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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

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board, President & CEO: John Finn Barrett

Secretary and Counsel: Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton
SS:

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

John Finn Barrett	Donald Joseph Wuebbling	Bradley Joseph Hunkler
Chairman of Board, President & CEO	Secretary and Counsel	VP, Chief Accounting Officer

Subscribed and sworn to before me this 26th day of 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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	10,452,289,417	0	10,452,289,417	10,221,039,102
2.	Stocks:				
	2.1 Preferred stocks	2,121,638	0	2,121,638	2,121,638
	2.2 Common stocks	244,616,274	38,684,717	205,931,557	162,917,912
3.	Mortgage loans on real estate:				
	3.1 First liens	779,746,774	0	779,746,774	783,939,708
	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)	24,030,233	0	24,030,233	24,356,091
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 469,442), cash equivalents ($ 102,459,195) and short-term investments ($ 25,503,830)	128,432,467	0	128,432,467	138,256,904
6.	Contract loans (including $ .... premium notes)	41,835,400	0	41,835,400	43,562,924
7.	Derivatives	19,653,877	0	19,653,877	4,020,446
8.	Other invested assets	170,427,244	0	170,427,244	133,473,739
9.	Receivables for securities	14,002,953	0	14,002,953	3,860,770
10.	Securities lending reinvested collateral assets	63,720,606	0	63,720,606	15,645,187
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,940,876,883	38,684,717	11,902,192,166	11,533,194,421
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	103,298,306	0	103,298,306	101,890,952
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,013,696	0	1,013,696	1,113,459
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,439,039		19,439,039	19,784,815
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,276,988	0	1,276,988	652,888
	16.2 Funds held by or deposited with reinsured companies	633,926,458	0	633,926,458	634,109,669
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon		0	0	39,190,812
18.2	Net deferred tax asset	981,971	0	981,971	6,410,460
19.	Guaranty funds receivable or on deposit	3,925,684	0	3,925,684	3,968,383
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				
24.	Health care ($ ....) and other amounts receivable	151,490	151,490	0	508,886
25.	Aggregate write-ins for other than invested assets	8,281,166	0	8,281,166	7,826,708
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,713,171,681	38,836,207	12,674,335,474	12,348,651,453
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	38,029,602	0	38,029,602	39,231,640
28.	Total (Lines 26 and 27)	12,751,201,283	38,836,207	12,712,365,076	12,387,883,093
	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	8,281,166	0	8,281,166	7,826,708
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)	8,281,166	0	8,281,166	7,826,708

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,864,488,765 less $ included in Line 6.3 (including $ Modco Reserve)	9,864,488,765	9,845,765,533
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,181,645,184	1,038,343,322
4.	Contract claims:		
	4.1 Life	20,160,084	19,626,862
	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	389,600	372,996
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 267,188 assumed and $ 910,397 ceded	1,177,585	1,341,796
	9.4 Interest Maintenance Reserve	19,120,354	19,309,015
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,330,239 , accident and health $ and deposit-type contract funds $	1,330,239	1,201,550
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		5,000,983
13.	Transfers to Separate Accounts due or accrued (net) (including $ (158,627) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,589,259)	(2,495,689)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,841,200	6,593,739
15.1	Current federal and foreign income taxes, including $ 3,398,414 on realized capital gains (losses)	16,099,349	
15.2	Net deferred tax liability		
16.	Unearned investment income	1,143,415	1,217,351
17.	Amounts withheld or retained by company as agent or trustee	1,056,853	806,517
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	13,699,826	13,573,759
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	153,440,634	127,457,894
	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	12,797,397	29,945,170
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	4,488,135	
	24.09 Payable for securities	101,104,324	3,974,528
	24.10 Payable for securities lending	191,744,853	205,150,350
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	3,689,431	5,741,157
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,590,827,969	11,322,926,833
27.	From Separate Accounts Statement	38,029,602	39,231,640
28.	Total liabilities (Lines 26 and 27)	11,628,857,571	11,362,158,473
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	289,699,441	231,916,556
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)	0	
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,081,007,505	1,023,224,620
38.	Totals of Lines 29, 30 and 37	1,083,507,505	1,025,724,620
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,712,365,076	12,387,883,093
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending eschearment to a state	538,482	765,166
2502.	Unfunded Commitment Low Income Housing Tax Credit Property	3,150,949	4,975,991
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,689,431	5,741,157
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	415,444,982	423,521,649	1,553,344,365
2.	Considerations for supplementary contracts with life contingencies	1,422,212	628,559	1,839,223
3.	Net investment income	273,477,300	294,106,660	578,145,668
4.	Amortization of Interest Maintenance Reserve (IMR)	4,487,372	4,647,619	7,286,312
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,255	16,406	492,163
	8.2 Charges and fees for deposit-type contracts	1,762	2,028	3,827
	8.3 Aggregate write-ins for miscellaneous income	16,280,617	534,895	9,264,041
9.	Totals (Lines 1 to 8.3)	711,128,500	723,457,816	2,150,375,599
10.	Death benefits	94,322,262	46,100,294	117,738,579
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,025,098	739,079	1,776,433
12.	Annuity benefits	135,027,776	137,874,818	265,100,376
13.	Disability benefits and benefits under accident and health contracts	1,380,783	1,417,304	2,833,655
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	284,058,925	254,211,234	558,424,584
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	13,636,470	19,501,469	34,290,918
18.	Payments on supplementary contracts with life contingencies	1,614,648	1,651,016	3,266,386
19.	Increase in aggregate reserves for life and accident and health contracts	18,723,232	111,381,283	838,044,803
20.	Totals (Lines 10 to 19)	549,789,194	572,876,497	1,821,475,734
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	22,653,068	26,696,240	48,703,100
22.	Commissions and expense allowances on reinsurance assumed	1,479,803		150,815,814
23.	General insurance expenses	36,285,021	33,368,217	74,085,552
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,490,552	5,584,149	10,884,500
25.	Increase in loading on deferred and uncollected premiums	44,797	319,824	524,572
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,322,175)	(5,712,351)	(10,074,393)
27.	Aggregate write-ins for deductions	1,777,406	7,510,084	15,052,018
28.	Totals (Lines 20 to 27)	613,197,666	640,642,660	2,111,466,897
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	97,930,834	82,815,156	38,908,702
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	97,930,834	82,815,156	38,908,702
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	31,659,883	27,703,966	(2,398,921)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	66,270,951	55,111,190	41,307,623
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,083,723 (excluding taxes of $ 2,314,691 transferred to the IMR)	862,112	(3,592,253)	(7,022,346)
35.	Net income (Line 33 plus Line 34)	67,133,063	51,518,937	34,285,277
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,025,724,620	986,859,525	986,859,523
37.	Net income (Line 35)	67,133,063	51,518,937	34,285,277
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,781,262	18,779,858	24,214,064	26,281,855
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,352,773	1,650,529	(11,790,007)
41.	Change in nonadmitted assets	(5,500,069)	(4,394,506)	(4,326,439)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(25,982,740)	(30,480,401)	(35,585,589)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	57,782,885	42,508,623	38,865,097
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,083,507,505	1,029,368,148	1,025,724,620
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	9,048	113,003	123,129
08.302.	Company Owned Life Insurance	454,449	421,892	862,163
08.303.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	15,817,120		8,278,749
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	16,280,617	534,895	9,264,041
2701.	Benefits for employees and agents not included elsewhere	1,526,116	7,092,407	14,184,814
2702.	Securities Lending Interest Expense	251,290	417,677	867,204
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,777,406	7,510,084	15,052,018
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	354,335,134	424,221,761	745,104,189
2. Net investment income	290,146,953	302,401,955	608,590,841
3. Miscellaneous income	657,869	1,116,106	1,143,890
4. Total (Lines 1 to 3)	645,139,956	727,739,822	1,354,838,920
5. Benefit and loss related payments	453,945,797	456,363,137	933,646,465
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,468,786)	(5,616,514)	(10,495,799)
7. Commissions, expenses paid and aggregate write-ins for deductions	42,130,887	62,406,196	132,054,204
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 3,398,414 tax on capital gains (losses)	(20,231,864)	22,255,543	42,403,011
10. Total (Lines 5 through 9)	472,376,034	535,408,362	1,097,607,881
11. Net cash from operations (Line 4 minus Line 10)	172,763,922	192,331,460	257,231,039
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,166,384,894	1,037,217,537	2,379,496,101
12.2 Stocks	4,915,725	5,452,801	10,866,670
12.3 Mortgage loans	57,662,435	39,507,033	137,351,407
12.4 Real estate	0	0	0
12.5 Other invested assets	2,200,225	6,754,124	4,266,854
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,286	2,710	50,920
12.7 Miscellaneous proceeds	86,987,613	58,260,943	16,848,496
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,318,159,178	1,147,195,148	2,548,880,448
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,401,265,892	1,083,492,869	2,728,898,357
13.2 Stocks	37,470,433	5,033,174	5,033,174
13.3 Mortgage loans	53,494,598	67,889,257	166,234,313
13.4 Real estate	160,494	0	0
13.5 Other invested assets	41,947,898	425,295	3,754,505
13.6 Miscellaneous applications	48,075,419	0	8,002
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,582,414,734	1,156,840,595	2,903,928,351
14. Net increase (or decrease) in contract loans and premium notes	(1,727,524)	(680,898)	(1,052,120)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(262,528,033)	(8,964,549)	(353,995,783)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	30,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	143,301,862	(21,431,919)	130,146,771
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(63,362,189)	(139,827,378)	(85,763,849)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	79,939,673	(161,259,297)	74,382,922
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(9,824,438)	22,107,614	(22,381,822)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	138,256,904	160,638,726	160,638,726
19.2 End of period (Line 18 plus Line 19.1)	128,432,466	182,746,340	138,256,904

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	112,333,553	100,812,765	213,771,380
3.	Ordinary individual annuities	247,166,278	328,894,034	540,685,463
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	359,499,831	429,706,799	754,456,843
12.	Deposit-type contracts	1,137,843,443	190,469,981	1,593,526,220
13.	Total	1,497,343,274	620,176,780	2,347,983,063
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		State of Domicile	2013	2012
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 67,133,063	$ 34,285,277
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 67,133,063	$ 34,285,277
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 1,083,507,505	$ 1,025,724,620
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 1,083,507,505	$ 1,025,724,620

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

C. Accounting Policy

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

2. Accounting Changes and Corrections of Errors

The Company made the following accounting changes in 2012:

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

The adoption of SSAP 101 did not impact the Company's statutory surplus at January 1, 2012. In addition, the Company reclassified $12.6 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the 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:						
05950PAJ2	$ 10,241,799	$ 9,576,392	$ 665,407	$ 9,576,392	$ 8,812,895	6/30/2013
12628LAJ9	7,218,877	7,195,291	23,586	7,195,291	6,148,238	6/30/2013
12667GXD0	3,075,498	2,922,825	152,673	2,922,825	2,782,295	6/30/2013
32051GSD8	2,768,558	2,705,531	63,027	2,705,531	2,586,348	6/30/2013
Total	XXX	XXX	$ 904,693	XXX	XXX	

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
For the year ended December 31, 2012:						
059522AX0	$ 2,964,205	$ 2,736,454	$ 227,751	$ 2,736,454	$ 2,383,039	12/31/2012
12628KAF9	12,373,898	11,844,757	529,141	11,844,757	10,020,182	12/31/2012
12667GPV9	5,063,759	4,622,430	441,329	4,622,430	4,496,731	12/31/2012
225458PR3	6,958,339	6,669,129	289,210	6,669,129	6,926,188	12/31/2012
3622MPAP3	3,543,783	3,156,374	387,409	3,156,374	1,868,230	12/31/2012
46628SAH6	5,390,025	4,460,127	929,898	4,460,127	4,070,189	12/31/2012
61751DAH7	5,148,486	4,856,990	291,496	4,856,990	4,172,455	12/31/2012
12668ANW1	9,028,156	8,544,508	483,648	8,544,508	7,732,363	9/30/2012
221470AA5	9,858,178	6,745,951	3,112,227	6,745,951	4,205,893	9/30/2012
61749EAF4	9,661,210	8,916,262	744,948	8,916,262	7,715,737	9/30/2012
743948AL5	22,277	21,673	604	21,673	23,442	9/30/2012
759950GY8	3,208,655	2,995,797	212,858	2,995,797	2,112,084	9/30/2012
94984EAN2	875,659	500,591	375,068	500,591	220,737	9/30/2012
02148JAD9	3,875,603	3,653,202	222,401	3,653,202	3,114,757	6/30/2012
05949CPJ9	9,082,804	8,473,014	609,790	8,473,014	5,600,677	6/30/2012
05951FAG9	6,636,211	5,638,790	997,421	5,638,790	3,948,272	6/30/2012
059522AX0	4,598,198	4,301,827	296,371	4,301,827	4,017,760	6/30/2012
12668AAL9	5,511,079	4,993,487	517,592	4,993,487	4,455,862	6/30/2012
12668BYF4	4,859,238	4,676,178	183,060	4,676,178	3,792,448	6/30/2012
173100AR9	1,966,064	1,424,874	541,190	1,424,874	1,109,685	6/30/2012
251513AQ0	66,326	52,028	14,298	52,028	33,682	6/30/2012
251513BC0	5,626,469	5,098,691	527,778	5,098,691	3,363,798	6/30/2012
32051GRV9	2,626,258	2,560,642	65,616	2,560,642	2,385,629	6/30/2012
36186LAG8	11,337,089	10,068,696	1,268,393	10,068,696	7,214,804	6/30/2012
45660L2V0	1,248,481	1,193,451	55,030	1,193,451	939,890	6/30/2012
45660L3T4	7,742,011	7,455,886	286,125	7,455,886	5,699,467	6/30/2012
45660LS83	5,374,420	5,109,605	264,815	5,109,605	4,647,648	6/30/2012
52520QAG9	10,469,777	9,464,050	1,005,727	9,464,050	8,136,738	6/30/2012
52522HAN2	13,118,922	12,387,466	731,456	12,387,466	9,935,474	6/30/2012
52523KAJ3	7,147,889	6,718,083	429,806	6,718,083	3,381,613	6/30/2012
74922EAF6	4,175,430	4,050,061	125,369	4,050,061	3,571,066	6/30/2012
761118XQ6	5,628,317	5,171,471	456,846	5,171,471	4,548,365	6/30/2012
76114AAB6	16,178,227	15,282,585	895,642	15,282,585	10,811,528	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
872225AF4	340,055	308,106	31,949	308,106	255,608	6/30/2012
939344AR8	4,889,979	4,550,885	339,094	4,550,885	3,040,049	6/30/2012
93935BAH3	4,333,221	3,974,087	359,134	3,974,087	2,779,252	6/30/2012
Total	XXX	XXX	$ 18,398,861	XXX	XXX	
For the year ended December 31, 2011:						
02151FAF6	4,908,497	4,543,100	365,397	4,543,100	4,067,705	12/31/2011
059469AF3	3,568,730	3,263,427	305,303	3,263,427	2,419,987	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	6,210,432	6,125,667	84,765	6,125,667	5,131,827	12/31/2011
12543PAQ6	1,342,997	1,046,375	296,622	1,046,375	835,769	12/31/2011
12628KAF9	14,862,286	14,076,022	786,264	14,076,022	9,010,375	12/31/2011
12628LAJ9	9,546,433	9,049,718	496,715	9,049,718	6,018,739	12/31/2011
12667G7H0	7,266,498	6,911,400	355,098	6,911,400	5,789,629	12/31/2011
12668BYF4	5,275,075	4,982,469	292,606	4,982,469	3,880,682	12/31/2011
173100AR9	2,763,476	2,034,787	728,689	2,034,787	1,855,519	12/31/2011
251510FX6	8,405,579	7,993,455	412,124	7,993,455	6,869,535	12/31/2011
45660L3T4	8,714,367	8,003,568	710,799	8,003,568	6,063,035	12/31/2011
46628SAJ2	6,862,503	5,790,799	1,071,704	5,790,799	3,767,993	12/31/2011
525221EC7	8,913,387	8,692,382	221,005	8,692,382	7,043,684	12/31/2011
525221GA9	5,346,377	5,002,035	344,342	5,002,035	3,686,648	12/31/2011
52524PAL6	7,545,587	6,148,435	1,397,152	6,148,435	4,991,851	12/31/2011
61749WAK3	4,195,117	3,826,315	368,802	3,826,315	2,661,559	12/31/2011
51751DAH7	5,999,761	5,767,706	232,055	5,767,706	3,563,791	12/31/2011
61752RAL6	3,398,613	3,149,373	249,240	3,149,373	2,148,446	12/31/2011
743948AL5	25,899	24,266	1,633	24,266	26,447	12/31/2011
74922EAF6	4,730,499	4,367,629	362,870	4,367,629	3,479,342	12/31/2011
761118MD7	3,988,386	3,850,477	137,909	3,850,477	3,318,983	12/31/2011
949772AU1	2,762,516	1,013,505	1,749,011	1,013,505	958,690	12/31/2011
94984EAN2	1,129,347	856,590	272,757	856,590	759,987	12/31/2011
059522AX0	11,395,894	6,872,513	4,523,381	6,872,513	5,672,734	9/30/2011
1248MGAX2	111,317	101,394	9,923	101,394	63,281	9/30/2011
52524MAV1	7,372,225	7,340,840	31,385	7,340,840	3,804,840	9/30/2011
76114AAB6	17,127,071	16,080,604	1,046,467	16,080,604	11,682,852	9/30/2011
872225AF4	1,922,007	579,909	1,342,098	579,909	511,364	9/30/2011

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
059522AX0	13,484,889	12,073,294	1,411,595	12,073,294	10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011
3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	XXX	XXX	$ 24,102,994	XXX	XXX	

For the year ended December 31, 2010:

45660L3H0	$ 9,550,473	$ 9,485,847	$ 64,626	$ 9,485,847	$ 7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010
Total	XXX	XXX	$ 10,817,115	XXX	XXX	

For the six month period ended December 31, 2009:

059469AF3	$ 4,084,265	$ 3,958,294	$ 125,971	$ 3,958,294	$ 2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	XXX	XXX	$ 15,096,311	XXX	XXX	

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months $33,779,724
2. 12 months or longer $44,357,623

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

1. Less than 12 months $1,036,886,815
2. 12 months or longer $323,301,706

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

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

NOTES TO FINANCIAL STATEMENTS

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. The Company entered into an interest rate swap and swaptions. The discussion of accounting policies, risks, and objectives are shown in Note 1C. The net gain recognized in unrealized gains and losses during the reporting period related to the derivative instruments was $9,459,263. The Company has entered into a collateral agreement with the counterparty whereby under certain conditions the counterparty is required to post assets on the Company's behalf. The posted amount is equal to the difference between the net positive fair value of the swap and the agreed upon thresholds that are based on the credit rating of the counterparty. Inversely, if the net fair value of the swap is negative, then the Company may be required to post assets instead using similar thresholds. At June 30, 2013, $5,573,171 cash collateral has been posted by the counterparty.

