/25/2013	Redemption		16,370	16,370	16,728	16,432	0	(62)	0	(62)	0	16,370	0	0	0	295	12/01/2039	1
3138AD-3P-8	FNMA AI0805		06/25/2013	Redemption		1,288	1,288	1,356	1,297	0	(9)	0	(9)	0	1,288	0	0	0	24	07/01/2041	1
3128LX-J7-6	FNMA G02086		06/17/2013	Redemption		2,590	2,590	2,548	2,581	0	9	0	9	0	2,590	0	0	0	54	02/01/2036	1
36202E-SB-6	GNMA 000411		06/20/2013	Redemption		2,834	2,834	2,861	2,840	0	(5)	0	(5)	0	2,834	0	0	0	65	04/20/2038	1
36202E-RS-0	GNMA 004097		06/20/2013	Redemption		1,943	1,943	1,932	1,940	0	3	0	3	0	1,943	0	0	0	40	03/20/2038	1
362170-SY-9	GNMA 208535		06/17/2013	Redemption		31	31	29	31	0	0	0	0	0	31	0	0	0	1	05/15/2017	1
36207J-LY-7	GNMA 433343		06/17/2013	Redemption		12	12	12	12	0	0	0	0	0	12	0	0	0	0	12/15/2026	1
36208W-TL-7	GNMA 463255		06/17/2013	Redemption		2,195	2,195	2,215	2,198	0	(3)	0	(3)	0	2,195	0	0	0	56	02/15/2037	1
36210N-MM-8	GNMA 497264X		06/17/2013	Redemption		397	397	394	396	0	1	0	1	0	397	0	0	0	9	12/15/2028	1
36200N-KA-8	GNMA 605189		06/17/2013	Redemption		6,200	6,200	6,289	6,215	0	(15)	0	(15)	0	6,200	0	0	0	124	04/15/2034	1
3620C4-RQ-5	GNMA 748495		06/17/2013	Redemption		7,666	7,666	8,313	7,740	0	(74)	0	(74)	0	7,666	0	0	0	121	08/15/2040	1
36202F-DW-3	GNMA II 004617M		06/20/2013	Redemption		5,289	5,289	5,360	5,299	0	(9)	0	(9)	0	5,289	0	0	0	100	01/20/2040	1
36202E-JH-3	GNMA II 3864		06/20/2013	Redemption		2,159	2,159	2,154	2,158	0	1	0	1	0	2,159	0	0	0	50	06/20/2036	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)
36202E-MA-4	GNMA II 3953		06/20/2013	Redemption		1,079	1,079	1,075	1,078	0	1	0	1	0	1,079	0	0	0	25	02/20/2037	1
36202E-NP-0	GNMA II 3998		06/20/2013	Redemption		1,724	1,724	1,708	1,722	0	3	0	3	0	1,724	0	0	0	43	06/20/2037	1
36202E-QL-6	GNMA II 4059		06/20/2013	Redemption		2,151	2,151	2,146	2,150	0	1	0	1	0	2,151	0	0	0	49	12/20/2037	1
36202F-3N-4	GNMA II 5305		06/20/2013	Redemption		9,413	9,413	10,203	9,540	0	(127)	0	(127)	0	9,413	0	0	0	156	02/20/2042	1
United States						344,166	344,166	348,173	345,227	0	(1,061)	0	(1,061)	0	344,166	0	0	0	7,375	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						344,166	344,166	348,173	345,227	0	(1,061)	0	(1,061)	0	344,166	0	0	0	7,375	XXX	XXX
130914-AM-6	CALIFORNIA PETRO TRANSPORTATION		04/01/2013	Call		4,000	4,000	4,407	4,107	0	(11)	0	(11)	0	4,096	0	(96)	(96)	469	04/01/2015	1FE
36962G-4J-0	GENERAL ELEC CAP CORP		05/01/2013	Crew		391,017	325,000	367,689	363,520	0	(1,639)	0	(1,639)	0	361,882	0	29,136	29,136	14,598	01/08/2020	1FE
450679-AT-2	ITT CORP		04/25/2013	Schwab		64,509	50,000	65,431	64,778	0	(285)	0	(285)	0	64,493	0	16	16	1,696	11/15/2025	1
534187-AS-8	LINCOLN NATIONAL CORP		05/01/2013	Schwab		103,020	100,000	103,000	102,998	0	(2)	0	(2)	0	102,996	0	24	24	3,169	05/17/2066	2FE
677071-AM-4	OHANA MILITARY CMNTYS LLC		04/01/2013	Redemption		1,156	1,156	1,005	1,151	0	5	0	5	0	1,156	0	0	0	32	10/01/2026	1FE
05948X-WV-9	BANC AMER MTG SECS INC		06/25/2013	Redemption		1,216	1,216	908	1,152	0	64	0	64	0	1,216	0	0	0	24	11/25/2033	1Z*
05947U-W8-7	BANC AMER CMBS		06/10/2013	Redemption		1,867	1,867	1,940	1,874	0	(6)	0	(6)	0	1,867	0	0	0	38	07/10/2045	1Z*