9. Income Taxes. No change.

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

11. Debt. No change.

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

A. Defined Benefit Plan

(6) Components of net periodic benefit cost:

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

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

14. Contingencies

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 West Virginia Treasurer (who has not settled with the Company) has brought suit seeking to require the Company to annually check the Social Security Death Master File for deceased insureds, and alleging that the Company's previous failure to do so has rendered its unclaimed property reports incomplete and fraudulent. The Treasurer seeks attorney fees, interest and penalties for allegedly willful misconduct and fraudulent reporting, and other, varied relief (including identification and payment of death claims). The amount of loss, if any, that the Company may ultimately recognize as a result of this litigation 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	-	5,063,625	-	5,063,625
RMBS	-	33,192,332	-	33,192,332
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 38,255,957	$ -	$ 38,255,957
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 160,322,285	$ -	$ -	$ 160,322,285
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 160,322,285	$ -	$ -	$ 160,322,285
Derivative assets				

NOTES TO FINANCIAL STATEMENTS

Interest rate contracts	$ -	$ 14,852,665	$ -	$ 14,852,665
Options, purchased	-	876,985	-	876,985
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	3,924,226	3,924,226
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 15,729,650	$ 3,924,226	$ 19,653,876
Separate account assets*	$ 31,766,428	$ -	$ -	$ 31,766,428
Total assets at fair value	$ 192,088,713	$ 53,985,607	$ 3,924,226	$ 249,998,546

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, written	-	(4,488,136)	-	(4,488,136)
Total derivative liabilities	$ -	$ (4,488,136)	$ -	$ (4,488,136)
Total liabilities at fair value	$ -	$ (4,488,136)	$ -	$ (4,488,136)

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

	Balance at 03/31/2013	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 06/30/2013
Derivative assets	$ 4,225,089	$ -	$ -	$ -	$ (106,322)	$ (194,541)	$ 3,924,226
Total	$ 4,225,089	$ -	$ -	$ -	$ (106,322)	$ (194,541)	$ 3,924,226

Gross Purchases, Issuances, Sales, and Settlements

Three months ended as of 3/31/2013

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

Three months ended as of 06/30/2013

	Purchases	Issuances	Sales	Settlements	Net Purchases, Issuances, Sales, & Settlements
Derivative assets	$ -	$ -	$ -	$ (194,541)	$ (194,541)
Total	$ -	$ -	$ -	$ (194,541)	$ (194,541)

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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	$ 10,916,954,092	$10,452,289,417	$ 44,447,204	$ 10,417,957,584	$ 454,549,304	$ -
Common stocks:						
Unaffiliated**	204,921,385	204,921,385	204,921,385	-	-	-
Preferred stock	2,537,500	2,121,638	-	-	2,537,500	-
Mortgage loans	826,158,514	779,746,774	-	-	826,158,514	-
Cash, cash equivalents and short-term investments	128,432,467	128,432,467	128,432,467	-	-	-
Other invested assets, surplus notes	14,841,804	13,634,344	-	14,841,804	-	-
Securities lending reinvested collateral assets	63,720,606	63,720,606	63,720,606	-	-	-
Derivative assets	19,653,876	19,653,876	-	15,729,650	3,924,226	-
Separate acct. assets	38,454,866	38,029,602	32,243,420	6,211,446	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (9,737,911,473)	$ (8,960,346,000)	$ -	$ -	$ (9,737,911,473)	$ -
Derivative liabilities	(4,488,136)	(4,488,136)	-	(4,488,136)	-	-
Securities lending liability	(191,744,853)	(191,744,853)	-	-	(191,744,853)	-
Separate acct. liabilities*	(4,159,041)	(3,833,000)	-	-	(4,159,041)	-

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

NOTES TO FINANCIAL STATEMENTS

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

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

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

26. Intercompany Pooling Arrangements. No change.

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: $ 45,039,313

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 34,223,089	$ 39,694,889
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 97,169,991	$ 120,255,475
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 131,393,080	$ 159,950,364
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 198,631,292

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 198,637,179

16.3 Total payable for securities lending reported on the liability page. $ 191,744,853

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086
FEDERAL HOME LOAN BANK	CINCINNATI, OH 45202

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY SUITE 1200, CINTI, OH 45202

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 757,985,753
	1.14 Total Mortgages in Good Standing	$ 757,985,753
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 21,761,021
	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)	$ 779,746,774
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	565,983	2,547,230			3,113,213	
2. Alaska AK	N	19,794	400			20,194	
3. Arizona AZ	L	539,570	530,910			1,070,480	
4. Arkansas AR	L	166,024	5,872,986			6,039,010	
5. California CA	L	3,211,389	4,726,057			7,937,446	
6. Colorado CO	L	416,484	2,481,403			2,897,887	
7. Connecticut CT	L	394,563	1,704,783			2,099,346	
8. Delaware DE	L	502,860	387,354			890,214	
9. District of Columbia DC	L	73,421	950			74,371	
10. Florida FL	L	7,074,109	13,165,092			20,239,201	101,881
11. Georgia GA	L	867,972	3,869,531			4,737,503	
12. Hawaii HI	L	370,505	5,807,364			6,177,869	
13. Idaho ID	L	19,876	150,134			170,010	
14. Illinois IL	L	6,093,680	25,543,491			31,637,171	
15. Indiana IN	L	10,161,109	12,590,474			22,751,583	49,590
16. Iowa IA	L	156,918	3,998,070			4,154,988	
17. Kansas KS	L	333,763	1,539,555			1,873,318	
18. Kentucky KY	L	4,664,522	3,206,637			7,871,159	
19. Louisiana LA	L	3,065,870	29,698,931			32,764,801	
20. Maine ME	N	7,014	23,914			30,928	
21. Maryland MD	L	1,399,976	888,391			2,288,367	
22. Massachusetts MA	L	437,075	218,047			655,122	
23. Michigan MI	L	5,742,946	16,568,812			22,311,758	
24. Minnesota MN	L	966,676	680,083			1,646,759	
25. Mississippi MS	L	1,302,129	18,165,125			19,467,254	
26. Missouri MO	L	1,973,756	13,328,310			15,302,066	
27. Montana MT	L	15,133	754,459			769,592	
28. Nebraska NE	L	42,676	404,472			447,148	
29. Nevada NV	L	114,381	5,337			119,718	
30. New Hampshire NH	N	5,913	150			6,063	
31. New Jersey NJ	L	327,464	108,702			436,166	
32. New Mexico NM	L	84,606	3,514,559			3,599,165	
33. New York NY	N	62,488	6,440			68,928	
34. North Carolina NC	L	9,061,430	5,891,016			14,952,446	211,318
35. North Dakota ND	L	9,380	50,000			59,380	
36. Ohio OH	L	32,551,821	15,602,985			48,154,806	1,137,109,198
37. Oklahoma OK	L	356,308	9,843,271			10,199,579	
38. Oregon OR	L	80,421	250,097			330,518	
39. Pennsylvania PA	L	8,839,684	6,603,466			15,443,150	310,475
40. Rhode Island RI	N	4,270				4,270	
41. South Carolina SC	L	992,678	1,881,809			2,874,487	
42. South Dakota SD	L	29,489	95,155			124,644	
43. Tennessee TN	L	1,417,240	589,794			2,007,034	
44. Texas TX	L	2,149,745	22,243,233			24,392,978	
45. Utah UT	L	45,629	300			45,929	
46. Vermont VT	L	4,069				4,069	
47. Virginia VA	L	635,323	3,420,346			4,055,669	
48. Washington WA	L	170,896	300			171,196	
49. West Virginia WV	L	2,037,419	2,039,441			4,076,860	60,981
50. Wisconsin WI	L	1,289,742	4,590,774			5,880,516	
51. Wyoming WY	L	25,301				25,301	
52. American Samoa AS	N	0	0			0	
53. Guam GU	L	5,375	1,576,138			1,581,513	
54. Puerto Rico PR	N	3,716				3,716	
55. U.S. Virgin Islands VI	N	222				222	
56. Northern Mariana Islands MP	N	0				0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	32,294	0	0	0	32,294	0
59. Subtotal	(a) 47	110,923,097	247,166,278	0	0	358,089,375	1,137,843,443
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	1,410,456				1,410,456	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	112,333,553	247,166,278	0	0	359,499,831	1,137,843,443
96. Plus Reinsurance Assumed	XXX	55,555,776	(1,105,415)			54,450,361	
97 Totals (All Business)	XXX	167,889,329	246,060,863	0	0	413,950,192	1,137,843,443
98. Less Reinsurance Ceded	XXX	7,399,979	1,145			7,401,124	
99. Totals (All Business) less Reinsurance Ceded	XXX	160,489,350	246,059,718	0	0	406,549,068	1,137,843,443
DETAILS OF WRITE-INS							
58001. Mexico	XXX	5,863				5,863	
58002. Other Foreign	XXX	26,431				26,431	
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	32,294	0	0	0	32,294	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern 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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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		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	DS	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	DS	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	DS	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	IA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	24,356,091	25,323,292
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	160,494	
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	486,352	967,201
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	24,030,233	24,356,091
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	24,030,233	24,356,091

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	783,939,708	753,520,277
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	49,300,000	142,046,685
	2.2 Additional investment made after acquisition	4,194,598	24,187,628
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		1,589,563
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	57,662,435	137,351,407
8.	Deduct amortization of premium and mortgage interest points and commitment fees	25,097	53,038
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	779,746,774	783,939,708
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	779,746,774	783,939,708
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	779,746,774	783,939,708

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	133,473,740	128,269,120
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	25,000,000	0
	2.2 Additional investment made after acquisition	16,947,898	3,754,505
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(2,789,303)	5,726,277
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	2,200,225	4,266,854
8.	Deduct amortization of premium and depreciation	4,865	9,308
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	170,427,245	133,473,740
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	170,427,245	133,473,740

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,419,333,212	10,056,068,404
2.	Cost of bonds and stocks acquired	1,438,736,325	2,733,931,531
3.	Accrual of discount	6,445,717	15,552,730
4.	Unrealized valuation increase (decrease)	19,221,753	31,176,985
5.	Total gain (loss) on disposals	10,890,996	24,747,308
6.	Deduct consideration for bonds and stocks disposed of	1,171,300,601	2,390,362,771
7.	Deduct amortization of premium	21,970,835	33,009,265
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,329,252	18,771,710
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,699,027,315	10,419,333,212
11.	Deduct total nonadmitted amounts	38,684,716	33,254,574
12.	Statement value at end of current period (Line 10 minus Line 11)	10,660,342,599	10,386,078,638

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	6,867,866,737	929,386,466	1,072,315,400	57,091,334	6,867,866,737	6,782,029,137		6,714,145,307
2. Class 2 (a)	2,410,583,970	1,455,038,979	1,277,287,601	(76,455,419)	2,410,583,970	2,511,879,929		2,404,540,496
3. Class 3 (a)	461,608,476	28,320,533	22,359,746	31,825,024	461,608,476	499,394,287		484,056,362
4. Class 4 (a)	605,731,865	87,110,226	42,262,494	(24,696,526)	605,731,865	625,883,071		626,450,184
5. Class 5 (a)	142,094,943	866,171	7,156,970	(1,161,443)	142,094,943	134,642,701		123,113,585
6. Class 6 (a)	24,824,137	14,933	837,867	2,422,112	24,824,137	26,423,315		6,208,871
7. Total Bonds	10,512,710,128	2,500,737,308	2,422,220,078	(10,974,918)	10,512,710,128	10,580,252,440	0	10,358,514,805
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0		
9. Class 2	0	0	0	0	0	0		
10. Class 3	2,121,638	0	0	0	2,121,638	2,121,638		2,121,638
11. Class 4	0	0	0	0	0	0		
12. Class 5	0	0	0	0	0	0		
13. Class 6	0	0	0	0	0	0		
14. Total Preferred Stock	2,121,638	0	0	0	2,121,638	2,121,638	0	2,121,638
15. Total Bonds and Preferred Stock	10,514,831,766	2,500,737,308	2,422,220,078	(10,974,918)	10,514,831,766	10,582,374,078	0	10,360,636,443

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 127,963,025 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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	25,503,831	XXX	25,518,374	93,002	85,250

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	137,475,705	151,310,964
2. Cost of short-term investments acquired	832,313,961	1,860,969,576
3. Accrual of discount	0	7,506
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,443	500
6. Deduct consideration received on disposals	944,131,292	1,874,617,929
7. Deduct amortization of premium	156,986	194,912
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	25,503,831	137,475,705
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	25,503,831	137,475,705

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	4,020,447
2.	Cost Paid/(Consideration Received) on additions	1,782,250
3.	Unrealized Valuation increase/(decrease)	9,751,278
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(388,236)
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)	15,165,739
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	15,165,739

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1FE	8,000,000	9,874,552	10,992,757	05/17/2007	06/20/2017	Deutsche Bank	(38,343)	(38,343)	20047E-AE-2	COMM 2006-C8 A4	1FM	9,912,895	11,031,100
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,806,951	27,649,754	06/22/2011	09/20/2016	Bank of America	659,454	659,454	3137A7-JU-5	FHMS K701 A2	1FE	25,147,497	26,990,300
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,479,594	11,236,026	06/07/2011	09/20/2016	Deutsche Bank	278,066	278,066	31398J-ZS-5	FHR K004 A2	1FE	10,201,528	10,957,960
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,602,187	16,860,752	06/07/2011	09/20/2016	Deutsche Bank	441,107	441,107	31398W-D3-5	FHR K005 A2	1FE	15,161,080	16,419,645
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,899,080	27,020,978	06/22/2011	09/20/2016	Deutsche Bank	735,178	735,178	3137AB-FV-8	FHLMC SERICL	1FE	25,163,902	26,285,800
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,262,297	5,517,025	08/30/2011	09/20/2016	Deutsche Bank	148,725	148,725	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,113,572	5,368,300
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,199,643	4,291,636	08/30/2011	09/20/2016	Deutsche Bank	118,980	118,980	396789-JU-4	GCCFC 2005-GG3 A4	1FM	4,080,663	4,172,656
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,398,645	11,934,262	08/30/2011	09/20/2016	Deutsche Bank	327,194	327,194	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,071,451	11,607,068
244199C*4	Deere & Co 244199BB0	1FE	18,000,000	18,786,250	18,676,771	08/08/2011	09/20/2016	Morgan Stanley	475,816	475,816	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,310,435	18,200,955
244199C*4	Deere & Co 244199BB0	1FE	2,000,000	2,097,191	2,004,992	08/08/2011	09/20/2016	Morgan Stanley	52,868	52,868	12624K-AC-0	COMM 2012-CR2 ASB	1FM	2,044,323	1,952,124
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,183,170	11,049,280	08/10/2011	09/20/2014	Morgan Stanley	117,090	117,090	233050-AB-9	DBUBS 2011-LC1A A2	1FM	10,066,080	10,932,190
30231GA*3	3M 604059AE5	1FE	7,000,000	8,080,832	8,589,057	08/30/2011	09/20/2016	Morgan Stanley	212,832	212,832	12622D-AB-0	COMM 2010-C1 A2	1FM	7,867,999	8,376,225
30231GA*3	3M 604059AE5	1FE	12,000,000	12,442,802	13,027,112	08/30/2011	09/20/2016	Morgan Stanley	364,856	364,856	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,077,947	12,662,256
30231GA*3	3M 604059AE5	1FE	1,000,000	1,032,698	1,097,440	08/30/2011	09/20/2016	Morgan Stanley	30,405	30,405	12622D-AB-0	COMM 2010-C1 A2	1FM	1,002,293	1,067,035
9999999 - Totals				161,145,893	169,947,842	XXX	XXX	XXX	3,924,228	3,924,228	XXX	XXX	XXX	157,221,665	166,023,614

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	14	162,808,724	14	162,908,373					14	162,808,724
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	99,649	XXX		XXX		XXX		XXX	99,649
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	1,762,480	XXX		XXX		XXX	1,762,480
7. Ending Inventory	14	162,908,373	14	161,145,893	0	0	0	0	14	161,145,893

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	15,165,742	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		15,165,742
4.	Part D, Section 1, Column 5	19,692,221	
5.	Part D, Section 1, Column 6	(4,526,479)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	11,449,918	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,449,918
10.	Part D, Section 1, Column 8	19,692,221	
11.	Part D, Section 1, Column 9	(8,242,303)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	160,567,690	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	160,567,690	
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	2,642,683,791	6,875,246,100
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,844	50,420
6.	Deduct consideration received on disposals	2,540,229,136	6,875,294,711
7.	Deduct amortization of premium	1,303	1,809
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	102,459,196	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	102,459,196	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CREA00010 45 APARTMENT	HOUSTON	TX	12/01/2009	WSLAC MORTGAGE			24,030,233	135,144
0199999. Acquired by Purchase					0	0	24,030,233	135,144
0399999 - Totals					0	0	24,030,233	135,144

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001170	Austin	TX		03/29/2012	5.700	0	1,765,644	20,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	1,765,644	20,500,000
0899999. Total Mortgages in good standing						0	1,765,644	20,500,000
0001161	Conroe	TX		04/28/2011	6.520	0	72,315	28,000,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	72,315	28,000,000
1699999. Total - Restructured Mortgages						0	72,315	28,000,000
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	1,837,959	48,500,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
0001071	Cincinnati	OH		04/27/1994		1,357,848	0	0	0	0	0	0	0	12,186	0	0	0
0001077	Birmingham	AL		11/24/1997		15,450,849	0	0	0	0	0	0	0	176,879	0	0	0
0001084	Hamilton	OH		06/15/1999		16,195,438	0	0	0	0	0	0	0	151,778	0	0	0
0001094	Fremont	CA		08/17/2001		6,945,897	0	0	0	0	0	0	0	158,851	0	0	0
0001096	Henderson	NV		12/20/2001		7,582,337	0	0	0	0	0	0	0	46,048	0	0	0
0001097	Dublin	OH		12/21/2001		17,155,296	0	0	0	0	0	0	0	170,451	0	0	0
0001101	Pittsburgh	PA		05/10/2002		15,214,528	0	0	0	0	0	0	0	111,154	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,600,832	0	0	0	0	0	0	0	33,750	0	0	0
0001103	Plano	TX		07/09/2002		9,607,146	0	0	0	0	0	0	0	77,029	0	0	0
0001104	Plantation	FL		07/19/2002		4,942,749	0	0	0	0	0	0	0	39,631	0	0	0
0001106	Germantown	TN		09/06/2002		9,010,131	0	0	0	0	0	0	0	58,612	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,191,243	0	0	0	0	0	0	0	29,195	0	0	0
0001110	Cincinnati	OH		12/19/2002		769,729	0	0	0	0	0	0	0	48,817	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,331,543	0	(4,895)	0	0	(4,895)	0	0	33,425	0	0	0
0001113	Cincinnati	OH		12/19/2002		286,724	0	(94)	0	0	(94)	0	0	41,277	0	0	0
0001114	Cincinnati	OH		12/19/2002		166,176	0	0	0	0	0	0	0	23,989	0	0	0
0001115	Las Vegas	NV		04/04/2003		8,390,987	0	0	0	0	0	0	0	76,608	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,832,861	0	0	0	0	0	0	0	51,157	0	0	0
0001122	Henderson	NV		03/03/2004		2,710,294	0	0	0	0	0	0	0	9,239	0	0	0
0001123	Henderson	NV		03/03/2004		2,661,896	0	0	0	0	0	0	0	9,239	0	0	0
0001124	Warrensville Heights	OH		03/05/2004		21,006,387	0	0	0	0	0	0	0	127,325	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,941,255	0	0	0	0	0	0	0	34,419	0	0	0
0001126	Austin	TX		09/24/2004		9,488,825	0	0	0	0	0	0	0	41,105	0	0	0
0001127	Seattle	WA		10/01/2004		906,517	0	0	0	0	0	0	0	116,622	0	0	0
0001130	Glen Mills	PA		04/25/2005		5,390,133	0	(8,354)	0	0	(8,354)	0	0	8,265	0	0	0