059511-AD-7	BANC AMER COML MTG		06/10/2013	Redemption		13,947	13,947	15,014	14,065	0	(118)	0	(118)	0	13,947	0	0	0	334	04/10/2049	1Z*
05950E-AC-2	BANC AMER COML MTG TR		06/10/2013	Redemption		10,783	10,783	11,567	10,816	0	(33)	0	(33)	0	10,783	0	0	0	264	05/10/2045	1Z*
07387J-AD-8	BEAR STEARNS COMMERCIAL MTG		06/11/2013	Redemption		42,277	42,277	44,348	42,757	0	(480)	0	(480)	0	42,277	0	0	0	970	09/11/2038	1Z*
07388L-AD-2	BEAR STEARNS COMMERCIAL MTG		06/11/2013	Redemption		15,024	15,024	15,932	15,169	0	(145)	0	(145)	0	15,024	0	0	0	389	09/11/2041	1Z*
07388L-AC-4	BEAR STEARNS COMMERCIAL MTG		06/11/2013	Redemption		105,634	105,634	111,906	109,100	0	(3,466)	0	(3,466)	0	105,634	0	0	0	2,594	09/11/2041	1Z*
225470-F6-5	CREDIT SUISSE MORTGAGE CAPITAL		06/18/2013	Redemption		8,224	8,224	8,504	8,269	0	(44)	0	(44)	0	8,224	0	0	0	181	02/15/2039	1Z*
46625Y-ZW-6	J P MORGAN CHASE		05/13/2013	Redemption		6,563	6,563	6,745	6,699	0	(136)	0	(136)	0	6,563	0	0	0	151	12/12/2044	1Z*
46630J-AB-5	JP MORGAN COMMERCIAL MTG		06/18/2013	Redemption		3,692	3,692	3,844	0	0	(2)	0	(2)	0	3,692	0	0	0	33	01/15/2049	1Z*
52109R-BL-4	LB-UBS COML MORTGAGE TRUST		04/18/2013	Maturity		402,516	402,516	428,680	432,473	0	(4,267)	0	(4,267)	0	428,206	0	(25,689)	(25,689)	7,665	09/15/2045	1Z*
52108M-FR-9	LB-UBS COML MORTGAGE TRUST		06/17/2013	Redemption		20,817	20,817	22,225	20,960	0	(143)	0	(143)	0	20,817	0	0	0	502	03/15/2032	1Z*
61750C-AD-9	MORGAN STANLEY CAP I TR		04/12/2013	Maturity		101,166	101,166	107,947	109,920	0	(2,194)	0	(2,194)	0	107,726	0	(6,560)	(6,560)	2,202	07/12/2044	1Z*
74160M-GL-0	PRIME MORTGAGE TRUST 2005-1 1A3		05/01/2013	Call		2,000	2,000	2,020	0	0	0	0	0	0	2,020	0	(20)	(20)	0	03/25/2035	1Z*
92978P-AD-1	WACHOVIA BANK COMMERCIAL MTG		06/18/2013	Redemption		7,565	7,565	8,026	7,615	0	(50)	0	(50)	0	7,565	0	0	0	185	11/15/2048	1Z*
United States						1,306,994	1,223,447	1,331,138	1,317,422	0	(12,952)	0	(12,952)	0	1,310,183	0	(3,190)	(3,190)	35,495	XXX	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,306,994	1,223,447	1,331,138	1,317,422	0	(12,952)	0	(12,952)	0	1,310,183	0	(3,190)	(3,190)	35,495	XXX	XXX
8399997. Total - Bonds - Part 4						3,592,366	3,487,613	3,610,215	1,976,968	0	(14,684)	0	(14,684)	0	3,580,159	0	12,207	12,207	54,842	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						3,592,366	3,487,613	3,610,215	1,976,968	0	(14,684)	0	(14,684)	0	3,580,159	0	12,207	12,207	54,842	XXX	XXX
26441C-30-3	DUKE ENERGY CORP		05/01/2013	Mesirow	5,000.000	129,247	0.00	125,000	0	0	0	0	0	0	125,000	0	4,247	4,247	1,619		P2LFE
369622-41-0	GENERAL ELEC CAPITAL		05/01/2013	Mesirow	10,000.000	254,494	0.00	250,000	0	0	0	0	0	0	250,000	0	4,494	4,494	3,047		
481228-20-3	JPMCHASE CAP XVI		05/08/2013	Mesirow	10,000.000	250,000	0.00	247,089	247,089	0	0	0	0	0	247,089	0	2,911	2,911	2,955		P2LFE
49446R-74-5	KIMCO RLTY CORP		04/09/2013	Mesirow	6,500.000	163,666	0.00	162,500	162,500	0	0	0	0	0	162,500	0	1,166	1,166	0		P2UFE
74913G-50-1	QWEST CORP		04/08/2013	Mesirow	5,000.000	132,497	0.00	125,000	125,000	0	0	0	0	0	125,000	0	7,497	7,497	2,188		P2UFE