STATEMENT AS OF JUNE 30, 2013 OF THE Western-Southern Life Assurance Company

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
0001131	Austin	TX		10/25/2005		2,254,892	0	0	0	0	0	0	0	24,185	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,494,973	0	0	0	0	0	0	0	44,529	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,074,799	0	0	0	0	0	0	0	10,793	0	0	0
0001135	Bloomington	IN		03/22/2007		39,801,903	0	0	0	0	0	0	0	145,304	0	0	0
0001136	Carmel	IN		04/05/2007		21,558,669	0	0	0	0	0	0	0	104,891	0	0	0
0001140	San Antonio	TX		03/20/2008		25,913,204	0	0	0	0	0	0	0	82,580	0	0	0
0001141	San Antonio	TX		04/09/2008		33,663,701	0	0	0	0	0	0	0	120,459	0	0	0
0001144	Owasso	OK		09/23/2008		8,402,655	0	0	0	0	0	0	0	33,314	0	0	0
0001145	Spartanburg	SC		10/16/2008		4,017,185	0	0	0	0	0	0	0	28,207	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		24,492,840	0	0	0	0	0	0	0	82,635	0	0	0
0001149	Raleigh	NC		08/06/2009		26,334,195	0	0	0	0	0	0	0	79,807	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,893,071	0	0	0	0	0	0	0	39,674	0	0	0
0001151	Lorton	VA		09/28/2009		24,169,711	0	0	0	0	0	0	0	266,827	0	0	0
0001152	Aurora	CO		09/29/2009		11,865,004	0	0	0	0	0	0	0	53,594	0	0	0
0001155	Melbourne	FL		07/08/2010		19,111,069	0	0	0	0	0	0	0	250,857	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,959,682	0	0	0	0	0	0	0	28,257	0	0	0
0001157	Auburn	AL		10/27/2010		8,536,619	0	0	0	0	0	0	0	31,052	0	0	0
0001158	Orlando	FL		01/31/2011		8,179,988	0	0	0	0	0	0	0	62,044	0	0	0
0001160	West Valley	UT		04/28/2011		34,274,928	0	0	0	0	0	0	0	122,368	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,699,941	0	0	0	0	0	0	0	62,396	0	0	0
0001166	Puyallup	WA		02/24/2012		19,567,058	0	0	0	0	0	0	0	150,088	0	0	0
0001167	Chatsworth	CA		02/28/2012		1,520,553	0	0	0	0	0	0	0	102,760	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,506,621	0	0	0	0	0	0	0	16,867	0	0	0
0001171	McCalla	AL		05/01/2012		28,547,933	0	0	0	0	0	0	0	111,568	0	0	0
0001173	American Canyon	CA		11/14/2012		39,854,380	0	0	0	0	0	0	0	215,997	0	0	0
0001174	Norcross	GA		12/20/2012		31,350,000	0	0	0	0	0	0	0	142,230	0	0	0
0001176	National City	CA		02/27/2013		0	0	0	0	0	0	0	0	56,692	0	0	0
0299999. Mortgages with partial repayments						643,183,195	0	(13,343)	0	0	(13,343)	0	0	4,157,026	0	0	0
0599999 - Totals						643,183,195	0	(13,343)	0	0	(13,343)	0	0	4,157,026	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC	BOSTON	MA	BOSTON CAPITAL SECURITIES, INC		06/30/2011			482,998		13,555,539	33.300
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	482,998	0	13,555,539	XXX
3999999. Total - Unaffiliated								0	0	0	0	XXX
4099999. Total - Affiliated								0	482,998	0	13,555,539	XXX
4199999 - Totals								0	482,998	0	13,555,539	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
	BOSTON CAP. AFFORD. HOUS. MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/26/2006	06/15/2013	10,061,975					0		224,428	224,429			0	
	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	12/31/2002	06/19/2013	4,474,261	0				0		575,491	575,491			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							14,536,236	0	0	0	0	0	0	799,919	799,920	0	0	0	0
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	04/30/2013	3,633					0		3,633	3,633			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,633	0	0	0	0	0	0	3,633	3,633	0	0	0	0
3999999. Total - Unaffiliated							3,633	0	0	0	0	0	0	3,633	3,633	0	0	0	0
4099999. Total - Affiliated							14,536,236	0	0	0	0	0	0	799,919	799,920	0	0	0	0
4199999 - Totals							14,539,869	0	0	0	0	0	0	803,552	803,553	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/01/2013	Interest Capitalization		17,873	17,873	0	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		06/11/2013	Interest Capitalization		116,109	116,109	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		06/11/2013	Interest Capitalization		171,705	171,705	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/11/2013	Interest Capitalization		38,375	38,375	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2013	Interest Capitalization		168,153	168,153	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		06/01/2013	Interest Capitalization		53,514	53,514	0	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		06/01/2013	Interest Capitalization		208,334	208,334	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		06/01/2013	Interest Capitalization		114,253	114,253	0	1
36230S-ET-7	G2 757346 4.567% 05/20/62		06/11/2013	Interest Capitalization		116,729	116,729	0	1
36230U-YF-0	G2 4.684% 09/01/46		04/01/2013	Interest Capitalization		38,775	38,775	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/11/2013	Interest Capitalization		109,745	109,745	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2013	Interest Capitalization		53,718	53,718	0	1
912828-UT-5	U S TREASURY 0.250% 03/31/15		04/05/2013	NOMURA SECURITIES INTERNATIONA		35,019,141	35,000,000	1,913	1FE
0599999. Subtotal - Bonds - U.S. Governments						36,226,424	36,207,283	1,913	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/12/2013	STEPHENS INC.		1,817,249	1,817,249	0	1FE
3132G7-DZ-5	FG U80120 4.017% 12/01/32		05/30/2013	RBC/DAIN		19,577,301	18,575,942	21,672	1
3132G7-H3-2	FG U80250 3.997% 03/01/33		05/30/2013	RBC/DAIN		21,941,728	20,819,430	24,289	1
3132G7-LE-3	FG U80325 4.117% 05/01/33		05/30/2013	RBC/DAIN		12,552,501	11,910,454	13,896	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/25/2013	DEUTSCHE BANK		20,649,338	20,890,889	47,005	1
3138EK-RW-7	FN AL3200 3.500% 02/01/33		05/15/2013	RBC/DAIN		16,936,374	15,826,076	18,464	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		05/21/2013	RBC/DAIN		6,058,208	5,665,186	6,609	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		05/21/2013	RBC/DAIN		5,295,461	4,951,922	5,777	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		05/21/2013	RBC/DAIN		9,337,357	8,731,602	10,187	1
3138WN-7C-7	FN AT1790 3.500% 04/01/33		04/02/2013	MIZUHO SECURITIES USA INC		14,341,913	13,358,790	12,988	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2013	Interest Capitalization		45,270	45,270	0	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		06/27/2013	CREDIT SUISSE FIRST BOSTON		41,766,331	41,791,000	48,756	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		05/21/2013	RBC/DAIN		9,890,016	9,248,407	10,790	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		04/24/2013	MORGAN STANLEY FIXED INC		12,580,000	12,580,000	0	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/16/2013	RBC/DAIN		5,000,000	5,000,000	0	1FE
38373M-8V-5	GNR 2009-114 IO 1.386% 10/16/49		04/01/2013	RBS GREENWICH CAPITAL		174,251	0	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2013	Interest Capitalization		46,707	46,707	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		05/01/2013	Interest Capitalization		21,379	21,379	0	1
38376G-FV-7	GNR 2010-28 IA 1.641% 01/16/52		05/28/2013	DEUTSCHE BANK		2,969,489	0	49,982	1
38376G-WD-8	GNR 2010 122 1.341% 02/16/44		04/01/2013	BARCLAYS		1,999,989	0	32,457	1
419798-LZ-4	HI DEPT OF BUDGET & FIN REV 6.400% 07/01/13		06/14/2013	BANK OF OKLAHOMA		576,058	575,000	17,173	1FE
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.530% 05/01/34		06/03/2013	J P MORGAN SEC FIXED INC		4,300,000	4,300,000	0	2AM
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		06/03/2013	J P MORGAN SEC FIXED INC		550,000	550,000	0	2AM
485107-CK-0	KC MO TIF VRDN 0.170% 11/01/28		05/09/2013	STERN		12,040,000	12,040,000	858	1FE
67105Q-AA-3	OSL SANTA ROSA VDRN 0.170% 02/01/52		06/25/2013	STERN		17,540,000	17,540,000	1,580	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		04/11/2013	GK BAUM		3,000,000	3,000,000	0	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.180% 12/01/33		05/09/2013	STERN		2,510,000	2,510,000	276	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						243,516,920	231,795,303	322,759	XXX
00434N-AA-3	ACCESS MIDSTREAM PARTNER 4.875% 05/15/23		05/03/2013	CREDIT SUISSE FIRST BOSTON		3,692,500	3,500,000	65,880	3FE
02108P-AA-9	Alprion LLC VRDN VRDN 0.170% 10/01/34		05/09/2013	STERN		1,700,000	1,700,000	119	1FE
025816-AQ-2	AMERICAN EXPRESS CO 4.875% 07/15/13		06/04/2013	HAPOALIM SECURITIES		753,765	750,000	14,219	1FE
03063P-AD-4	AMCAR 2010-3 B 2.040% 09/08/15		05/03/2013	WELLS FARGO		251,719	250,000	0	1FE
03064E-AE-6	AMCAR 2010-2 C 4.520% 10/08/15		04/23/2013	MORGAN STANLEY FIXED INC		255,039	250,000	565	1FE
03064P-AE-1	AMCAR 2011-3 C 2.860% 01/09/17		06/14/2013	J P MORGAN SEC FIXED INC		7,177,188	7,000,000	6,117	1FE
037833-AK-6	APPLE INC 2.400% 05/03/23		04/30/2013	GOLDMAN SACHS		1,997,340	2,000,000	0	1FE
042809-AA-1	AWPT 2013-1A A1 1.553% 04/25/24		04/08/2013	STIFEL NICHOLAS		12,971,270	13,000,000	0	1FE
04650N-AB-0	AT&T INC 5.350% 09/01/40		05/17/2013	CITIGROUP GLOBAL MKTS		5,534,150	5,000,000	60,188	1FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		04/30/2013	CITIGROUP GLOBAL MKTS		1,043,750	1,000,000	13,382	4FE
05531F-AN-3	BB&T CORPORATION 2.050% 06/19/18		06/14/2013	DEUTSCHE BANK		4,992,700	5,000,000	0	1FE
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		965,830	1,000,000	13,750	1FE
06849T-AA-6	BARRICK GOLD FINANCECO L 6.125% 09/15/13		04/17/2013	PIERPONT SECURITIES		213,427	209,000	1,316	2FE
07383F-AV-0	BSCMS 1999-C1 F 5.640% 02/14/31		05/20/2013	BARCLAYS		204,250	200,000	689	3AM
085789-AE-5	BERRY PETROLEUM CO 6.750% 11/01/20		04/11/2013	GOLDMAN SACHS		3,897,000	3,600,000	111,375	4FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		04/30/2013	Various		1,617,580	1,493,000	27,017	3FE
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		04/19/2013	BANK of AMERICA SEC		3,659,000	3,659,000	0	3FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		04/22/2013	DEUTSCHE BANK		1,248,750	1,125,000	22,266	4FE
12625K-AD-7	COMM 2013-CR8 A4 3.334% 06/10/46		06/04/2013	DEUTSCHE BANK		2,019,977	2,000,000	2,223	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12626P-AE-3	CRH AMERICA INC 5.300% 10/15/13		06/25/2013	BANK of AMERICA SEC		5,430,323	5,360,000	57,605	2FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		04/30/2013	CREDIT SUISSE FIRST BOSTON		1,142,500	1,000,000	31,500	3FE
131347-BW-5	CALPINE CORP 7.500% 02/15/21		04/30/2013	BARCLAYS		1,132,500	1,000,000	16,250	3FE
14170T-AF-8	CAREFUSION CORP 5.125% 08/01/14		06/06/2013	PIERPONT SECURITIES		279,437	267,000	4,941	2FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		05/21/2013	CREDIT SUISSE FIRST BOSTON		249,995	250,000	0	1FE
14366T-AA-3	CNART 2013-1A A 1.160% 10/16/17		05/29/2013	RBS GREENWICH CAPITAL		374,994	375,000	0	1FE
144141-CT-3	CAROLINA POWER & LIGHT 5.125% 09/15/13		06/04/2013	PIERPONT SECURITIES		506,330	500,000	5,837	1FE
144577-AF-0	CARRIZO OIL & GAS INC 7.500% 09/15/20		06/11/2013	Various		1,109,570	1,048,000	19,432	4FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		05/13/2013	Various		2,001,968	1,865,000	17,844	4FE
166764-AE-0	CHEVRON CORPORATION 1.718% 06/24/18		06/17/2013	BARCLAYS		15,000,000	15,000,000	0	1FE
172967-GS-4	CITIGROUP 1.750% 05/01/18		04/24/2013	CITIGROUP GLOBAL MKTS		14,989,350	15,000,000	0	1FE
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		05/10/2013	J P MORGAN SEC FIXED INC		2,137,100	2,000,000	31,000	1FE
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		04/30/2013	BANK of AMERICA SEC		3,092,000	3,092,000	0	3FE
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		05/01/2013	Interest Capitalization		0	0	0	1FM
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		04/30/2013	BNP SECURITIES		1,053,750	1,000,000	28,875	4FE
23311V-AC-1	DCP MIDSTREAM OPERATING 2.500% 12/01/17		04/10/2013	WELLS FARGO		13,407,406	13,144,000	125,963	2FE
247109-BH-3	DELMARVA PR & LT 5.000% 11/15/14		05/30/2013	PIERPONT SECURITIES		226,316	214,000	565	2FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		04/30/2013	BANK of AMERICA SEC		1,707,008	1,667,000	29,272	3FE
29977K-AA-1	EVER 2013-2 A 3.000% 02/25/32		06/04/2013	BARCLAYS		9,918,600	10,000,000	30,000	1FE
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		05/01/2013	CITIGROUP GLOBAL MKTS		11,424,530	11,425,000	0	1FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/02/2013	WELLS FARGO		1,676,000	1,676,000	2,088	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2013	Interest Capitalization		27,984	27,984	0	1FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		04/30/2013	J P MORGAN SEC HI-YIELD		1,020,000	1,000,000	27,792	4FE
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		04/22/2013	BANK of AMERICA SEC		4,169,080	3,982,000	43,357	4FE
37247D-AL-0	GENWORTH FINANCIAL 8.625% 12/15/16		05/30/2013	UBS WARBURG		608,330	500,000	20,245	2FE
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		06/19/2013	MORGAN STANLEY FIXED INC		1,998,440	2,000,000	622	2FE
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	0	1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		06/28/2013	HONG KONG SHANGHAI BK		7,010,850	7,000,000	325,111	1FE
391164-AD-2	GREAT PLAINS ENERGY INC 2.750% 08/15/13		05/10/2013	PIERPONT SECURITIES		351,845	350,000	2,406	2FE
421915-EH-8	HEALTH CARE PPTY INV INC 5.650% 12/15/13		05/29/2013	BANK of AMERICA SEC		924,102	900,000	23,730	2FE
42217K-AL-0	HEALTH CARE REIT 6.000% 11/15/13		06/06/2013	BANK of AMERICA SEC		501,260	490,000	2,123	2FE
457030-AH-7	INGLES MARKETS INC 5.750% 06/15/23		05/29/2013	BANK of AMERICA SEC		9,000,000	9,000,000	0	4FE
458140-AL-4	INTEL CORPORATION 1.350% 12/15/17		06/28/2013	WELLS FARGO		9,771,800	10,000,000	6,750	1FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		04/30/2013	RBC/DAIN		2,421,228	2,233,000	24,199	3FE
459745-GQ-2	INTL LEASE FIN 4.625% 04/15/21		04/09/2013	DEUTSCHE BANK		1,233,000	1,233,000	4,911	3FE
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		04/30/2013	JEFFERIES & CO		1,033,000	1,000,000	12,458	4FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/30/2013	BARCLAYS		1,075,000	1,000,000	30,611	3FE
46630J-AB-5	JPMCC 2007-LDPX A2 5.434% 01/15/49		04/01/2013	WELLS FARGO		14,031,438	13,503,940	2,038	1AM
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		2,766,319	2,619,000	19,206	4FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		04/30/2013	CITIGROUP GLOBAL MKTS		1,033,750	1,000,000	34,833	4FE
501889-AA-7	LKQ CORP 4.750% 05/15/23		05/02/2013	BANK of AMERICA SEC		567,000	567,000	0	3FE
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/04/2013	DISTRIBUTION		0	1	0	6FE
532716-AK-3	LIMITED BRANDS INC 6.950% 03/01/33		05/21/2013	ROBERT W. BAIRD		4,200,000	4,000,000	64,094	3FE
59217G-AZ-2	MET LIFE GLOB 1.875% 06/22/18		06/17/2013	US BANCORP		11,983,560	12,000,000	0	1FE
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		06/06/2013	CITIGROUP GLOBAL MKTS		986,420	1,000,000	11,042	1FE
628530-AL-1	MYLAN LABORATORIES INC 7.875% 07/15/20		06/19/2013	Various		17,924,420	15,437,000	531,381	2FE
628530-AP-2	MYLAN LABORATORIES INC 6.000% 11/15/18		06/18/2013	J P MORGAN SEC FIXED INC		271,250	250,000	1,500	2FE
628530-AZ-0	MYLAN LABORATORIES INC 1.800% 06/24/16		06/18/2013	Various		6,498,785	6,500,000	0	2FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		04/30/2013	CITIGROUP GLOBAL MKTS		1,140,000	1,000,000	36,750	3FE
655844-BG-2	NORFOLK SOUTHERN CORP 3.250% 12/01/21		04/10/2013	JEFFERIES & CO		6,060,182	5,733,000	69,353	2FE
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		06/25/2013	Various		1,693,980	2,000,000	19,092	2FE
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		04/30/2013	J P MORGAN SEC HI-YIELD		1,141,250	1,000,000	14,896	2FE
75884R-AL-7	REGENCY CENTERS LP 4.950% 04/15/14		04/25/2013	PIERPONT SECURITIES		271,035	261,000	538	2FE
75886A-AH-1	REGENCY ENERGY PARTNERS 4.500% 11/01/23		04/24/2013	J P MORGAN SEC HI-YIELD		840,000	840,000	0	4FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		04/30/2013	Various		2,360,850	2,294,000	29,539	3FE
78573A-AB-6	SABMILLER HOLDINGS INC 2.450% 01/15/17		06/28/2013	Various		6,107,600	6,000,000	68,532	2FE
80282P-AE-5	SDART 2011-1 C 3.110% 05/16/16		04/23/2013	DEUTSCHE BANK		256,211	250,000	238	1FE
81663A-AA-3	SEMGROUP CORP-CLASS A 7.500% 06/15/21		06/07/2013	CITIGROUP GLOBAL MKTS		2,293,000	2,293,000	0	4FE
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		04/08/2013	RBS GREENWICH CAPITAL		5,086,914	5,000,000	7,083	1FE
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		06/11/2013	BANK of AMERICA SEC		11,235,934	11,500,000	11,500	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/27/2013	CREDIT SUISSE FIRST BOSTON		19,561,790	20,000,000	56,250	1FE

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)
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		04/30/2013	DEUTSCHE BANK		251,467	249,208	168	1FE
82651A-AB-3	SRFC 2007-2A A2 1.193% 09/20/19		05/28/2013	WELLS FARGO		267,354	267,145	98	3AM
82651L-AA-1	SRFC 2010-1A A1 4.480% 07/20/26		04/26/2013	DEUTSCHE BANK		250,448	244,919	335	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		05/03/2013	RBC/DAIN		332,129	330,580	263	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		04/30/2013	BANK of AMERICA SEC		250,206	243,955	250	1FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		04/16/2013	CITIGROUP GLOBAL MKTS		285,565	287,000	728	4FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		04/30/2013	DEUTSCHE BANK		1,045,000	1,000,000	11,375	4FE
82967N-AJ-7	SIRIUS XM RADIO INC 4.250% 05/15/20		05/03/2013	J P MORGAN SEC HI-YIELD		2,265,670	2,262,000	0	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		04/30/2013	MORGAN STANLEY HI-YLD		1,117,100	1,000,000	14,354	4FE
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.850% 08/15/14		06/19/2013	PIERPONT SECURITIES		522,610	500,000	8,690	2FE
89233P-6D-3	TOYOTA MOTOR CREDIT CORP 1.750% 05/22/17		06/28/2013	CITIGROUP GLOBAL MKTS		16,915,510	17,000,000	33,882	1FE
90333L-AG-7	US CONCRETE INC 9.500% 10/01/15		04/01/2013	Taxable Exchange		866,171	815,220	0	5Z
90943P-AB-1	UACST 2013-1 A2 0.950% 09/15/15		05/14/2013	RBS GREENWICH CAPITAL		299,985	300,000	0	1FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		05/08/2013	Tax Free Exchange		3,880,019	3,656,000	64,272	4FE
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		05/01/2013	Interest Capitalization		14,933	14,933	0	6FM
958587-BJ-5	WESTERN MASS EL CO 3.500% 09/15/21		04/10/2013	KGS-ALPHA CAPITAL MARKETS		994,366	925,000	2,698	1FE
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		05/02/2013	AMHERST SECURITIES GROUP		10,000,000	10,000,000	0	1FE
G9284#-BD-8	VITOL FINANCE PP 4.400% 06/27/23	E	06/19/2013	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2FE
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	04/10/2013	WELLS FARGO		640,840	592,000	11,655	3FE
19238V-AG-0	COGECO CABLE INC 4.875% 05/01/20	A	04/18/2013	BANK of AMERICA SEC		984,000	984,000	0	3FE
374825-AA-5	GIBSON ENERGY INC 6.750% 07/15/21	A	06/25/2013	RBC/DAIN		2,792,819	2,833,000	0	3FE
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	04/30/2013	GMP SECURITIES		2,977,500	2,750,000	19,528	4FE
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		1,778,000	1,778,000	44,302	4FE
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	06/27/2013	GOLDMAN SACHS		2,932,784	2,920,000	0	4FE
03938L-AQ-7	ARCELORMITTAL 5.750% 08/05/20	F	05/03/2013	Various		711,183	667,000	9,561	3FE
111021-AH-4	BRITISH TELECOM PLC 1.625% 06/28/16	F	06/25/2013	HONG KONG SHANGHAI BK		6,977,810	7,000,000	0	2FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	04/30/2013	DEUTSCHE BANK		1,020,000	1,000,000	5,778	4FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	04/30/2013	CITIGROUP GLOBAL MKTS		1,077,500	1,000,000	6,111	4FE
44328M-AL-8	HSBC BANK PLC 3.100% 05/24/16	F	06/25/2013	HONG KONG SHANGHAI BK		10,414,300	10,000,000	29,278	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	04/30/2013	BARCLAYS		1,114,700	1,000,000	3,625	4FE
45824T-AN-5	INTELSAT JACKSON HLDG 5.500% 08/01/23	F	05/22/2013	Various		3,538,870	3,529,000	0	4FE
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	F	06/07/2013	DEUTSCHE BANK		9,658,072	9,832,000	0	4FE
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F	06/11/2013	Various		1,799,760	1,691,000	33,024	4FE
69419B-AA-3	PACIFIC DRILLING SA 5.375% 06/01/20	F	05/17/2013	GOLDMAN SACHS		5,500,000	5,500,000	0	4FE
71647N-AF-6	PETROBRAS GLOBAL FINANCE 4.375% 05/20/23	F	05/13/2013	MORGAN STANLEY FIXED INC		7,906,240	8,000,000	0	2FE
731011-AS-1	REPUBLIC OF POLAND SOVEREIGN 3.875% 07/16/15	F	06/17/2013	BARCLAYS		10,550,000	10,000,000	165,764	1FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	04/30/2013	CREDIT SUISSE FIRST BOSTON		1,100,000	1,000,000	14,896	4FE
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	F	04/10/2013	MORGAN STANLEY HI-YLD		7,000,000	7,000,000	0	4FE
82937T-AA-0	SINOPEC CAPITAL 2013 3.125% 04/24/23	F	06/03/2013	Various		4,385,925	4,500,000	10,069	1FE
83404D-AA-7	SOFTBANK CORP 4.500% 04/15/20	F	04/18/2013	DEUTSCHE BANK		1,399,000	1,399,000	0	2FE
87973P-AA-2	TEMASEK FINL I 4.300% 10/25/19	F	04/26/2013	Various		14,348,025	12,500,000	7,764	1FE
89852T-AC-2	TPCLO 2013-1A A2 1.828% 07/15/25	F	05/28/2013	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	0	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	06/28/2013	BANK of AMERICA SEC		49,703	47,000	454	3FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	05/14/2013	Various		2,147,200	1,952,000	45,479	3FE
91086Q-BB-3	UNITED MEXICAN STATES 4.750% 03/08/44	F	05/08/2013	MORGAN STANLEY FIXED INC		4,419,200	4,000,000	34,306	2FE
92557P-AC-2	VIBR 2012-1A A2 2.676% 07/17/24	F	04/11/2013	MORGAN STANLEY FIXED INC		6,762,656	6,750,000	45,215	1FE
92979@-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	F	04/01/2013	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	04/30/2013	MORGAN STANLEY HI-YLD		1,058,600	1,000,000	33,833	3FE
D3141#-AC-0	HAUS CRAMER HLDG PP 4.380% 05/08/23	F	04/01/2013	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
G2615@-AB-0	DCC TREAS IRELAN PRIVATE PLACEMENT 4.040% 04/25/23	F	04/01/2013	PRIVATE PLACEMENT		2,500,000	2,500,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						483,677,251	473,224,409	2,906,282	XXX
8399997. Total - Bonds - Part 3						763,420,595	741,226,995	3,230,954	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						763,420,595	741,226,995	3,230,954	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
053807-10-3	AVNET INC		04/30/2013	S. C. BERNSTEIN	154,083.000	5,020,040		0	L
064058-10-0	BANK OF NEW YORK MELLON CORP		04/22/2013	RUSSELL INVESTMENTS -SOFT	36,900.000	1,000,997		0	L
12572Q-10-5	CME GROUP INC		04/22/2013	RUSSELL INVESTMENTS -SOFT	21,991.000	1,316,788		0	L
149123-10-1	CATERPILLAR INC		04/22/2013	BNY CONVERG-SOFT	49,431.000	4,008,261		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)
244199-10-5	DEERE & COMPANY		04/22/2013	BNY CONVERG-SOFT	48,100.000	4,021,511		0	L
31337#-10-5	FHLB CINCINNATI		04/11/2013	PRIVATE PLACEMENT	14,896.000	1,489,600		0	A
369550-10-8	GENERAL DYNAMICS CORP		04/18/2013	BNY CONVERG-SOFT	68,368.000	4,515,631		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		04/18/2013	BNY CONVERG-SOFT	17,832.000	1,149,510		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	06/14/2013	Various	116,921.000	3,908,276		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						26,430,614	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						26,430,614	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						26,430,614	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						26,430,614	XXX	0	XXX
9999999 - Totals						789,851,209	XXX	3,230,954	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/11/2013	Paydown		21,835	21,835	23,744	23,674	0	(1,900)	0	(1,900)	0	21,835	0	0	0	(6,282)	02/11/2034	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		06/01/2013	Paydown		13,897	13,897	15,420	22,275	0	(8,708)	0	(8,708)	0	13,897	0	0	0	(24,925)	07/01/2042	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		06/01/2013	Paydown		296,427	296,427	329,345	334,679	0	(38,538)	0	(38,538)	0	296,427	0	0	0	(29,834)	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2013	Paydown		5,932	5,932	6,410	8,199	0	(2,289)	0	(2,289)	0	5,932	0	0	0	(11,281)	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/11/2013	Paydown		(39,393)	(39,393)	(42,385)	(38,682)	0	(894)	0	(894)	0	(39,393)	0	0	0	(18,637)	11/22/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		04/01/2013	Paydown		19,925	19,925	19,925	0	0	(1,927)	0	(1,927)	0	19,925	0	0	0	0	01/20/2062	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/01/2013	Paydown		24,082	24,082	26,801	26,411	0	(2,329)	0	(2,329)	0	24,082	0	0	0	330	01/20/2062	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2013	Paydown		55,358	55,358	55,427	55,427	0	(69)	0	(69)	0	55,358	0	0	0	609	01/15/2033	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2013	Paydown		372	372	394	392	0	(20)	0	(20)	0	372	0	0	0	10	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		06/01/2013	Paydown		342	342	350	320	0	22	0	22	0	342	0	0	0	2	12/20/2021	1
36202K-5J-0	G2 # 8949 1.750% 08/20/26		06/01/2013	Paydown		281	281	288	261	0	20	0	20	0	281	0	0	0	2	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		06/01/2013	Paydown		4,657	4,657	4,838	4,366	0	292	0	292	0	4,657	0	0	0	81	03/20/2016	1
36202K-DB-8	G2 # 8198 1.750% 05/20/23		06/01/2013	Paydown		4,374	4,374	4,465	3,999	0	376	0	376	0	4,374	0	0	0	33	05/20/2023	1
36202K-DW-2	G2 # 8217 1.750% 06/20/23		06/01/2013	Paydown		3,751	3,751	3,847	3,445	0	305	0	305	0	3,751	0	0	0	27	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		06/01/2013	Paydown		637	637	653	600	0	37	0	37	0	637	0	0	0	5	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		06/01/2013	Paydown		1,333	1,333	1,361	1,252	0	81	0	81	0	1,333	0	0	0	14	09/20/2017	1
36202K-NU-5	G2 # 8503 1.750% 09/20/24		06/01/2013	Paydown		1,929	1,929	1,984	1,798	0	130	0	130	0	1,929	0	0	0	14	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		06/01/2013	Paydown		1,974	1,974	2,026	1,850	0	124	0	124	0	1,974	0	0	0	13	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		06/01/2013	Paydown		277	277	283	255	0	23	0	23	0	277	0	0	0	3	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		06/01/2013	Paydown		2,120	2,120	2,134	1,936	0	184	0	184	0	2,120	0	0	0	22	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		06/01/2013	Paydown		351	351	358	323	0	28	0	28	0	351	0	0	0	2	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		06/01/2013	Paydown		1,967	1,967	2,036	1,854	0	113	0	113	0	1,967	0	0	0	13	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		06/01/2013	Paydown		3,053	3,053	2,806	2,859	0	195	0	195	0	3,053	0	0	0	95	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2013	Paydown		1,050	1,050	1,007	1,017	0	33	0	33	0	1,050	0	0	0	33	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2013	Paydown		4,251	4,251	4,084	4,121	0	129	0	129	0	4,251	0	0	0	133	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2013	Paydown		909	909	833	850	0	59	0	59	0	909	0	0	0	28	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		06/01/2013	Paydown		131	131	130	130	0	0	0	0	0	131	0	0	0	4	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2013	Paydown		55	55	50	52	0	3	0	3	0	55	0	0	0	2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2013	Paydown		178	178	182	182	0	(4)	0	(4)	0	178	0	0	0	6	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2013	Paydown		300	300	302	301	0	(1)	0	(1)	0	300	0	0	0	9	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2013	Paydown		747	747	739	740	0	6	0	6	0	747	0	0	0	25	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2013	Paydown		358	358	342	345	0	13	0	13	0	358	0	0	0	12	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2013	Paydown		671	671	665	666	0	6	0	6	0	671	0	0	0	22	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2013	Paydown		540	540	535	536	0	5	0	5	0	540	0	0	0	18	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2013	Paydown		304	304	304	304	0	0	0	0	0	304	0	0	0	9	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		06/01/2013	Paydown		121	121	122	122	0	(1)	0	(1)	0	121	0	0	0	4	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2013	Paydown		262	262	268	267	0	(5)	0	(5)	0	262	0	0	0	8	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2013	Paydown		195	195	190	191	0	5	0	5	0	195	0	0	0	6	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2013	Paydown		84	84	85	85	0	0	0	0	0	84	0	0	0	3	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2013	Paydown		155	155	155	155	0	0	0	0	0	155	0	0	0	5	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2013	Paydown		1,492	1,492	1,489	1,489	0	4	0	4	0	1,492	0	0	0	47	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		06/01/2013	Paydown		1,047	1,047	1,063	1,061	0	(14)	0	(14)	0	1,047	0	0	0	31	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		06/01/2013	Paydown		167	167	167	167	0	0	0	0	0	167	0	0	0	5	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2013	Paydown		290	290	286	286	0	4	0	4	0	290	0	0	0	9	04/15/2027	1
36206V-MH-7	GNMA 30 YR # 422560 7.500% 04/15/26		04/01/2013	Paydown		17,886	17,886	17,905	17,893	0	(7)	0	(7)	0	17,886	0	0	0	447	04/15/2026	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		06/01/2013	Paydown		362	362	352	353	0	9	0	9	0	362	0	0	0	11	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2013	Paydown		11,064	11,064	11,134	11,118	0	(54)	0	(54)	0	11,064	0	0	0	280	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2013	Paydown		393	393	395	394	0	(1)	0	(1)	0	393	0	0	0	12	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		06/01/2013	Paydown		910	910	896	898	0	12	0	12	0	910	0	0	0	28	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		06/01/2013	Paydown		1,861	1,861	1,836	1,840	0	21	0	21	0	1,861	0	0	0	58	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2013	Paydown		630	630	632	631	0	(1)	0	(1)	0	630	0	0	0	20	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		06/01/2013	Paydown		823	823	834	833	0	(10)	0	(10)	0	823	0	0	0	22	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		06/01/2013	Paydown		441	441	448	447	0	(5)	0	(5)	0	441	0	0	0	14	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		06/01/2013	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		06/01/2013	Paydown		531	531	537	536	0	(4)	0	(4)	0	531	0	0	0	17	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		06/01/2013	Paydown		28,016	28,016	28,095	28,068	0	(52)	0	(52)	0	28,016	0	0	0	1,038	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2013	Paydown		188	188	189	189	0	0	0	0	0	188	0	0	0	6	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		06/01/2013	Paydown		117	117	119	118	0	(1)	0	(1)	0	117	0	0	0	4	11/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		06/01/2013	Paydown		841	841	844	843	0	(2)	0	(2)	0	841	0	0	0	26	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		06/01/2013	Paydown		426	426	425	425	0	1	0	1	0	426	0	0	0	13	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		06/01/2013	Paydown		206	206	205	205	0	0	0	0	0	206	0	0	0	6	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		06/01/2013	Paydown		1,046	1,046	1,025	1,028	0	18	0	18	0	1,046	0	0	0	33	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		06/01/2013	Paydown		669	669	673	672	0	(3)	0	(3)	0	669	0	0	0	21	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		06/01/2013	Paydown		580	580	583	583	0	(2)	0	(2)	0	580	0	0	0	18	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		06/01/2013	Paydown		311	311	319	318	0	(6)	0	(6)	0	311	0	0	0	10	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		06/01/2013	Paydown		3,552	3,552	3,605	3,597	0	(44)	0	(44)	0	3,552	0	0	0	93	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2013	Paydown		23,767	23,767	24,101	24,052	0	(285)	0	(285)	0	23,767	0	0	0	533	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		06/01/2013	Paydown		749	749	759	758	0	(9)	0	(9)	0	749	0	0	0	22	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 7.000% 07/15/28		06/01/2013	Paydown		11,496	11,496	11,661	11,637	0	(140)	0	(140)	0	11,496	0	0	0	402	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		06/01/2013	Paydown		292	292	291	291	0	2	0	2	0	292	0	0	0	9	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		06/01/2013	Paydown		1,730	1,730	1,755	1,751	0	(21)	0	(21)	0	1,730	0	0	0	48	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		06/01/2013	Paydown		340	340	334	334	0	5	0	5	0	340	0	0	0	10	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		06/01/2013	Paydown		629	629	629	629	0	0	0	0	0	629	0	0	0	17	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2013	Paydown		493	493	490	490	0	3	0	3	0	493	0	0	0	15	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2013	Paydown		550	550	550	550	0	0	0	0	0	550	0	0	0	16	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2013	Paydown		1,122	1,122	1,138	1,136	0	(13)	0	(13)	0	1,122	0	0	0	30	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2013	Paydown		845	845	845	845	0	0	0	0	0	845	0	0	0	23	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2013	Paydown		908	908	908	908	0	0	0	0	0	908	0	0	0	25	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2013	Paydown		2,889	2,889	2,888	2,887	0	1	0	1	0	2,889	0	0	0	78	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2013	Paydown		343	343	343	342	0	0	0	0	0	343	0	0	0	9	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		06/01/2013	Paydown		762	762	762	762	0	0	0	0	0	762	0	0	0	21	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2013	Paydown		788	788	784	784	0	4	0	4	0	788	0	0	0	25	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2013	Paydown		2,092	2,092	2,100	2,098	0	(5)	0	(5)	0	2,092	0	0	0	70	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2013	Paydown		2,164	2,164	2,198	2,192	0	(28)	0	(28)	0	2,164	0	0	0	69	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2013	Paydown		2,266	2,266	2,267	2,267	0	0	0	0	0	2,266	0	0	0	63	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		06/01/2013	Paydown		1,343	1,343	1,363	1,229	0	114	0	114	0	1,343	0	0	0	10	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		06/01/2013	Paydown		1,092	1,092	1,103	1,009	0	83	0	83	0	1,092	0	0	0	7	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.750% 05/20/27		06/01/2013	Paydown		331	331	338	302	0	29	0	29	0	331	0	0	0	2	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.750% 08/20/27		06/01/2013	Paydown		900	900	924	838	0	62	0	62	0	900	0	0	0	6	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		06/01/2013	Paydown		1,078	1,078	1,096	987	0	92	0	92	0	1,078	0	0	0	8	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		06/01/2013	Paydown		295	295	303	276	0	19	0	19	0	295	0	0	0	2	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		06/01/2013	Paydown		104	104	106	95	0	9	0	9	0	104	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		06/01/2013	Paydown		2,609	2,609	2,634	2,373	0	236	0	236	0	2,609	0	0	0	18	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.750% 05/20/28		06/01/2013	Paydown		2,794	2,794	2,850	2,543	0	252	0	252	0	2,794	0	0	0	20	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.210% 04/20/35		06/01/2013	Paydown		602	602	596	596	0	6	0	6	0	602	0	0	0	6	04/20/2035	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		06/11/2013	Paydown		69,037	69,037	77,811	76,163	0	(7,943)	0	(7,943)	0	69,037	0	0	0	924	05/20/2061	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		06/11/2013	Paydown		4,662	4,662	4,994	11,141	0	(6,846)	0	(6,846)	0	4,662	0	0	0	(36,894)	11/21/2061	1
36230S-ET-7	G2 757346 4.567% 05/20/62		04/01/2013	Paydown		58,999	58,999	58,999	0	0	(5,971)	0	(5,971)	0	58,999	0	0	0	0	05/20/2062	1
36230S-ET-7	G2 757346 4.567% 05/20/62		06/01/2013	Paydown		73,048	73,048	81,377	79,868	0	(7,340)	0	(7,340)	0	73,048	0	0	0	1,107	05/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2013	Paydown		125,586	125,586	135,985	133,210	0	(8,107)	0	(8,107)	0	125,586	0	0	0	1,750	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2013	Paydown		14,542	14,542	15,728	15,941	0	(1,609)	0	(1,609)	0	14,542	0	0	0	(13,294)	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		06/01/2013	Paydown		231,620	231,620	241,576	237,823	0	(6,203)	0	(6,203)	0	231,620	0	0	0	3,922	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2013	Paydown		60,496	60,496	61,919	61,106	0	(887)	0	(887)	0	60,496	0	0	0	987	11/20/2060	1
690353-RD-1	OPIC US AGENCY VRDN 0.150% 03/15/19		05/03/2013	MERRILL LYNCH-NY--FX INC		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	2,465	03/15/2019	1
912810-QY-7	U S TREASURY 2.750% 11/15/42		04/05/2013	NOMURA SECURITIES INTERNATIONA		34,239,844	35,000,000	34,018,750	34,019,611	0	5,675	0	5,675	0	34,025,286	0	214,558	214,558	382,873	11/15/2042	1
912828-TS-9	U S TREASURY 0.625% 09/30/17		06/11/2013	GOLDMAN SACHS		1,967,571	2,000,000	1,982,813	1,983,441	0	1,523	0	1,523	0	1,984,963	0	(17,392)	(17,392)	8,743	09/30/2017	1
912828-TU-4	U S TREASURY 0.250% 10/31/14		06/11/2013	NOMURA SECURITIES INTERNATIONA		1,200,558	1,200,000	1,199,156	1,199,338	0	519	0	519	0	1,199,857	0	702	702	1,851	10/31/2014	1
912828-UF-5	U S TREASURY 1.125% 12/31/19		06/19/2013	CITIGROUP GLOBAL MKTS		10,780,659	11,000,000	10,914,063	0	0	9,030	0	9,030	0	10,923,093	0	(142,434)	(142,434)	57,990	12/31/2019	1
912828-UG-3	U S TREASURY 0.375% 01/15/16		06/11/2013	Various		24,950,039	25,000,000	24,970,703	0	0	3,486	0	3,486	0	24,974,189	0	(24,150)	(24,150)	36,661	01/15/2016	1
912828-UT-5	U S TREASURY 0.250% 03/31/15		05/17/2013	Various		35,012,867	35,000,000	35,019,141	0	0	1,291	0	1,291	0	35,020,431	0	(7,564)	(7,564)	10,601	03/31/2015	1FE
0599999. Subtotal - Bonds - U.S. Governments						113,364,560	114,413,022	113,395,708	42,424,170	0	(77,599)	0	(77,599)	0	113,340,841	0	23,720	23,720	374,164	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 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)
63307E-AB-3	NATIONAL BANK OF CANADA 2.200% 10/19/16	A	06/12/2013	NATIONAL BANK OF CANADA		5,191,600	5,000,000	4,997,400	4,997,926	0	238	0	238	0	4,998,163	0	193,437	193,437	71,500	10/19/2016	1FE
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	05/02/2013	NATIONAL BANK OF CANADA		2,064,500	2,000,000	1,997,600	1,998,179	0	164	0	164	0	1,998,343	0	66,157	66,157	19,733	09/21/2016	1FE