United States						929,905	XXX	909,589	534,589	0	0	0	0	0	909,589	0	20,315	20,315	9,808	XXX	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						929,905	XXX	909,589	534,589	0	0	0	0	0	909,589	0	20,315	20,315	9,808	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						929,905	XXX	909,589	534,589	0	0	0	0	0	909,589	0	20,315	20,315	9,808	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						929,905	XXX	909,589	534,589	0	0	0	0	0	909,589	0	20,315	20,315	9,808	XXX	XXX
037833-10-0	APPLE INC		06/01/2013	Schwab	20.000	9,045		11,451	8,853	2,598	0	0	2,598	0	11,451	0	(2,406)	(2,406)	61		L
369604-10-3	GENERAL ELECTRIC CO		06/26/2013	Schwab	1,100.000	25,784		22,327	25,432	(3,105)	0	0	(3,105)	0	22,327	0	3,456	3,456	209		L
459200-10-1	IBM CORP		06/01/2013	SCHWAB	50.000	10,514		4,428	10,665	(6,237)	0	0	(6,237)	0	4,428	0	6,086	6,086	48		L
902973-30-4	US BANCORP		06/26/2013	Schwab	680.000	24,384		11,266	23,072	(11,807)	0	0	(11,807)	0	11,266	0	13,118	13,118	133		L
United States						69,727	XXX	49,472	68,022	(18,550)	0	0	(18,550)	0	49,472	0	20,255	20,255	450	XXX	XXX
H0023R-10-5	ACE LIMITED	F	06/01/2013	Schwab	150.000	13,523		10,076	13,346	(3,269)	0	0	(3,269)	0	10,076	0	3,447	3,447	74		L
Other Country						13,523	XXX	10,076	13,346	(3,269)	0	0	(3,269)	0	10,076	0	3,447	3,447	74	XXX	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						83,250	XXX	59,549	81,368	(21,819)	0	0	(21,819)	0	59,549	0	23,701	23,701	524	XXX	XXX
04315J-83-7	ARTIO INTL EQUITY FD II		06/01/2013	Schwab	4,113.798	44,840		43,000	46,198	(3,198)	0	0	(3,198)	0	43,000	0	1,840	1,840	0		U
872340-10-4	TCW STRATEGIC INCOME FUND INC		04/24/2013	SCHWAB	10,000.000	58,736		47,633	58,100	(10,467)	0	0	(10,467)	0	47,633	0	11,103	11,103	980		L
United States						103,576	XXX	90,633	104,298	(13,665)	0	0	(13,665)	0	90,633	0	12,943	12,943	980	XXX	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						103,576	XXX	90,633	104,298	(13,665)	0	0	(13,665)	0	90,633	0	12,943	12,943	980	XXX	XXX

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)
9799997. Total - Common Stocks - Part 4						186,826	XXX	150,182	185,665	(35,484)	0	0	(35,484)	0	150,182	0	36,644	36,644	1,504	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						186,826	XXX	150,182	185,665	(35,484)	0	0	(35,484)	0	150,182	0	36,644	36,644	1,504	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,116,731	XXX	1,059,771	720,255	(35,484)	0	0	(35,484)	0	1,059,771	0	56,960	56,960	11,312	XXX	XXX
9999999 - Totals						4,709,097	XXX	4,669,986	2,697,223	(35,484)	(14,684)	0	(50,168)	0	4,639,931	0	69,166	69,166	66,154	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

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

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of	Amount of	6	7	8	
Depository	Code	Rate of Interest	Interest Received During Current Quarter	Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Fifth Third Bank					1,288,623	293,093	454,793	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	1,288,623	293,093	454,793	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	1,288,623	293,093	454,793	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	1,288,623	293,093	454,793	XXX

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

N O N E