68323A-BL-7	ONTARIO (PROVINCE OF) 1.650% 09/27/19	A	05/02/2013	CIBC WORLD MARKET		10,096,700	10,000,000	9,972,400	9,973,285	0	1,299	0	1,299	0	9,974,585	0	122,115	122,115	99,000	09/27/2019	1FE
1099999. Subtotal - Bonds - All Other Governments						17,352,800	17,000,000	16,967,400	16,969,390	0	1,701	0	1,701	0	16,971,091	0	381,709	381,709	190,233	XXX	XXX
199491-F6-3	COLUMBUS OH GEN OBLIGATION 3.260% 07/01/15		06/17/2013	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	156,661	07/01/2015	1FE
199491-F7-1	COLUMBUS OH GEN OBLIGATION 3.830% 07/01/16		06/17/2013	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	73,621	07/01/2016	1FE
199491-F9-7	COLUMBUS OH GEN OBLIGATION 4.340% 07/01/18		06/17/2013	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,712	07/01/2018	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	271,994	XXX	XXX
10620N-BU-1	BRAZOS 1.693% 06/25/29		06/25/2013	SEAPORT GROUP LLC		14,550,000	15,000,000	12,925,000	13,001,957	0	30,540	0	30,540	0	13,032,497	0	1,517,503	1,517,503	130,401	06/25/2029	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/15/2013	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	11,000	11/15/2038	1FE
172254-AT-1	CITY OF CINCINNATI SERIES 1996 7.950% 05/01/13		05/01/2013	Redemption 100.0000		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	16,894	05/01/2013	1FE
186103-BV-8	CLEVELAND CUYAHOGA CNTY OHIO 6.100% 05/15/13		05/15/2013	Maturity		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,050	05/15/2013	2FE
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		06/15/2013	Paydown		92,991	92,991	93,573	93,568	0	(577)	0	(577)	0	92,991	0	0	0	788	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2013	Paydown		2,060	2,060	2,073	2,069	0	(10)	0	(10)	0	2,060	0	0	0	61	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/01/2013	Paydown		23,659	23,659	25,478	25,392	0	(1,733)	0	(1,733)	0	23,659	0	0	0	488	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/01/2013	Paydown		19,716	19,716	21,355	21,277	0	(1,561)	0	(1,561)	0	19,716	0	0	0	407	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		06/01/2013	Paydown		51,482	51,482	50,677	50,718	0	764	0	764	0	51,482	0	0	0	1,279	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		06/01/2013	Paydown		688	688	689	688	0	0	0	0	0	688	0	0	0	21	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		06/01/2013	Paydown		12,013	12,013	12,227	12,182	0	(170)	0	(170)	0	12,013	0	0	0	454	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		06/01/2013	Paydown		1,380	1,380	1,394	1,391	0	(11)	0	(11)	0	1,380	0	0	0	40	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		06/01/2013	Paydown		480	480	483	483	0	(2)	0	(2)	0	480	0	0	0	14	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		06/01/2013	Paydown		108	108	109	109	0	(1)	0	(1)	0	108	0	0	0	3	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		06/01/2013	Paydown		27,796	27,796	27,705	27,707	0	89	0	89	0	27,796	0	0	0	960	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2013	Paydown		624	624	622	622	0	2	0	2	0	624	0	0	0	18	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2013	Paydown		1,090	1,090	1,083	1,084	0	6	0	6	0	1,090	0	0	0	32	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2013	Paydown		149,064	149,064	154,910	155,067	0	(6,003)	0	(6,003)	0	149,064	0	0	0	1,845	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2013	Paydown		803,986	803,986	817,804	816,444	0	(12,458)	0	(12,458)	0	803,986	0	0	0	15,085	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2013	Paydown		295,937	295,937	303,660	302,921	0	(6,984)	0	(6,984)	0	295,937	0	0	0	5,544	05/01/2024	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
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2013	Paydown		414,639	414,639	415,741	415,645	0	(1,005)	0	(1,005)	0	414,639	0	0	0	7,608	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		06/01/2013	Paydown		130	130	130	130	0	0	0	0	0	130	0	0	0	3	08/01/2035	1
3128P7-QA-4	FGLMC C91349 4.500% 12/01/30		06/01/2013	Paydown		861,483	861,483	896,480	895,190	0	(33,707)	0	(33,707)	0	861,483	0	0	0	16,452	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2013	Paydown		318,075	318,075	324,238	323,678	0	(5,603)	0	(5,603)	0	318,075	0	0	0	6,284	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
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2013	Paydown		581,918	581,918	595,056	593,991	0	(12,074)	0	(12,074)	0	581,918	0	0	0	9,766	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2013	Paydown		500,583	500,583	519,667	518,368	0	(17,786)	0	(17,786)	0	500,583	0	0	0	8,426	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2013	Paydown		347,639	347,639	368,498	367,648	0	(20,009)	0	(20,009)	0	347,639	0	0	0	6,489	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2013	Paydown		375,127	375,127	397,752	396,830	0	(21,703)	0	(21,703)	0	375,127	0	0	0	7,221	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2013	Paydown		436,397	436,397	463,945	462,831	0	(26,434)	0	(26,434)	0	436,397	0	0	0	8,394	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2013	Paydown		441,450	441,450	469,316	468,200	0	(26,750)	0	(26,750)	0	441,450	0	0	0	7,262	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		06/01/2013	Paydown		1,018,204	1,018,204	985,431	986,903	0	31,301	0	31,301	0	1,018,204	0	0	0	12,196	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.460% 06/01/35		06/01/2013	Paydown		11,652	11,652	12,286	12,253	0	(601)	0	(601)	0	11,652	0	0	0	118	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.408% 07/01/35		06/01/2013	Paydown		6,972	6,972	7,354	7,336	0	(364)	0	(364)	0	6,972	0	0	0	69	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.511% 01/01/37		06/01/2013	Paydown		10,449	10,449	11,017	10,997	0	(548)	0	(548)	0	10,449	0	0	0	114	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.159% 03/01/36		06/01/2013	Paydown		7,242	7,242	7,586	7,577	0	(334)	0	(334)	0	7,242	0	0	0	88	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.902% 09/01/36		06/01/2013	Paydown		7,247	7,247	7,645	7,200	0	47	0	47	0	7,247	0	0	0	(207)	09/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2013	Paydown		1,631	1,631	1,635	1,632	0	(2)	0	(2)	0	1,631	0	0	0	67	08/15/2021	1
31290J-5B-4	FHLMC # 554442 9.500% 01/01/20		06/01/2013	Paydown		772	772	756	759	0	13	0	13	0	772	0	0	0	31	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B 1.094% 04/25/23		06/25/2013	Paydown		5,155	5,155	5,261	5,147	0	8	0	8	0	5,155	0	0	0	24	04/25/2023	1
31292S-AF-7	FG C09006 3.000% 07/01/42		06/01/2013	Paydown		532,985	532,985	551,806	551,513	0	(18,528)	0	(18,528)	0	532,985	0	0	0	6,989	07/01/2042	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2013	Paydown		840	840	888	883	0	(42)	0	(42)	0	840	0	0	0	25	07/01/2029	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/12/2013	Various		19,451,025	19,107,684	19,421,170	19,412,445	0	(1,096)	0	(1,096)	0	19,411,349	0	39,676	39,676	256,096	03/01/2027	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/01/2013	Paydown		939,032	939,032	954,438	954,009	0	(14,977)	0	(14,977)	0	939,032	0	0	0	9,898	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/12/2013	Various		17,709,892	17,397,285	17,674,554	17,666,826	0	(966)	0	(966)	0	17,665,860	0	44,032	44,032	233,172	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/01/2013	Paydown		640,295	640,295	650,500	650,215	0	(9,920)	0	(9,920)	0	640,295	0	0	0	6,851	03/01/2027	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		06/01/2013	Paydown		1,867	1,867	1,893	1,880	0	(13)	0	(13)	0	1,867	0	0	0	86	03/01/2021	1
31300L-CF-0	FHARM 848170 2.735% 12/01/39		06/01/2013	Paydown		15,584	15,584	16,246	15,453	0	131	0	131	0	15,584	0	0	0	(37)	12/01/2039	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		06/01/2013	Paydown		1,552	1,552	1,557	1,555	0	(3)	0	(3)	0	1,552	0	0	0	49	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		06/01/2013	Paydown		3,592	3,592	3,549	3,555	0	37	0	37	0	3,592	0	0	0	112	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2013	Paydown		1,558	1,558	1,578	1,573	0	(15)	0	(15)	0	1,558	0	0	0	49	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2013	Paydown		2,463	2,463	2,342	2,360	0	103	0	103	0	2,463	0	0	0	67	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2013	Paydown		63,778	63,778	69,020	67,265	0	(3,487)	0	(3,487)	0	63,778	0	0	0	1,770	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		06/01/2013	Paydown		6,252	6,252	6,189	6,203	0	49	0	49	0	6,252	0	0	0	50	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		06/01/2013	Paydown		7,098	7,098	7,156	7,099	0	(1)	0	(1)	0	7,098	0	0	0	200	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		06/01/2013	Paydown		186	186	188	185	0	1	0	1	0	186	0	0	0	8	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2013	Paydown		167	167	168	167	0	0	0	0	0	167	0	0	0	7	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2013	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		06/15/2013	Paydown		3,930	3,930	3,996	3,938	0	(7)	0	(7)	0	3,930	0	0	0	162	10/15/2019	1
31349U-B5-6	FHARM 782760 2.410% 11/01/36		06/01/2013	Paydown		20,221	20,221	21,637	21,612	0	(1,391)	0	(1,391)	0	20,221	0	0	0	521	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2013	Paydown		209	209	213	211	0	(1)	0	(1)	0	209	0	0	0	7	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2013	Paydown		58	58	57	58	0	1	0	1	0	58	0	0	0	2	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		06/01/2013	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2018	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		06/01/2013	Paydown		17,525	17,525	17,480	17,482	0	43	0	43	0	17,525	0	0	0	262	01/25/2021	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
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		06/01/2013	Paydown		194,650	194,650	212,290	210,710	0	(16,060)	0	(16,060)	0	194,650	0	0	0	3,246	01/01/2042	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		06/01/2013	Paydown		164,262	164,262	167,085	166,807	0	(2,545)	0	(2,545)	0	164,262	0	0	0	1,726	02/25/2039	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		06/01/2013	Paydown		84,185	84,185	86,474	86,587	0	(2,402)	0	(2,402)	0	84,185	0	0	0	888	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
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		06/01/2013	Paydown		1,079	1,079	1,083	1,078	0	1	0	1	0	1,079	0	0	0	34	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2013	Paydown		34,915	34,915	35,518	35,483	0	(568)	0	(568)	0	34,915	0	0	0	840	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		06/01/2013	Paydown		774,793	774,793	808,206	804,598	0	(29,805)	0	(29,805)	0	774,793	0	0	0	16,124	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2013	Paydown		427	427	433	431	0	(4)	0	(4)	0	427	0	0	0	15	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		06/01/2013	Paydown		129	129	131	130	0	(1)	0	(1)	0	129	0	0	0	5	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2013	Paydown		219	219	221	220	0	(1)	0	(1)	0	219	0	0	0	7	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2013	Paydown		778	778	785	783	0	(5)	0	(5)	0	778	0	0	0	24	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		06/01/2013	Paydown		6,167	6,167	6,143	6,142	0	25	0	25	0	6,167	0	0	0	158	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		06/01/2013	Paydown		702	702	699	699	0	3	0	3	0	702	0	0	0	22	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2013	Paydown		604	604	624	619	0	(15)	0	(15)	0	604	0	0	0	15	01/01/2023	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		06/01/2013	Paydown		3,394,886	3,394,886	3,598,579	3,622,732	0	(227,846)	0	(227,846)	0	3,394,886	0	0	0	63,068	12/15/2040	1
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		06/01/2013	Paydown		444,106	444,106	460,205	454,879	0	(10,772)	0	(10,772)	0	444,106	0	0	0	5,197	10/15/2026	1
3137AK-KC-4	FHMS K705 A2 2.303% 09/25/18		06/13/2013	BARCLAYS		11,787,500	11,500,000	11,614,678	11,597,669	0	(8,656)	0	(8,656)	0	11,589,013	0	198,487	198,487	141,986	09/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.901% 09/25/18		06/01/2013	Paydown		0	0	4,988	4,343	0	(4,343)	0	(4,343)	0	0	0	0	0	400	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.732% 10/25/18		06/01/2013	Paydown		0	0	7,986	7,089	0	(7,089)	0	(7,089)	0	0	0	0	0	622	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.694% 01/25/47		06/01/2013	Paydown		0	0	3,518	3,153	0	(3,153)	0	(3,153)	0	0	0	0	0	274	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2013	Paydown		276,489	276,489	300,465	298,831	0	(22,343)	0	(22,343)	0	276,489	0	0	0	4,605	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.606% 01/25/22		06/01/2013	Paydown		0	0	8,152	7,644	0	(7,644)	0	(7,644)	0	0	0	0	0	497	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.676% 03/25/19		06/01/2013	Paydown		0	0	15,620	14,097	0	(14,097)	0	(14,097)	0	0	0	0	0	1,228	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.886% 03/25/22		06/01/2013	Paydown		0	0	12,049	11,550	0	(11,550)	0	(11,550)	0	0	0	0	0	727	03/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.433% 07/25/22		06/01/2013	Paydown		0	0	1,684	1,677	0	(1,677)	0	(1,677)	0	0	0	0	0	97	07/25/2022	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2013	Paydown		18,717	18,717	19,788	19,652	0	(935)	0	(935)	0	18,717	0	0	0	617	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2013	Paydown		11,451	11,451	11,526	11,512	0	(61)	0	(61)	0	11,451	0	0	0	367	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2013	Paydown		638	638	642	641	0	(3)	0	(3)	0	638	0	0	0	17	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2013	Paydown		42,338	42,338	42,384	42,354	0	(16)	0	(16)	0	42,338	0	0	0	545	12/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2013	Paydown		15,918	15,918	15,720	15,733	0	185	0	185	0	15,918	0	0	0	350	05/01/2029	1
31384D-LK-6	FNMA # 520630 7.500% 11/01/29		06/01/2013	Paydown		330	330	330	330	0	0	0	0	0	330	0	0	0	10	11/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2013	Paydown		2,421	2,421	2,420	2,419	0	2	0	2	0	2,421	0	0	0	76	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		06/01/2013	Paydown		50,811	50,811	50,787	50,761	0	50	0	50	0	50,811	0	0	0	1,590	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		06/01/2013	Paydown		1,801	1,801	1,784	1,641	0	160	0	160	0	1,801	0	0	0	17	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2013	Paydown		2,873	2,873	2,886	2,883	0	(10)	0	(10)	0	2,873	0	0	0	101	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		06/01/2013	Paydown		137	137	136	136	0	1	0	1	0	137	0	0	0	4	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2013	Paydown		216	216	213	213	0	2	0	2	0	216	0	0	0	7	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		06/01/2013	Paydown		118,735	118,735	118,815	118,773	0	(38)	0	(38)	0	118,735	0	0	0	3,195	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		06/01/2013	Paydown		48,555	48,555	48,567	48,550	0	5	0	5	0	48,555	0	0	0	1,394	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		06/01/2013	Paydown		32,431	32,431	32,497	32,484	0	(53)	0	(53)	0	32,431	0	0	0	813	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		06/01/2013	Paydown		4,487	4,487	4,856	4,744	0	(257)	0	(257)	0	4,487	0	0	0	129	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		06/01/2013	Paydown		116,776	116,776	117,305	117,214	0	(438)	0	(438)	0	116,776	0	0	0	2,788	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		06/01/2013	Paydown		584	584	581	581	0	3	0	3	0	584	0	0	0	16	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		06/01/2013	Paydown		2,239	2,239	2,225	2,226	0	13	0	13	0	2,239	0	0	0	61	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		06/01/2013	Paydown		4,739	4,739	4,915	4,899	0	(160)	0	(160)	0	4,739	0	0	0	139	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2013	Paydown		259,115	259,115	250,739	250,992	0	8,124	0	8,124	0	259,115	0	0	0	3,381	01/01/2027	1
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		06/01/2013	Paydown		811,865	811,865	826,379	826,078	0	(14,213)	0	(14,213)	0	811,865	0	0	0	9,948	12/01/2026	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		06/01/2013	Paydown		328,664	328,664	328,908	328,872	0	(208)	0	(208)	0	328,664	0	0	0	4,093	07/01/2026	1
3138LS-ZK-9	FN AO2545 2.500% 05/01/27		05/15/2013	RBC/DAIN		15,295,117	14,777,890	15,069,985	15,062,249	0	(2,083)	0	(2,083)	0	15,060,166	0	234,950	234,950	171,382	05/01/2027	1
3138LS-ZK-9	FN AO2545 2.500% 05/01/27		06/01/2013	Paydown		626,751	626,751	639,139	638,811	0	(12,060)	0	(12,060)	0	626,751	0	0	0	36,966	05/01/2027	1
3138M0-WG-1	FNMA AO8746 2.500% 08/01/27		05/21/2013	RBC/DAIN		24,442,171	23,629,893	24,360,020	24,343,671	0	(1,670)	0	(1,670)	0	24,342,000	0	100,170	100,170	265,836	08/01/2027	1
3138M0-WG-1	FNMA AO8746 2.500% 08/01/27		06/01/2013	Paydown		2,002,316	2,002,316	2,064,185	2,062,799	0	(60,483)	0	(60,483)	0	2,002,316	0	0	0	71,360	08/01/2027	1
3138MP-X5-9	FN AQ7899 3.500% 12/01/32		06/01/2013	Paydown		209,818	209,818	225,653	0	0	(15,835)	0	(15,835)	0	209,818	0	0	0	1,231	12/01/2032	1
3138WN-7C-7	FN AT1790 3.500% 04/01/33		06/01/2013	Paydown		81,171	81,171	87,144	0	0	(5,974)	0	(5,974)	0	81,171	0	0	0	362	04/01/2033	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		06/01/2013	Paydown		935	935	935	935	0	0	0	0	0	935	0	0	0	27	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		06/01/2013	Paydown		558	558	558	558	0	0	0	0	0	558	0	0	0	15	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2013	Paydown		813	813	813	813	0	0	0	0	0	813	0	0	0	24	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.869% 01/01/40		06/01/2013	Paydown		48,363	48,363	49,617	49,560	0	(1,198)	0	(1,198)	0	48,363	0	0	0	465	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2013	Paydown		2,190	2,190	2,216	2,207	0	(17)	0	(17)	0	2,190	0	0	0	59	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2013	Paydown		176,452	176,452	159,854	169,176	0	7,275	0	7,275	0	176,452	0	0	0	3,855	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.415% 04/25/33		06/25/2013	Paydown		6,323	6,323	6,323	6,323	0	0	0	0	0	6,323	0	0	0	12	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2013	Paydown		90,779	90,779	102,808	101,899	0	(11,120)	0	(11,120)	0	90,779	0	0	0	2,330	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2013	Paydown		37,727	37,727	36,448	37,063	0	664	0	664	0	37,727	0	0	0	808	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2013	Paydown		504,855	504,855	468,971	489,789	0	15,065	0	15,065	0	504,855	0	0	0	11,463	12/15/2032	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2013	Paydown		1,645,988	1,645,988	1,831,933	1,833,202	0	(187,214)	0	(187,214)	0	1,645,988	0	0	0	38,296	01/25/2035	1
31395K-GE-7	FHR 2904 CA 5.000% 04/15/19		06/01/2013	Paydown		82,747	82,747	85,126	84,653	0	(1,905)	0	(1,905)	0	82,747	0	0	0	1,696	04/15/2019	1
31396C-SQ-4	FHR 3048 QA 5.000% 03/15/24		04/01/2013	Paydown		10,521	10,521	11,063	10,595	0	(74)	0	(74)	0	10,521	0	0	0	175	03/15/2024	1
31396G-GR-6	FHR SER R004 CL VG 6.000% 08/15/21		06/01/2013	Paydown		78,362	78,362	81,643	79,659	0	(1,297)	0	(1,297)	0	78,362	0	0	0	1,949	08/15/2021	1
31396G-J5-1	FHR 3104 BA 5.500% 06/15/24		06/01/2013	Paydown		8,533	8,533	8,907	8,665	0	(132)	0	(132)	0	8,533	0	0	0	197	06/15/2024	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2013	Paydown		3,304,107	3,304,107	3,591,151	3,612,659	0	(308,552)	0	(308,552)	0	3,304,107	0	0	0	69,445	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2013	Paydown		264,188	264,188	275,788	272,473	0	(8,285)	0	(8,285)	0	264,188	0	0	0	4,434	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/01/2013	Paydown		836,004	836,004	948,467	936,859	0	(100,855)	0	(100,855)	0	836,004	0	0	0	8,725	05/15/2036	1
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		06/01/2013	Paydown		3,188,482	3,188,482	3,076,885	3,160,624	0	27,858	0	27,858	0	3,188,482	0	0	0	73,123	10/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2013	Paydown		54,229	54,229	55,026	54,707	0	(477)	0	(477)	0	54,229	0	0	0	789	03/25/2037	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		06/01/2013	Paydown		2,205,045	2,205,045	2,113,397	2,179,055	0	25,990	0	25,990	0	2,205,045	0	0	0	57,604	05/15/2026	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		06/01/2013	Paydown		40,653	40,653	41,936	41,899	0	(1,245)	0	(1,245)	0	40,653	0	0	0	752	03/25/2027	1
31401Y-DA-0	FNMA # 721997 6.000% 06/01/33		06/01/2013	Paydown		7	7	8	8	0	0	0	0	0	7	0	0	0	0	06/01/2033	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		06/01/2013	Paydown		463,754	463,754	456,653	456,956	0	6,798	0	6,798	0	463,754	0	0	0	10,668	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2013	Paydown		131,113	131,113	129,761	129,811	0	1,302	0	1,302	0	131,113	0	0	0	2,762	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		06/01/2013	Paydown		35,933	35,933	38,978	13,757	0	(2,844)	0	(2,844)	0	35,933	0	0	0	785	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		06/01/2013	Paydown		115,713	115,713	116,617	116,540	0	(827)	0	(827)	0	115,713	0	0	0	2,135	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		06/01/2013	Paydown		136,127	136,127	136,614	136,557	0	(429)	0	(429)	0	136,127	0	0	0	2,503	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.429% 07/01/34		06/01/2013	Paydown		16,629	16,629	16,795	16,789	0	(160)	0	(160)	0	16,629	0	0	0	168	07/01/2034	1
31404V-AB-4	FNMA #779502 2.445% 06/01/34		06/01/2013	Paydown		3,672	3,672	3,704	3,702	0	(30)	0	(30)	0	3,672	0	0	0	39	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		06/01/2013	Paydown		7,202	7,202	7,340	7,287	0	(85)	0	(85)	0	7,202	0	0	0	162	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		06/01/2013	Paydown		218,485	218,485	222,294	222,058	0	(3,573)	0	(3,573)	0	218,485	0	0	0	5,005	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		06/01/2013	Paydown		72,239	72,239	73,499	73,421	0	(1,182)	0	(1,182)	0	72,239	0	0	0	1,946	09/01/2034	1

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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)
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2013	Paydown		199,400	199,400	202,877	202,662	0	(3,261)	0	(3,261)	0	199,400	0	0	0	4,517	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2013	Paydown		466,680	466,680	474,816	474,312	0	(7,633)	0	(7,633)	0	466,680	0	0	0	10,132	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2013	Paydown		87,770	87,770	89,300	89,206	0	(1,435)	0	(1,435)	0	87,770	0	0	0	2,050	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.254% 01/01/35		06/01/2013	Paydown		1,709	1,709	1,715	1,715	0	(6)	0	(6)	0	1,709	0	0	0	16	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.885% 09/01/35		06/01/2013	Paydown		11,860	11,860	12,564	12,538	0	(678)	0	(678)	0	11,860	0	0	0	149	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.604% 01/01/37		06/01/2013	Paydown		42,822	42,822	42,501	38,574	0	4,249	0	4,249	0	42,822	0	0	0	472	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.682% 04/01/36		06/01/2013	Paydown		15,451	15,451	16,204	16,179	0	(728)	0	(728)	0	15,451	0	0	0	193	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		06/01/2013	Paydown		69,656	69,656	70,033	70,014	0	(358)	0	(358)	0	69,656	0	0	0	1,380	03/01/2038	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
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		06/01/2013	Paydown		768,683	768,683	802,313	798,640	0	(29,956)	0	(29,956)	0	768,683	0	0	0	17,074	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2013	Paydown		333,683	333,683	340,066	339,827	0	(6,144)	0	(6,144)	0	333,683	0	0	0	8,472	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2013	Paydown		156,587	156,587	163,437	162,698	0	(6,111)	0	(6,111)	0	156,587	0	0	0	2,897	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2013	Paydown		10,279	10,279	10,885	10,850	0	(571)	0	(571)	0	10,279	0	0	0	164	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2013	Paydown		478,141	478,141	485,761	485,289	0	(7,148)	0	(7,148)	0	478,141	0	0	0	6,491	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2013	Paydown		715,180	715,180	727,360	726,167	0	(10,987)	0	(10,987)	0	715,180	0	0	0	13,262	07/01/2024	1
31417C-SN-6	FN # AB5924 3.000% 08/01/42		05/30/2013	RBC/DAIN		49,341,329	48,936,078	50,755,888	50,726,428	0	15,995	0	15,995	0	50,742,422	0	(1,401,093)	(1,401,093)	660,637	08/01/2042	1
31417C-SN-6	FN # AB5924 3.000% 08/01/42		06/01/2013	Paydown		319,126	319,126	330,994	330,801	0	(11,675)	0	(11,675)	0	319,126	0	0	0	126,360	08/01/2042	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2013	Paydown		841,304	841,304	859,444	857,967	0	(16,663)	0	(16,663)	0	841,304	0	0	0	13,924	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2013	Paydown		1,684,471	1,684,471	1,698,684	1,697,402	0	(12,930)	0	(12,930)	0	1,684,471	0	0	0	27,382	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2013	Paydown		644,618	644,618	652,676	651,794	0	(7,176)	0	(7,176)	0	644,618	0	0	0	12,043	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2013	Paydown		390,430	390,430	401,655	400,627	0	(10,197)	0	(10,197)	0	390,430	0	0	0	7,375	08/01/2024	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		06/01/2013	Paydown		34,205	34,205	36,140	36,064	0	(1,859)	0	(1,859)	0	34,205	0	0	0	500	05/01/2021	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2013	Paydown		713,608	713,608	753,525	747,124	0	(33,516)	0	(33,516)	0	713,608	0	0	0	16,224	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		06/01/2013	Paydown		19,986	19,986	20,873	20,766	0	(780)	0	(780)	0	19,986	0	0	0	322	10/01/2020	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
38373M-8V-5	GNR 2009-114 IO 1.386% 10/16/49		04/29/2013	Various		355,674	0	374,082	0	0	(71)	0	(71)	0	374,011	0	(18,337)	(18,337)	106	10/16/2049	1
38373M-8V-5	GNR 2009-114 IO 1.386% 10/16/49		05/01/2013	Redemption 0.0000		3,340	0	167	0	0	2,833	0	2,833	0	3,000	0	340	340	0	10/16/2049	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2013	Paydown		94,050	94,050	96,665	94,520	0	(470)	0	(470)	0	94,050	0	0	0	2,360	05/16/2032	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		06/01/2013	Paydown		35,698	35,698	35,654	35,665	0	(9)	0	(9)	0	35,698	0	0	0	238	05/20/2062	1
38376G-FV-7	GNR 2010-28 IA 1.641% 01/16/52		06/01/2013	Paydown		0	0	1,236,671	0	0	(1,236,671)	0	(1,236,671)	0	0	0	0	0	20,815	01/16/2052	1
38376G-WD-8	GNR 2010 122 1.341% 02/16/44		04/01/2013	BARCLAYS		1,999,989	0	1,999,989	0	0	0	0	0	0	1,999,989	0	0	0	32,469	02/16/2044	1
38376G-WD-8	GNR 2010 122 1.341% 02/16/44		06/01/2013	Paydown		0	0	303,262	0	0	(303,262)	0	(303,262)	0	0	0	0	0	26,013	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2013	Paydown		92,999	92,999	96,996	96,153	0	(3,153)	0	(3,153)	0	92,999	0	0	0	1,745	08/20/2026	1
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		06/01/2013	Paydown		2,754,100	2,754,100	2,948,333	2,937,794	0	(183,693)	0	(183,693)	0	2,754,100	0	0	0	47,022	12/20/2041	1
38378B-DY-2	GNR 2012-22 IO 1.599% 02/01/27		06/01/2013	Paydown		0	0	138,643	123,486	0	(123,486)	0	(123,486)	0	0	0	0	0	8,321	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		06/01/2013	Paydown		145,023	145,023	165,065	164,262	0	(19,239)	0	(19,239)	0	145,023	0	0	0	2,658	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 1.087% 03/16/47		06/01/2013	Paydown		0	0	345,054	315,182	0	(315,182)	0	(315,182)	0	0	0	0	0	23,268	03/16/2047	1
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		06/01/2013	Paydown		0	0	11,504	0	0	(11,504)	0	(11,504)	0	0	0	0	0	250	09/16/2043	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		05/15/2013	J P MORGAN SEC FIXED INC		2,100,000	2,100,000	2,100,000	0	0	0	0	0	0	2,100,000	0	0	0	2,141	12/01/2037	2FE
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		06/03/2013	Redemption 100.0000		8,200,000	8,200,000	8,200,000	0	0	0	0	0	0	8,200,000	0	0	0	10,559	12/01/2037	2FE
485107-CK-0	KC MO TIF VRDN 0.170% 11/01/28		05/09/2013	STERN		12,040,000	12,040,000	12,040,000	0	0	0	0	0	0	12,040,000	0	0	0	594	11/01/2028	1FE
49130T-PR-1	KENTUCKY ST HSG CORP HSG REVEN 4.250% 07/01/33		04/01/2013	Redemption 100.0000		155,000	155,000	160,754	160,477	0	(5,477)	0	(5,477)	0	155,000	0	0	0	5,014	07/01/2033	1FE
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN 1.308% 06/15/13		06/15/2013	Maturity		1,100,000	1,100,000	1,103,080	1,102,730	0	(2,730)	0	(2,730)	0	1,100,000	0	0	0	7,198	06/15/2013	1FE
647110-FB-6	NM EDL 0.923% 12/01/28		06/03/2013	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	166	12/01/2028	1FE
67105Q-AA-3	OSL SANTA ROSA VDRN 0.170% 02/01/52		05/09/2013	STERN		7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	0	0	368	02/01/2052	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		06/01/2013	Redemption 100.0000		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	5,100	12/01/2018	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2013	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,094	06/01/2027	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		06/01/2013	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	4,681	06/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
677555-WX-8	OH ECON DEV REV 4.820% 03/01/15		06/01/2013	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,772	03/01/2015	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2013	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,000	06/01/2017	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		06/01/2013	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,441	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		06/01/2013	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,231	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		06/01/2013	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,400	09/01/2015	1FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2013	Redemption 100.0000		140,000	140,000	139,982	139,959	0	41	0	41	0	140,000	0	0	0	4,592	05/15/2023	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2013	Redemption 100.0000		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	71	09/01/2041	1FE
709163-EV-7	PENNSYLVANIA ST HIGHER ED 3.250% 12/01/45		04/12/2013	Call 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,280	12/01/2045	2AM
709163-GU-7	PENNSYLVANIA ST HIGHER ED 0.015% 04/01/23		04/10/2013	Call 100.0000		200,000	200,000	199,961	198,391	0	(515)	0	(515)	0	197,876	0	2,124	2,124	2,804	04/01/2023	2AM
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2013	Redemption 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	6,160	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2013	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,130	12/01/2039	2
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.200% 08/01/33		05/01/2013	WELLS FARGO		7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	0	0	6,046	08/01/2033	1FE
837151-AL-3	SOCAR REVE 0.699% 07/01/13		05/08/2013	Call 100.0000		3,700,000	3,700,000	3,705,265	3,702,296	0	(1,611)	0	(1,611)	0	3,700,686	0	(686)	(686)	11,322	07/01/2013	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.180% 12/01/33		05/09/2013	STERN		2,510,000	2,510,000	2,510,000	2,510,000	0	0	0	0	0	2,510,000	0	0	0	2,687	12/01/2033	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.180% 12/01/33		06/03/2013	Redemption 100.0000		150,000	150,000	150,000	0	0	0	0	0	0	150,000	0	0	0	39	12/01/2033	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2013	Redemption 100.0000		70,331	70,331	70,331	0	0	0	0	0	0	70,331	0	0	0	494	04/25/2042	1FE
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN 0.180% 09/15/37		06/17/2013	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	107	09/15/2037	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						259,319,000	254,489,543	262,089,674	227,805,846	0	(3,596,576)	0	(3,596,576)	0	258,563,126	0	755,872	755,872	3,222,632	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2013	Paydown		318,297	318,297	274,531	284,821	0	33,475	0	33,475	0	318,297	0	0	0	7,011	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2013	Paydown		47,842	47,842	38,310	35,864	0	11,978	0	11,978	0	47,842	0	0	0	1,771	12/25/2031	1FM
00163X-AN-0	AMB PROPERTY L.P 6.300% 06/01/13		06/01/2013	Maturity		4,000,000	4,000,000	3,994,120	3,998,939	0	1,061	0	1,061	0	4,000,000	0	0	0	126,000	06/01/2013	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		06/01/2013	Paydown		114,199	114,199	114,152	115,428	0	(1,229)	0	(1,229)	0	114,199	0	0	0	2,846	04/25/2031	1FM
003723-AA-1	ABN AMRO NA HOLDING CAP 3.388% 12/01/49		04/03/2013	Various		7,508,000	7,508,000	6,231,640	6,231,640	0	0	0	0	0	6,231,640	0	1,276,360	1,276,360	103,521	12/01/2049	4FE
020002-AW-1	ALLSTATE CORPORATION 6.200% 05/16/14		06/12/2013	SUSQUEHANNA		7,520,370	7,150,000	8,094,015	7,495,196	0	(111,627)	0	(111,627)	0	7,383,569	0	136,801	136,801	254,898	05/16/2014	1FE
02108P-AA-9	Alprion LLC VRDN VRDN 0.170% 10/01/34		05/09/2013	STERN		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	1,316	10/01/2034	1FE
02108P-AA-9	Alprion LLC VRDN VRDN 0.170% 10/01/34		04/01/2013	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	57	10/01/2034	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2013	Paydown		113,072	187,555	158,697	160,684	0	(47,612)	0	(47,612)	0	113,072	0	0	0	4,754	01/25/2037	4FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2013	Paydown		183,134	225,033	204,469	203,412	0	(20,277)	0	(20,277)	0	183,134	0	0	0	5,695	09/25/2037	4FM
0258M0-CW-7	AMERICAN EXPRESS 5.875% 05/02/13		05/02/2013	Maturity		541,000	541,000	548,559	0	0	(7,559)	0	(7,559)	0	541,000	0	0	0	15,892	05/02/2013	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2013	Paydown		623,030	623,030	621,180	620,372	0	2,658	0	2,658	0	623,030	0	0	0	13,467	09/25/2035	1FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		06/01/2013	Paydown		17,845	17,845	17,165	17,681	0	164	0	164	0	17,845	0	0	0	388	09/25/2035	1FM
03064A-AD-6	AMCAR 2009-1 B 9.790% 04/15/14		05/15/2013	Paydown		50,740	50,740	55,687	51,148	0	(408)	0	(408)	0	50,740	0	0	0	1,822	04/15/2014	1FE
03064A-AE-4	AMCAR SER 2009-1 C 14.550% 01/15/16		06/15/2013	Paydown		18,214	18,214	19,971	19,450	0	(1,236)	0	(1,236)	0	18,214	0	0	0	1,283	01/15/2016	1FE
03064C-AD-2	AMCAR 2010-1 B 3.720% 11/17/14		06/15/2013	Paydown		76,033	76,033	77,334	76,361	0	(327)	0	(327)	0	76,033	0	0	0	1,165	11/17/2014	1FE
03064C-AE-0	AMCAR 2010-1 C 5.190% 08/17/15		06/15/2013	Paydown		1,947	1,947	2,047	1,838	0	(75)	0	(75)	0	1,947	0	0	0	50	08/17/2015	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		06/01/2013	Paydown		800	800	815	823	0	(23)	0	(23)	0	800	0	0	0	26	12/25/2027	1FM
037933-AE-8	APRIA HEALTHCARE 11.250% 11/01/14		05/06/2013	Call 102.8130		2,926,058	2,846,000	2,776,559	2,810,280	0	6,922	0	6,922	0	2,817,202	0	108,856	108,856	164,534	11/01/2014	4FE
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		06/15/2013	Paydown		40,494	40,494	40,491	40,527	0	(33)	0	(33)	0	40,494	0	0	0	345	09/15/2019	1FE
05367A-AD-5	AVIATION CAPITAL GROUP 6.750% 04/06/21		04/08/2013	DEUTSCHE BANK		2,322,120	2,092,000	2,094,243	2,093,868	0	24	0	24	0	2,093,892	0	228,228	228,228	72,566	04/06/2021	3FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2013	Paydown		95,644	95,644	83,568	81,354	0	14,290	0	14,290	0	95,644	0	0	0	2,002	10/25/2036	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2013	Paydown		142,058	142,058	141,592	141,502	0	556	0	556	0	142,058	0	0	0	3,389	09/25/2035	3FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2013	Paydown		548,101	548,101	517,441	530,294	0	17,807	0	17,807	0	548,101	0	0	0	11,831	10/25/2034	1FM

SCHEDULE D - PART 4

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

1 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)
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2013	Paydown		164,217	164,217	160,791	162,179	0	2,037	0	2,037	0	164,217	0	0	0	4,043	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2013	Paydown		45,287	45,287	43,093	44,072	0	1,215	0	1,215	0	45,287	0	0	0	1,100	08/25/2035	1FM
05947U-LQ-9	BACM 2003-1 G 5.608% 09/11/36		06/01/2013	Paydown		2,019,651	2,019,651	2,034,798	2,019,595	0	56	0	56	0	2,019,651	0	0	0	49,865	09/11/2036	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		06/01/2013	Paydown		14,214	14,214	14,664	14,400	0	(185)	0	(185)	0	14,214	0	0	0	272	07/10/2043	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		06/01/2013	Paydown		201,567	201,567	208,562	20,758	0	(6,640)	0	(6,640)	0	201,567	0	0	0	2,618	07/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		06/01/2013	Paydown		205,249	205,249	183,320	197,896	0	7,353	0	7,353	0	205,249	0	0	0	4,224	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		06/01/2013	Paydown		209,181	209,181	199,850	203,631	0	5,550	0	5,550	0	209,181	0	0	0	4,640	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		06/01/2013	Paydown		403,121	403,121	391,185	396,565	0	6,556	0	6,556	0	403,121	0	0	0	7,902	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2013	Paydown		223,304	223,304	183,109	196,932	0	26,372	0	26,372	0	223,304	0	0	0	5,208	03/25/2035	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		06/01/2013	Paydown		199,075	199,075	192,527	194,944	0	4,131	0	4,131	0	199,075	0	0	0	4,776	06/25/2033	3FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2013	Paydown		359,910	359,910	291,977	317,498	0	42,413	0	42,413	0	359,910	0	0	0	8,050	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2013	Paydown		314,692	314,692	309,398	312,595	0	2,097	0	2,097	0	314,692	0	0	0	8,006	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		06/01/2013	Paydown		293,444	338,210	321,869	327,740	0	(34,297)	0	(34,297)	0	293,444	0	0	0	4,396	01/25/2036	4FM
05950E-AB-4	BACM 2006-2 A2 5.713% 05/10/45		05/01/2013	Paydown		14,954	14,954	15,008	14,935	0	20	0	20	0	14,954	0	0	0	336	05/10/2045	1FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		06/01/2013	Paydown		3	668,170	29,066	21,944	0	(21,941)	0	(21,941)	0	3	0	0	0	23,105	09/25/2036	1FM
05950P-AJ-2	BAFC 2006-H 3A2 5.673% 09/20/46		06/04/2013	Paydown		461,431	673,711	633,862	614,426	0	(143,278)	9,717	(152,995)	0	461,431	0	0	0	14,350	09/20/2046	1FM
059513-AC-5	BACM 2007-4 A3 6.002% 08/10/14		06/01/2013	Paydown		601,910	601,910	603,132	602,199	0	(290)	0	(290)	0	601,910	0	0	0	13,096	08/10/2014	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2013	Paydown		177,267	177,267	148,410	158,409	0	18,858	0	18,858	0	177,267	0	0	0	3,788	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2013	Paydown		123,158	159,999	140,233	144,196	0	(21,038)	0	(21,038)	0	123,158	0	0	0	4,239	01/25/2037	5FM
059522-AX-0	BAFC 2007-C 1A5 5.478% 05/20/36		06/01/2013	Paydown		583,657	2,211,822	551,230	480,038	65,093	38,526	0	103,619	0	583,657	0	0	0	46,645	05/20/2036	4FM
05954R-AC-9	BALL 2007-BMB1 A2 0.943% 08/15/29		06/15/2013	Paydown		177,341	177,341	175,013	176,392	0	949	0	949	0	177,341	0	0	0	681	08/15/2029	1FM
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4.500% 04/01/13		04/01/2013	Maturity		2,300,000	2,300,000	2,306,302	0	0	(6,302)	0	(6,302)	0	2,300,000	0	0	0	51,750	04/01/2013	1FE
07325D-AB-0	BAYV 2006-C 1A1 6.035% 11/28/36		04/01/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	118	11/28/2036	1FM
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		06/01/2013	Paydown		17,481	17,481	18,325	18,163	0	(682)	0	(682)	0	17,481	0	0	0	587	10/15/2032	1FM
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		13,397	13,397	13,250	13,329	0	68	0	68	0	13,397	0	0	0	318	02/13/2046	1FM
07385T-AJ-5	BEAR STEARNS CO INC 5.700% 11/15/14		04/25/2013	HONG KONG SHANGHAI BK		161,318	150,000	163,800	161,339	0	(1,976)	0	(1,976)	0	159,362	0	1,955	1,955	3,919	11/15/2014	1FE
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		05/01/2013	Paydown		17,926	17,926	18,183	17,914	0	12	0	12	0	17,926	0	0	0	393	01/12/2045	1FM
12489W-QD-9	CBASS 2005-CB8 AF2 4.619% 12/25/35		06/01/2013	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	1	12/25/2035	4FM
1248EP-AL-7	CCO HLDGS LLC/CAP CORP 7.875% 04/30/18		04/19/2013	BANK of AMERICA SEC		3,638,500	3,419,000	3,495,452	3,469,919	0	(3,880)	0	(3,880)	0	3,466,039	0	172,461	172,461	130,136	04/30/2018	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 5.065% 04/25/37		06/01/2013	Paydown		48,231	48,231	39,549	39,992	0	8,238	0	8,238	0	48,231	0	0	0	1,021	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		06/01/2013	Paydown		1,355	1,355	843	790	0	565	0	565	0	1,355	0	0	0	18	01/25/2037	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2013	Paydown		69,485	190,215	90,510	57,455	29,079	(17,049)	0	12,030	0	69,485	0	0	0	4,751	02/25/2037	4FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		06/15/2013	Paydown		2,453	2,453	2,452	2,452	0	1	0	1	0	2,453	0	0	0	63	11/15/2019	4AM
126193-AB-7	CPS 2010-A A 2.890% 03/15/16		05/15/2013	Paydown		16,670	16,670	16,722	16,675	0	(5)	0	(5)	0	16,670	0	0	0	175	03/15/2016	1FE
12623D-AC-7	COMM 2011-FL1 B 3.553% 12/17/13		06/17/2013	Paydown		382,681	382,681	370,730	379,138	0	3,543	0	3,543	0	382,681	0	0	0	6,173	12/17/2013	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2013	Paydown		308,928	308,928	230,228	229,991	0	78,937	0	78,937	0	308,928	0	0	0	7,436	11/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		06/04/2013	Paydown		206,051	206,051	176,842	173,719	0	32,509	176	32,333	0	206,051	0	0	0	4,820	11/25/2036	4FM
126307-AC-1	CSC HOLDINGS INC 8.625% 02/15/19		06/17/2013	Various		1,009,573	868,000	836,124	842,981	0	1,416	0	1,416	0	844,397	0	165,175	165,175	63,061	02/15/2019	3FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		06/12/2013	BARCLAYS		3,798,188	3,525,000	3,971,856	0	0	(11,708)	0	(11,708)	0	3,960,148	0	(161,961)	(161,961)	140,119	11/15/2021	3FE
126673-W2-4	CWL 2005-6 M1 0.684% 12/25/35		06/25/2013	Paydown		22,642	22,642	22,309	22,348	0	294	0	294	0	22,642	0	0	0	67	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2013	Paydown		263,480	263,480	249,874	255,319	0	8,162	0	8,162	0	263,480	0	0	0	6,183	02/25/2035	3FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2013	Paydown		176,268	176,268	155,557	157,639	0	18,629	0	18,629	0	176,268	0	0	0	3,869	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		06/01/2013	Paydown		606,353	606,353	611,753	604,949	0	1,405	0	1,405	0	606,353	0	0	0	13,197	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2013	Paydown		366,941	366,941	360,175	363,613	0	3,328	0	3,328	0	366,941	0	0	0	8,619	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2013	Paydown		578,148	578,148	582,484	580,553	0	(2,405)	0	(2,405)	0	578,148	0	0	0	12,309	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2013	Paydown		247,530	294,133	274,528	273,416	0	(25,886)	0	(25,886)	0	247,530	0	0	0	6,883	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2013	Paydown		243,791	243,791	235,487	238,971	0	4,820	0	4,820	0	243,791	0	0	0	5,518	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2013	Paydown		179,493	211,692	191,489	191,481	0	(11,988)	0	(11,988)	0	179,493	0	0	0	4,798	07/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/04/2013	Paydown		115,209	115,209	111,388	113,693	0	3,251	1,736	1,515	0	115,209	0	0	0	2,827	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2013	Paydown		166,586	168,851	153,841	152,932	0	13,654	0	13,654	0	166,586	0	0	0	4,193	10/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2013	Paydown		385,026	385,026	356,149	366,836	0	18,190	0	18,190	0	385,026	0	0	0	8,893	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2013	Paydown		178,397	239,761	225,952	225,803	0	(47,407)	0	(47,407)	0	178,397	0	0	0	5,490	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2013	Paydown		72,117	187,329	149,575	152,128	0	(80,011)	0	(80,011)	0	72,117	0	0	0	4,668	05/25/2036	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2013	Paydown		54,091	54,091	37,442	35,286	0	18,805	0	18,805	0	54,091	0	0	0	1,256	03/25/2036	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2013	Paydown		453,849	453,849	434,598	444,949	0	8,900	0	8,900	0	453,849	0	0	0	10,494	11/25/2035	2FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2013	Paydown		131,381	138,868	137,957	138,297	0	(6,916)	0	(6,916)	0	131,381	0	0	0	3,047	11/25/2035	4FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2013	Paydown		79,939	84,495	83,966	84,183	0	(4,244)	0	(4,244)	0	79,939	0	0	0	1,854	11/25/2035	3FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		06/01/2013	Paydown		469,116	469,116	448,115	466,144	0	2,971	0	2,971	0	469,116	0	0	0	9,171	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2013	Paydown		19,270	19,270	19,183	19,185	0	86	0	86	0	19,270	0	0	0	423	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2013	Paydown		701,562	701,562	658,646	683,894	0	17,668	0	17,668	0	701,562	0	0	0	15,410	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2013	Paydown		412,498	412,498	397,932	404,073	0	8,425	0	8,425	0	412,498	0	0	0	9,993	08/25/2035	3FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2013	Paydown		115,137	115,137	71,213	58,722	0	56,414	0	56,414	0	115,137	0	0	0	2,654	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		06/01/2013	Paydown		12,394	12,394	9,240	8,800	0	3,594	0	3,594	0	12,394	0	0	0	292	03/25/2037	3FM
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		06/15/2013	Paydown		32,902	32,902	32,900	32,900	0	3	0	3	0	32,902	0	0	0	161	08/15/2017	1FE
13974X-AB-8	CAPITAL AUTO 2008-A B 6.890% 01/15/15		05/15/2013	Paydown		51,352	51,352	53,821	51,782	0	(431)	0	(431)	0	51,352	0	0	0	1,243	01/15/2015	1FE
13974Y-AB-6	CARAT 2008-2 B 6.460% 12/15/14		05/15/2013	Paydown		37,891	37,891	38,631	38,216	0	(325)	0	(325)	0	37,891	0	0	0	866	12/15/2014	1FE
13974Y-AC-4	CARAT 2008-2 C 7.960% 12/15/14		06/15/2013	Paydown		103,462	103,462	111,221	106,524	0	(3,062)	0	(3,062)	0	103,462	0	0	0	3,825	12/15/2014	1FE
14040E-HG-0	CAPITAL ONE BANK 6.500% 06/13/13		06/13/2013	Maturity		1,000,000	1,000,000	1,035,210	1,002,595	0	(2,595)	0	(2,595)	0	1,000,000	0	0	0	32,500	06/13/2013	2FE
141781-AR-5	CARGILL INC 4.375% 06/01/13		06/01/2013	Maturity		375,000	375,000	379,433	0	0	(4,433)	0	(4,433)	0	375,000	0	0	0	8,203	06/01/2013	1FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		06/17/2013	Paydown		11,962	11,962	11,961	0	0	0	0	0	0	11,962	0	0	0	9	07/17/2017	1FE
14366U-AA-0	CNART 2012-1A A 2.090% 01/15/15		06/15/2013	Paydown		34,170	34,170	34,169	34,170	0	0	0	0	0	34,170	0	0	0	293	01/15/2015	1FE
15132E-LC-0	CDMC 2005-1 A5 5.370% 02/18/35		06/01/2013	Paydown		242,117	242,117	241,967	241,703	0	414	0	414	0	242,117	0	0	0	4,923	02/18/2035	1FM
15189W-AB-6	CENTERPOINT 5.950% 01/15/14		06/01/2013	Call 100.0000		1,740,000	1,740,000	1,780,994	1,748,293	0	(3,369)	0	(3,369)	0	1,744,924	0	(4,924)	(4,924)	150,367	01/15/2014	2FE
15189Y-AB-2	CENTERPOINT ENERGY RESOURCE 7.875% 04/01/13		04/01/2013	Maturity		7,000,000	7,000,000	7,796,600	7,036,017	0	(36,017)	0	(36,017)	0	7,000,000	0	0	0	275,625	04/01/2013	2FE
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		06/01/2013	Paydown		4,291	4,291	4,346	4,313	0	(21)	0	(21)	0	4,291	0	0	0	115	04/25/2032	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		06/01/2013	Paydown		553,356	553,356	553,356	553,356	0	0	0	0	0	553,356	0	0	0	11,817	10/25/2035	1FM
17121D-AE-9	CFAST 2010-A C 2.000% 01/08/14		04/08/2013	Paydown		83,739	83,739	84,128	83,913	0	(174)	0	(174)	0	83,739	0	0	0	558	01/08/2014	1FE
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
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		06/01/2013	Paydown		122,758	122,758	121,454	121,941	0	818	0	818	0	122,758	0	0	0	2,857	08/25/2034	1FM
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		06/01/2013	Paydown		1,015,151	1,015,151	1,063,925	1,016,198	0	(1,048)	0	(1,048)	0	1,015,151	0	0	0	20,211	04/15/2040	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		06/01/2013	Paydown		87,440	87,440	70,072	65,784	0	21,656	0	21,656	0	87,440	0	0	0	1,622	05/25/2036	3FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2013	Paydown		6	101,457	49,797	31,770	17,370	(49,135)	0	(31,765)	0	6	0	0	0	1,710	11/25/2036	6FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		06/01/2013	Paydown		235,991	235,991	248,908	243,724	0	(7,733)	0	(7,733)	0	235,991	0	0	0	6,481	07/16/2034	1FM
20046G-AW-8	COMM 2006-FL12 AJ 0.323% 12/15/20		06/15/2013	Paydown		4,659,302	4,659,302	4,324,415	4,389,724	0	269,578	0	269,578	0	4,659,302	0	0	0	7,841	12/15/2020	1FM
200476-AJ-8	COMM 2007-FL14 AJ 0.373% 06/15/22		06/15/2013	Paydown		458,971	458,971	434,875	444,587	0	14,385	0	14,385	0	458,971	0	0	0	887	06/15/2022	1FM
201730-AD-0	CMAT 1999-C1 A4 6.975% 01/17/32		04/11/2013	Paydown		32,447	32,447	33,527	32,478	0	(31)	0	(31)	0	32,447	0	0	0	771	01/17/2032	1FM
20825R-AB-7	CONOCOPHILLIPS 5.500% 04/15/13		04/15/2013	Maturity		1,000,000	1,000,000	988,880	999,258	0	742	0	742	0	1,000,000	0	0	0	27,500	04/15/2013	1FE
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		06/15/2013	Paydown		90,460	90,460	90,456	91,252	0	(792)	0	(792)	0	90,460	0	0	0	2,778	05/15/2033	1FM
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		06/15/2013	Redemption 100.0000		327,025	327,025	327,742	327,249	0	(223)	0	(223)	0	327,025	0	0	0	10,628	12/15/2017	1FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.200% 02/02/43		04/01/2013	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	67	02/02/2043	1FE
22540A-JR-0	CSFB 1998-C2 D 7.130% 11/15/30		06/11/2013	Paydown		57,760	57,760	59,493	57,901	0	(141)	0	(141)	0	57,760	0	0	0	1,930	11/15/2030	1FM
22541N-UL-1	CSFB 2002-CP5 C 5.230% 12/15/35		04/01/2013	Paydown		835,763	835,763	811,245	833,450	0	2,313	0	2,313	0	835,763	0	0	0	14,570	12/15/2035	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2013	Paydown		74,939	74,939	72,114	73,141	0	1,798	0	1,798	0	74,939	0	0	0	1,516	06/25/2033	1FM
22541Q-J2-9	CSFB 2003-C5 A4 4.900% 12/15/36		06/01/2013	Paydown		8,839,019	8,839,019	8,498,924	8,782,697	0	56,322	0	56,322	0	8,839,019	0	0	0	179,199	12/15/2036	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2013	Paydown		593,553	593,553	591,049	590,891	0	2,661	0	2,661	0	593,553	0	0	0	12,904	07/25/2033	1FM
22541Q-SG-8	CSFB 2003-C4 B 5.253% 08/15/36		06/01/2013	Paydown		1,770,199	1,770,199	1,831,880	1,803,953	0	(33,753)	0	(33,753)	0	1,770,199	0	0	0	46,494	08/15/2036	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2013	Paydown		199,620	199,620	198,800	199,153	0	467	0	467	0	199,620	0	0	0	4,123	05/25/2035	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2013	Paydown		203,175	203,175	203,050	203,140	0	35	0	35	0	203,175	0	0	0	4,197	05/25/2035	2FM
22541S-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		06/01/2013	Paydown		275,597	275,597	271,775	274,668	0	929	0	929	0	275,597	0	0	0	5,511	01/15/2037	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2013	Paydown		433,541	433,541	419,722	426,245	0	7,296	0	7,296	0	433,541	0	0	0	9,775	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2013	Paydown		587,198	587,198	596,786	591,190	0	(3,993)	0	(3,993)	0	587,198	0	0	0	13,465	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2013	Paydown		203,314	203,314	191,004	191,011	0	12,303	0	12,303	0	203,314	0	0	0	4,774	06/25/2035	3FM
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		06/01/2013	Paydown		4,627	4,627	4,644	4,730	0	(104)	0	(104)	0	4,627	0	0	0	124	01/15/2049	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		05/01/2013	Paydown		19,039	19,039	19,552	19,069	0	(30)	0	(30)	0	19,039	0	0	0	595	09/15/2040	1FM
225470-AM-5	CSMC 2005-C5 A3 5.100% 08/15/38		06/01/2013	Paydown		52,680	52,680	53,470	52,766	0	(86)	0	(86)	0	52,680	0	0	0	1,124	08/15/2038	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-F6-5	CSMC 2006-C1 AAB 5.569% 02/15/39		06/01/2013	Paydown		174,957	174,957	185,741	181,589	0	(6,633)	0	(6,633)	0	174,957	0	0	0	3,977	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		06/01/2013	Paydown		90,537	90,537	83,686	84,649	0	5,887	0	5,887	0	90,537	0	0	0	2,472	03/25/2036	4FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		06/01/2013	Paydown		264,326	264,326	266,365	265,086	0	(760)	0	(760)	0	264,326	0	0	0	5,312	12/15/2040	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2013	Paydown		70,011	70,011	65,810	60,707	0	9,304	0	9,304	0	70,011	0	0	0	1,156	06/25/2036	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		06/01/2013	Paydown		130,350	130,350	131,650	131,154	0	(803)	0	(803)	0	130,350	0	0	0	2,034	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.543% 07/12/44		06/12/2013	Paydown		3,435	3,435	3,535	3,532	0	(97)	0	(97)	0	3,435	0	0	0	22	07/12/2044	1FM
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		06/15/2013	Paydown		40,898	40,898	40,895	40,895	0	3	0	3	0	40,898	0	0	0	182	01/15/2015	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2013	Paydown		719,599	719,599	681,933	708,926	0	10,673	0	10,673	0	719,599	0	0	0	16,127	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2013	Paydown		187,721	187,721	177,365	175,086	0	12,635	0	12,635	0	187,721	0	0	0	4,381	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2013	Paydown		45,960	45,960	42,030	42,046	0	3,913	0	3,913	0	45,960	0	0	0	1,094	02/25/2036	4FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2013	Paydown		1,082	1,566	1,325	1,093	269	(279)	0	(10)	0	1,082	0	0	0	35	10/25/2036	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		06/01/2013	Paydown		108,837	159,953	131,595	110,649	24,580	(26,392)	0	(1,812)	0	108,837	0	0	0	3,443	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		06/01/2013	Paydown		147,626	147,626	127,330	120,717	0	26,909	0	26,909	0	147,626	0	0	0	3,859	06/25/2036	3FM
25470X-AK-1	DISH DBS CORP 5.000% 03/15/23		04/29/2013	BANK of AMERICA SEC		645,323	667,000	667,000	667,000	0	0	0	0	0	667,000	0	(21,678)	(21,678)	11,580	03/15/2023	3FE
29250R-AC-0	ENBRIDGE ENERGY PARTNERS LP 4.750% 06/01/13		06/01/2013	Maturity		300,000	300,000	312,525	303,829	0	(3,829)	0	(3,829)	0	300,000	0	0	0	7,125	06/01/2013	2FE
29379V-AB-9	ENTERPRISE PRODUCTS OPER 5.650% 04/01/13		04/01/2013	Maturity		3,755,000	3,755,000	3,753,852	3,499,119	0	(1,261)	0	(1,261)	0	3,755,000	0	0	0	106,079	04/01/2013	2FE
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		04/01/2013	Call 100.0000		3,962,000	3,962,000	4,044,095	4,009,694	0	(3,221)	0	(3,221)	0	4,006,473	0	(44,473)	(44,473)	617,965	03/01/2018	3FE
29977K-AA-1	EVER 2013-2 A 3.000% 02/25/32		06/08/2013	Paydown		73,185	73,185	72,589	0	0	596	0	596	0	73,185	0	0	0	183	02/25/2032	1FE
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		06/15/2013	Paydown		439,341	439,341	439,323	0	0	18	0	18	0	439,341	0	0	0	567	10/16/2017	1FE
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		04/02/2013	WELLS FARGO		1,629,443	1,514,000	1,527,503	1,524,948	0	(669)	0	(669)	0	1,524,280	0	105,163	105,163	37,726	12/01/2018	3FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/01/2013	WELLS FARGO		235,000	235,000	235,000	0	0	0	0	0	0	235,000	0	0	0	235	04/01/2021	4FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2013	Various		594,439	594,439	594,439	594,439	0	0	0	0	0	594,439	0	0	0	72,001	06/20/2023	3AM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/04/2013	Paydown		139,247	139,247	132,269	133,665	0	6,260	678	5,582	0	139,247	0	0	0	2,947	08/25/2035	3FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		06/01/2013	Paydown		127,227	127,227	115,776	118,656	0	8,571	0	8,571	0	127,227	0	0	0	3,119	08/25/2036	1FM
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2013	Paydown		83	83	85	84	0	(1)	0	(1)	0	83	0	0	0	2	06/25/2028	2FM
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		06/01/2013	Paydown		4,317	4,317	4,187	4,304	0	13	0	13	0	4,317	0	0	0	75	12/10/2041	1FM
361849-RD-6	GMACC 2001-C2 C 6.870% 04/15/34		05/01/2013	Paydown		111,388	111,388	111,458	111,100	0	288	0	288	0	111,388	0	0	0	2,679	04/15/2034	1FM
361849-YU-0	GMACC 2003-C2 A2 5.637% 05/10/40		06/01/2013	Paydown		2,034,160	2,034,160	2,018,189	2,030,850	0	3,310	0	3,310	0	2,034,160	0	0	0	44,881	05/10/2040	1FM
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		06/01/2013	Paydown		120,738	120,738	121,398	120,660	0	78	0	78	0	120,738	0	0	0	2,283	04/10/2040	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		06/01/2013	Paydown		264,209	264,209	264,209	264,209	0	0	0	0	0	264,209	0	0	0	6,372	09/25/2034	2FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		06/01/2013	Paydown		334,317	334,317	321,310	331,717	0	2,600	0	2,600	0	334,317	0	0	0	8,163	06/25/2034	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 09/25/34		06/01/2013	Paydown		818,140	818,140	824,915	818,063	0	78	0	78	0	818,140	0	0	0	17,296	09/25/2034	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		06/01/2013	Paydown		398,368	463,775	444,491	399,039	60,230	(60,901)	0	(671)	0	398,368	0	0	0	11,981	07/25/2037	6FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		06/01/2013	Paydown		184,594	184,594	171,400	163,396	0	21,199	0	21,199	0	184,594	0	0	0	4,072	12/25/2036	4FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2013	Paydown		386,849	386,849	227,041	134,383	92,392	160,073	0	252,465	0	386,849	0	0	0	9,494	01/25/2037	5FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2013	Paydown		605,530	605,530	576,862	590,074	0	15,455	0	15,455	0	605,530	0	0	0	15,802	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2013	Paydown		363,467	363,467	297,135	329,450	0	34,018	0	34,018	0	363,467	0	0	0	7,810	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2013	Paydown		177,907	177,907	177,990	177,383	0	523	0	523	0	177,907	0	0	0	4,030	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2013	Paydown		26,254	26,254	24,991	25,508	0	747	0	747	0	26,254	0	0	0	634	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2013	Paydown		169,016	169,016	174,083	172,246	0	(3,230)	0	(3,230)	0	169,016	0	0	0	2,593	08/10/2043	1FM
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		04/02/2013	BANK of AMERICA SEC		1,931,603	1,758,000	1,758,000	1,758,000	0	0	0	0	0	1,758,000	0	173,603	173,603	42,302	12/15/2018	4FE
37186D-AD-1	GENESIS HEALTH LOAN 0.193% 12/31/18		05/03/2013	BARCLAYS		5,269,510	5,272,436	4,956,090	4,957,612	0	18,698	0	18,698	0	4,976,310	0	293,200	293,200	141,089	12/31/2018	4FE
37186D-AD-1	GENESIS HEALTH LOAN 0.193% 12/31/18		05/20/2013	Redemption 100.0000		112,179	112,179	105,449	105,481	0	6,698	0	6,698	0	112,179	0	0	0	50,950	12/31/2018	4FE
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		04/05/2013	Various		1,921,958	1,941,371	1,849,156	1,890,762	0	(9,613)	0	(9,613)	0	1,881,149	0	40,809	40,809	36,522	04/25/2032	5FM
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		04/01/2013	Paydown		40,149	40,149	38,242	39,103	0	1,047	0	1,047	0	40,149	0	0	0	703	04/25/2032	5FM
396789-DV-8	GCCFC 2003-C1 A4 4.111% 07/05/35		04/01/2013	Paydown		103,385	103,385	90,155	102,550	0	836	0	836	0	103,385	0	0	0	1,662	07/05/2035	1FM
396789-DY-2	GCCFC 2003-C1 D 4.290% 06/05/13		05/01/2013	Paydown		5,000,000	5,000,000	5,024,970	4,999,042	0	958	0	958	0	5,000,000	0	0	0	89,375	06/05/2013	1FM
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		06/01/2013	Paydown		315,823	315,823	291,515	309,626	0	6,197	0	6,197	0	315,823	0	0	0	6,429	06/10/2036	1FM
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		06/01/2013	Paydown		166,721	166,721	160,860	165,583	0	1,138	0	1,138	0	166,721	0	0	0	3,584	08/10/2042	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		06/01/2013	Paydown		196,721	196,721	31,908	36,055	0	160,665	0	160,665	0	196,721	0	0	0	3,459	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2013	Paydown		45,287	55,023	49,096	48,681	0	(3,394)	0	(3,394)	0	45,287	0	0	0	1,348	02/25/2036	4FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2013	Paydown		325,500	365,815	347,009	337,803	0	(12,303)	0	(12,303)	0	325,500	0	0	0	8,992	02/25/2036	4FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2013	Paydown		185,070	257,020	223,684	224,142	0	(39,073)	0	(39,073)	0	185,070	0	0	0	7,374	02/25/2036	5FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2013	Paydown		235,536	235,536	217,596	217,275	0	18,261	0	18,261	0	235,536	0	0	0	5,716	12/25/2035	3FM
457030-AG-9	INGLES MARKETS INC 8.875% 05/15/17		06/12/2013	TENDER OFFER		944,442	900,000	869,376	880,074	0	1,731	0	1,731	0	881,805	0	62,637	62,637	45,928	05/15/2017	4FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2013	Paydown		1,146,919	1,146,919	1,146,854	1,144,574	0	2,345	0	2,345	0	1,146,919	0	0	0	26,736	01/25/2036	4FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2013	Paydown		325,027	325,027	317,437	223,235	90,316	11,476	0	101,792	0	325,027	0	0	0	8,239	02/25/2036	6FM

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)
466247-QX-4	JPMMT 2005-A3 11A1 4.288% 06/25/35		06/01/2013	Paydown		16,357	16,357	16,541	16,399	0	(43)	0	(43)	0	16,357	0	0	0	290	06/25/2035	1FM
46625M-6W-4	JPMCC 2004-CB9 A4 5.758% 06/12/41		06/01/2013	Paydown		53,445	53,445	52,326	53,173	0	271	0	271	0	53,445	0	0	0	1,353	06/12/2041	1FM
46625M-P2-9	JPMCC 2003-CB7 A4 4.879% 01/12/38		06/01/2013	Paydown		4,284,013	4,284,013	4,116,836	4,255,986	0	28,027	0	28,027	0	4,284,013	0	0	0	92,624	01/12/2038	1FM
46625M-WX-3	JPMCC 2003-CB6 A2 5.255% 07/12/37		06/01/2013	Paydown		7,694,116	7,694,116	7,500,862	7,667,178	0	26,938	0	26,938	0	7,694,116	0	0	0	164,287	07/12/2037	1FM
46625M-YU-7	JPMCC 2003-PM1A A4 5.326% 08/12/40		06/01/2013	Paydown		848,665	848,665	773,346	840,301	0	8,364	0	8,364	0	848,665	0	0	0	20,350	08/12/2040	1FM
46625Y-VQ-3	JPMCC 2005-LDP4 A3A2 4.903% 10/15/42		06/01/2013	Paydown		765	765	776	764	0	1	0	1	0	765	0	0	0	16	10/15/2042	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2013	Paydown		97,008	97,008	67,314	67,269	0	29,740	0	29,740	0	97,008	0	0	0	2,224	07/25/2036	2FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2013	Paydown		108,951	108,951	81,229	77,178	0	31,773	0	31,773	0	108,951	0	0	0	2,498	07/25/2036	3FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		06/01/2013	Paydown		535,554	535,554	572,960	559,725	0	(24,171)	0	(24,171)	0	535,554	0	0	0	12,224	05/15/2047	1FM
46630J-AB-5	JPMCC 2007-LDPX A2 5.434% 01/15/49		04/01/2013	WELLS FARGO		14,097,523	13,567,541	14,097,523	0	0	0	0	0	0	14,097,523	0	0	0	2,048	01/15/2049	1AM
46630J-AB-5	JPMCC 2007-LDPX A2 5.434% 01/15/49		06/01/2013	Paydown		135,390	135,390	140,679	0	0	(5,289)	0	(5,289)	0	135,390	0	0	0	904	01/15/2049	1AM
48126E-AA-5	JPMORGAN CHASE & CO 2.000% 08/15/17		05/15/2013	J P MORGAN SEC FIXED INC		9,220,870	9,000,000	9,126,450	9,123,058	0	(9,275)	0	(9,275)	0	9,113,783	0	107,087	107,087	130,278	08/15/2017	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		05/31/2013	Various		109,083	109,083	109,100	109,090	0	(7)	0	(7)	0	109,083	0	0	0	2,002	04/30/2018	1FE
49326E-EB-5	KEYBANK, NA 6.500% 05/14/13		05/03/2013	KEY BANC-MCDONALD		3,003,060	3,000,000	3,059,040	0	0	(56,038)	0	(56,038)	0	3,003,002	0	58	58	94,250	05/14/2013	2FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A 2.550% 09/15/16		06/15/2013	Paydown		23,590	23,590	23,555	23,579	0	11	0	11	0	23,590	0	0	0	249	09/15/2016	1FE
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 07/15/44		06/11/2013	Paydown		652	652	663	652	0	0	0	0	0	652	0	0	0	16	07/15/2044	1FM
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		06/01/2013	Redemption 100.0000		41,501	41,501	41,173	41,415	0	86	0	86	0	41,501	0	0	0	1,265	04/01/2016	1
52108H-TA-2	LBUBS 2003-C5 A4 4.685% 07/15/32		05/11/2013	Paydown		1,629,176	1,629,176	1,617,911	1,627,745	0	1,430	0	1,430	0	1,629,176	0	0	0	28,777	07/15/2032	1FM
525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2013	Paydown		334,140	455,352	383,116	386,802	0	(52,662)	0	(52,662)	0	334,140	0	0	0	10,907	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		06/01/2013	Paydown		114,045	114,045	114,045	114,045	0	0	0	0	0	114,045	0	0	0	2,380	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		06/01/2013	Paydown		705,779	705,779	704,740	702,547	0	3,232	0	3,232	0	705,779	0	0	0	14,935	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		06/01/2013	Paydown		162,936	251,283	228,528	230,679	0	(67,743)	0	(67,743)	0	162,936	0	0	0	6,215	12/25/2035	5FM
525221-GA-9	LXS 2005-10 2A3A 5.420% 01/25/36		06/01/2013	Paydown		192,071	241,033	215,493	216,974	0	(24,903)	0	(24,903)	0	192,071	0	0	0	4,513	01/25/2036	5FM
52522H-AN-2	LXS 2006-8 3A5 5.695% 06/25/36		06/01/2013	Paydown		416,460	518,435	514,940	519,454	0	(102,994)	0	(102,994)	0	416,460	0	0	0	13,095	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2013	Paydown		3	161,625	125,525	86,497	41,750	(128,244)	0	(86,494)	0	3	0	0	0	4,032	11/25/2036	1FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2013	Paydown		6	203,988	149,744	106,754	38,972	(145,721)	0	(106,749)	0	6	0	0	0	5,658	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		06/01/2013	Paydown		127,486	251,659	199,755	205,936	0	(78,449)	0	(78,449)	0	127,486	0	0	0	6,619	05/25/2037	4FM
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/04/2013	DISTRIBUTION		98,928	1	0	0	0	0	0	0	0	0	0	98,928	98,928	0	12/30/2016	6FE
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/04/2013	Capital Distribution		102,540	0	102,540	102,540	0	0	0	0	0	102,540	0	0	0	0	12/30/2016	6FE
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		05/07/2013	Call 103.0000		238,960	232,000	235,185	235,153	0	(156)	0	(156)	0	234,997	0	3,963	3,963	7,621	05/15/2020	4FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		06/01/2013	Redemption 100.0000		43,528	43,528	43,685	43,567	0	(39)	0	(39)	0	43,528	0	0	0	1,361	02/01/2016	1
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		06/01/2013	Paydown		144,306	144,306	121,578	123,363	0	20,943	0	20,943	0	144,306	0	0	0	3,292	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		06/01/2013	Paydown		47,653	47,653	49,589	49,975	0	(2,323)	0	(2,323)	0	47,653	0	0	0	996	04/25/2033	1FM
55660A-AE-2	MAMHC 2002-A M2 2.444% 03/25/32		06/25/2013	Paydown		13,518	13,518	13,772	0	0	(253)	0	(253)	0	13,518	0	0	0	84	03/25/2032	3AM
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		05/31/2013	Redemption 100.0000		96,800	96,800	96,800	96,800	0	0	0	0	0	96,800	0	0	0	3,630	05/31/2014	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		06/01/2013	Paydown		648,642	648,642	648,590	649,317	0	(675)	0	(675)	0	648,642	0	0	0	13,959	10/25/2035	2FM
590201-AA-7	MLFT 2008-LAQA A1 0.731% 07/09/21		04/09/2013	Paydown		5,380	5,380	5,375	0	0	5	0	5	0	5,380	0	0	0	10	07/09/2021	1FE
59022H-CV-2	MLMT 2004-MKB1 A4 5.176% 02/12/42		06/01/2013	Paydown		9,792	9,792	7,800	9,262	0	530	0	530	0	9,792	0	0	0	245	02/12/2042	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.458% 11/12/37		06/01/2013	Paydown		490,624	490,624	493,446	491,616	0	(992)	0	(992)	0	490,624	0	0	0	9,032	11/12/2037	1FM
592179-JG-1	MET LIFE 5.125% 04/10/13		04/10/2013	Maturity		2,500,000	2,500,000	2,498,150	2,499,483	0	517	0	517	0	2,500,000	0	0	0	64,063	04/10/2013	1FE
59217G-AC-3	MET LIFE GLOB 2.500% 09/29/15		06/12/2013	CITIGROUP GLOBAL MKTS		5,172,450	5,000,000	4,997,450	4,998,464	0	232	0	232	0	4,998,696	0	173,754	173,754	88,194	09/29/2015	1FE
593074-AA-5	MEYER COOKWARE INDUS 0.320% 05/01/27		05/06/2013	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	163	05/01/2027	1FE
61205P-AJ-8	MHESA 2012-1 A1 0.793% 09/20/22		06/20/2013	Paydown		30,045	30,045	30,045	30,045	0	0	0	0	0	30,045	0	0	0	108	09/20/2022	1FE
615394-AJ-2	MOOG INC 7.250% 06/15/18		04/22/2013	RBC/DAIN		512,720	493,000	493,000	493,000	0	0	0	0	0	493,000	0	19,720	19,720	12,907	06/15/2018	3FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2013	Paydown		689,502	689,502	670,756	682,934	0	6,568	0	6,568	0	689,502	0	0	0	16,256	04/25/2034	1FM
61746W-HF-0	MSDWC 2001-TOP3 A4 6.390% 07/15/33		04/01/2013	Paydown		7,429	7,429	7,485	7,419	0	10	0	10	0	7,429	0	0	0	158	07/15/2033	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2013	Paydown		277,528	277,528	203,541	201,170	0	76,358	0	76,358	0	277,528	0	0	0	5,112	10/25/2036	3FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2013	Paydown		57,308	57,308	38,713	36,724	0	20,585	0	20,585	0	57,308	0	0	0	910	08/25/2036	1FM
61750C-AD-9	MSC 2006-HQ9 A3 5.712% 07/12/44		04/01/2013	Paydown		3,816,713	3,816,713	3,795,732	3,809,104	0	7,609	0	7,609	0	3,816,713	0	0	0	75,381	07/12/2044	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2013	Paydown		73,231	73,231	60,878	58,932	0	14,298	0	14,298	0	73,231	0	0	0	1,721	01/25/2047	4FM
61755Y-AC-8	MSC 2007-IQ15 A2 6.050% 06/11/49		06/01/2013	Paydown		21,160	21,160	21,738	21,134	0	26	0	26	0	21,160	0	0	0	529	06/11/2049	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
64352V-MA-6	NCHET 2005-A A6 4.884% 08/25/35		06/01/2013	Paydown		155,278	155,278	144,991	144,221	0	11,056	0	11,056	0	155,278	0	0	0	3,212	08/25/2035	1FM
64953B-AP-3	NEW YORK LIFE GLOBAL CORP 4.650% 05/09/13		05/09/2013	Maturity		1,940,000	1,940,000	1,917,806	1,937,619	0	2,381	0	2,381	0	1,940,000	0	0	0	45,105	05/09/2013	1FE
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		06/01/2013	Redemption 100.0000		37,721	37,721	37,820	37,755	0	(35)	0	(35)	0	37,721	0	0	0	1,177	11/01/2017	1
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2013	Paydown		163,632	163,632	136,074	131,571	0	32,060	0	32,060	0	163,632	0	0	0	3,515	03/25/2047	2FM
69348H-DP-0	PNCMA 2001-C1 F 7.405% 03/12/34		06/01/2013	Paydown		184,838	184,838	187,784	184,669	0	169	0	169	0	184,838	0	0	0	7,198	03/12/2034	1FM
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		06/01/2013	Redemption 100.0000		53,107	53,107	52,520	52,972	0	134	0	134	0	53,107	0	0	0	1,606	10/01/2015	1
718172-AB-5	PHILIP MORRIS INTERNAT-W/I 4.875% 05/16/13		05/16/2013	Maturity		2,000,000	2,000,000	2,065,560	2,006,539	0	(6,539)	0	(6,539)	0	2,000,000	0	0	0	48,750	05/16/2013	1FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		06/01/2013	Paydown		789	789	726	654	0	134	0	134	0	789	0	0	0	(70)	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		06/12/2013	Redemption 100.0000		285,266	285,266	277,881	283,326	0	1,940	0	1,940	0	285,266	0	0	0	5,169	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		06/01/2013	Paydown		96,905	154,055	129,174	129,897	0	(32,992)	0	(32,992)	0	96,905	0	0	0	4,026	06/01/2036	5FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2013	Paydown		841,052	841,052	851,565	848,598	0	(7,546)	0	(7,546)	0	841,052	0	0	0	16,554	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2013	Paydown		105,598	104,316	85,268	87,213	0	18,384	0	18,384	0	105,598	0	0	0	3,293	06/25/2036	1FM
74971X-AB-3	RRI ENERGY, INC. 7.625% 06/15/14		06/24/2013	Call 100.0000		404,000	404,000	404,000	404,000	0	0	0	0	0	404,000	0	0	0	43,556	06/15/2014	4FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		06/01/2013	Paydown		1,798	1,798	1,777	1,782	0	15	0	15	0	1,798	0	0	0	33	11/25/2035	4FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2013	Paydown		147,180	147,180	133,594	133,694	0	13,486	0	13,486	0	147,180	0	0	0	3,800	05/25/2036	5FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2013	Paydown		102,076	102,076	103,352	103,461	0	(1,386)	0	(1,386)	0	102,076	0	0	0	2,547	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		06/01/2013	Paydown		247,956	247,956	244,350	247,302	0	655	0	655	0	247,956	0	0	0	5,394	12/25/2033	1FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		06/01/2013	Paydown		316,621	316,621	316,477	321,112	0	(4,491)	0	(4,491)	0	316,621	0	0	0	6,888	12/25/2033	2FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		06/01/2013	Paydown		25,125	25,125	18,216	19,033	0	6,092	0	6,092	0	25,125	0	0	0	581	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 4.870% 06/25/33		06/01/2013	Paydown		138,960	138,960	138,879	142,616	0	(3,656)	0	(3,656)	0	138,960	0	0	0	2,486	06/25/2033	4FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		06/01/2013	Paydown		252,955	252,955	252,926	253,989	0	(1,034)	0	(1,034)	0	252,955	0	0	0	5,838	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		06/01/2013	Paydown		701,450	701,450	701,559	699,536	0	1,913	0	1,913	0	701,450	0	0	0	13,188	11/25/2033	1FM
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		06/01/2013	Paydown		34,178	29,750	30,201	33,185	0	993	0	993	0	34,178	0	0	0	129	09/25/2029	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2013	Paydown		121,550	131,984	119,480	117,739	0	3,811	0	3,811	0	121,550	0	0	0	3,222	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2013	Paydown		131,134	179,363	147,804	148,185	0	(17,051)	0	(17,051)	0	131,134	0	0	0	4,533	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2013	Paydown		12,252	12,252	12,218	12,207	0	45	0	45	0	12,252	0	0	0	281	11/25/2035	4FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2013	Paydown		10	87,840	73,690	74,550	0	(74,540)	0	(74,540)	0	10	0	0	0	2,255	04/25/2036	4FM
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		06/01/2013	Redemption 100.0000		35,857	35,857	36,116	35,923	0	(66)	0	(66)	0	35,857	0	0	0	1,130	03/01/2016	1
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		06/15/2013	Paydown		42,511	42,511	42,508	42,510	0	1	0	1	0	42,511	0	0	0	317	06/15/2016	1FE
790849-AE-3	ST JUDE MEDICAL 3.750% 07/15/14		05/02/2013	Call 100.0000		5,000,000	5,000,000	5,064,450	5,021,496	0	(4,747)	0	(4,747)	0	5,016,749	0	(16,749)	(16,749)	352,780	07/15/2014	1FE
790849-AF-0	ST JUDE MEDICAL 4.875% 07/15/19		05/02/2013	Call 100.0000		13,500,000	13,500,000	14,452,435	14,362,010	0	(41,394)	0	(41,394)	0	14,320,615	0	(820,615)	(820,615)	3,732,677	07/15/2019	1FE
80281U-AE-5	SDART 2010-B C 3.020% 10/17/16		06/15/2013	Paydown		381,165	381,165	389,117	386,080	0	(4,915)	0	(4,915)	0	381,165	0	0	0	5,756	10/17/2016	1FE
80282H-AD-5	SDART 2010-3 B 2.050% 05/15/15		06/15/2013	Paydown		3,317,668	3,317,668	3,339,958	3,326,369	0	(8,701)	0	(8,701)	0	3,317,668	0	0	0	28,040	05/15/2015	1FE
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		06/15/2013	Paydown		24,120	24,120	24,127	24,123	0	(4)	0	(4)	0	24,120	0	0	0	147	05/15/2017	1FE
80282M-AB-8	SCART 2011-S1A B 1.660% 08/15/16		04/15/2013	Paydown		4,790	4,790	4,751	4,768	0	22	0	22	0	4,790	0	0	0	27	08/15/2016	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2013	Paydown		1,100,018	1,100,018	1,099,989	1,100,068	0	(51)	0	(51)	0	1,100,018	0	0	0	12,686	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		06/01/2013	Paydown		29,860	29,860	30,379	0	0	(519)	0	(519)	0	29,860	0	0	0	113	05/25/2043	1FE
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		06/20/2013	Paydown		24,249	24,249	24,469	0	0	(220)	0	(220)	0	24,249	0	0	0	58	08/20/2029	1FE
82651A-AB-3	SRFC 2007-2A A2 1.193% 09/20/19		06/20/2013	Paydown		9,698	9,698	9,706	0	0	(8)	0	(8)	0	9,698	0	0	0	10	09/20/2019	3AM
82651L-AA-1	SRFC 2010-1A A1 4.480% 07/20/26		06/20/2013	Paydown		16,199	16,199	16,564	0	0	(366)	0	(366)	0	16,199	0	0	0	93	07/20/2026	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		06/20/2013	Paydown		34,707	34,707	35,662	35,660	0	(953)	0	(953)	0	34,707	0	0	0	469	05/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		06/20/2013	Paydown		36,494	36,494	36,666	0	0	(171)	0	(171)	0	36,494	0	0	0	72	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		06/20/2013	Paydown		20,948	20,948	21,484	0	0	(537)	0	(537)	0	20,948	0	0	0	73	11/20/2028	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		04/16/2013	CITIGROUP GLOBAL MKTS		302,785	287,000	306,373	0	0	(382)	0	(382)	0	305,991	0	(3,206)	(3,206)	9,131	10/01/2022	4FE
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.850% 08/15/14		04/25/2013	PIERPONT SECURITIES		524,250	500,000	525,980	0	0	(1,952)	0	(1,952)	0	524,028	0	222	222	5,052	08/15/2014	2FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		06/01/2013	Paydown		18,308	18,308	18,306	18,299	0	9	0	9	0	18,308	0	0	0	171	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		06/01/2013	Paydown		14,736	14,736	14,734	14,735	0	2	0	2	0	14,736	0	0	0	96	12/25/2059	1FM
863576-BT-0	SASC 2005-6 2A13 5.500% 05/25/35		06/01/2013	Paydown		906,018	906,018	811,453	894,411	0	11,607	0	11,607	0	906,018	0	0	0	20,380	05/25/2035	1FM
863579-K5-6	SARM 2005-23 1A3 2.665% 01/25/36		06/01/2013	Paydown		748,150	801,690	729,017	737,232	0	10,919	0	10,919	0	748,150	0	0	0	8,177	01/25/2036	1FM
863579-P8-5	SARM 2006-1 5A1 2.918% 02/25/36		06/01/2013	Paydown		100,173	102,993	102,450	100,685	0	(511)	0	(511)	0	100,173	0	0	0	1,286	02/25/2036	2FM
86359A-K3-6	SASC 2003-25XS A5 6.120% 08/25/33		05/01/2013	Paydown		4,286	4,286	4,284	4,276	0	10	0	10	0	4,286	0	0	0	109	08/25/2033	3FM
86359A-Q5-5	SASC 2003-28XS A5 6.010% 09/25/33		06/01/2013	Paydown		105,101	105,101	105,068	104,317	0	783	0	783	0	105,101	0	0	0	2,624	09/25/2033	1FM

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)
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2013	Paydown		158,723	158,723	153,465	155,880	0	2,843	0	2,843	0	158,723	0	0	0	3,489	02/25/2035	3FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2013	Paydown		301,722	301,722	296,996	298,673	0	3,050	0	3,050	0	301,722	0	0	0	7,880	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
870537-AA-5	SWEETWATER INVESTORS LLC 5.875% 05/15/14		05/15/2013	Redemption 100.0000		183,805	183,805	183,805	183,805	0	0	0	0	0	183,805	0	0	0	5,399	05/15/2014	2
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		06/01/2013	Paydown		3	459,862	29,855	23,889	0	(23,886)	0	(23,886)	0	3	0	0	0	8,260	11/25/2036	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2013	Paydown		146,618	146,618	146,045	145,811	0	807	0	807	0	146,618	0	0	0	2,950	11/25/2036	1FM
87311X-AB-4	TW TELECOM HOLDINGS INC 8.000% 03/01/18		06/13/2013	CITIGROUP GLOBAL MKTS		524,143	491,000	487,537	488,364	0	181	0	181	0	488,545	0	35,597	35,597	31,315	03/01/2018	3FE
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		06/01/2013	Paydown		142,300	142,300	149,993	146,808	0	(4,508)	0	(4,508)	0	142,300	0	0	0	3,970	06/19/2033	1FM
88641U-AB-9	TMCAT 2012-AA A2 1.210% 08/15/15		06/15/2013	Paydown		69,016	69,016	69,010	69,011	0	5	0	5	0	69,016	0	0	0	339	08/15/2015	1FE
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		06/12/2013	GOLDMAN SACHS		5,096,000	5,000,000	4,991,750	4,993,268	0	702	0	702	0	4,993,970	0	102,030	102,030	94,243	01/12/2017	1FE
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		05/01/2013	Taxable Exchange		(215)	0	0	0	0	0	0	0	0	0	0	(215)	(215)	15,366	08/31/2015	5
90333L-AG-7	US CONCRETE INC 9.500% 10/01/15		05/01/2013	Various		1,685,467	1,630,440	1,732,343	0	0	(2,071)	0	(2,071)	0	1,730,272	0	(44,804)	(44,804)	8,820	10/01/2015	5Z
909439-AC-5	UACST 2012-1 A2 1.100% 03/16/15		06/15/2013	Paydown		51,340	51,340	51,336	51,343	0	(3)	0	(3)	0	51,340	0	0	0	258	03/16/2015	1FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		05/08/2013	Tax Free Exchange		3,880,019	3,656,000	3,889,070	0	0	(9,051)	0	(9,051)	0	3,880,019	0	0	0	209,852	08/15/2020	4Z
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		06/01/2013	Paydown		763,883	763,883	763,600	763,064	0	819	0	819	0	763,883	0	0	0	20,616	05/07/2027	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2013	Paydown		135,551	135,551	135,551	135,519	0	32	0	32	0	135,551	0	0	0	1,678	09/13/2028	1FM
929160-AJ-8	VULCAN MATERIALS CO 6.300% 06/15/13		06/15/2013	Maturity		103,000	103,000	102,793	102,970	0	30	0	30	0	103,000	0	0	0	3,245	06/15/2013	3FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2013	Paydown		284,971	284,971	237,950	248,558	0	36,412	0	36,412	0	284,971	0	0	0	6,582	06/25/2033	1FM
929766-C2-7	WBCMT 2005-C17 APB 5.037% 03/15/42		06/01/2013	Paydown		76,275	76,275	79,618	76,789	0	(514)	0	(514)	0	76,275	0	0	0	1,467	03/15/2042	1FM
929766-KJ-1	WBCMT 2003-C7 A2 5.077% 10/15/35		06/01/2013	Paydown		2,573,060	2,573,060	2,608,037	0	0	(34,978)	0	(34,978)	0	2,573,060	0	0	0	29,380	10/15/2035	1FE
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		06/01/2013	Paydown		76,043	76,043	66,694	73,595	0	2,448	0	2,448	0	76,043	0	0	0	1,424	02/15/2041	1FM
929766-QU-0	WBCMT 2004-C11 A4 5.030% 01/15/41		04/01/2013	Paydown		169,941	169,941	175,676	170,008	0	(67)	0	(67)	0	169,941	0	0	0	2,849	01/15/2041	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		06/01/2013	Paydown		251,461	251,461	252,704	251,103	0	357	0	357	0	251,461	0	0	0	4,748	10/15/2041	1FM
929766-YW-7	WBCMT 2005-C16 A3 4.615% 10/15/41		06/01/2013	Paydown		9,713,015	9,713,015	9,474,363	9,693,915	0	19,100	0	19,100	0	9,713,015	0	0	0	184,331	10/15/2041	1FM
92978Q-AC-1	WBCMT 2007-C30 A3 5.246% 12/15/43		06/01/2013	Paydown		9,925	9,925	10,148	10,093	0	(169)	0	(169)	0	9,925	0	0	0	259	12/15/2043	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		06/01/2013	Paydown		321,739	321,739	325,459	323,243	0	(1,504)	0	(1,504)	0	321,739	0	0	0	7,288	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.664% 05/25/18		06/25/2013	Paydown		20,372	20,372	20,439	20,301	0	71	0	71	0	20,372	0	0	0	68	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2013	Paydown		114,795	256,178	193,079	190,332	0	(75,538)	0	(75,538)	0	114,795	0	0	0	5,095	05/25/2036	4FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		05/30/2013	PIERPONT SECURITIES		3,759,199	3,872,968	3,842,105	3,884,892	0	(8,974)	0	(8,974)	0	3,875,918	0	(116,719)	(116,719)	90,531	08/25/2035	4FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		06/01/2013	Paydown		223,416	223,416	221,636	224,104	0	(688)	0	(688)	0	223,416	0	0	0	22,657	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2013	Paydown		202,231	210,491	194,368	194,794	0	7,437	0	7,437	0	202,231	0	0	0	4,746	11/25/2035	4FM
939355-AE-3	WMALT 2007-OA3 5A 2.319% 04/25/47		06/01/2013	Paydown		23,528	33,457	28,685	27,452	0	(3,924)	0	(3,924)	0	23,528	0	0	0	303	04/25/2047	5FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2013	Paydown		40,986	40,986	27,162	26,424	0	14,562	0	14,562	0	40,986	0	0	0	721	07/25/2036	3FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999% 10/25/36		06/01/2013	Paydown		325,274	325,274	295,974	267,771	0	57,503	0	57,503	0	325,274	0	0	0	6,785	10/25/2036	4FM
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		06/01/2013	Paydown		3	11,162	2,888	1,426	1,655	(3,078)	0	(1,423)	0	3	0	0	0	210	01/25/2036	6FM
9497EU-AC-1	WFHET 2006-1 A3 0.345% 05/25/36		06/25/2013	Paydown		11,485	11,485	11,054	11,138	0	347	0	347	0	11,485	0	0	0	15	05/25/2036	1FM
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		06/01/2013	Paydown		17,259	17,259	17,733	17,354	0	(96)	0	(96)	0	17,259	0	0	0	345	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		06/01/2013	Paydown		11,923	11,923	4,491	2,116	2,151	7,537	0	9,688	0	11,923	0	0	0	178	08/25/2036	6FM
94984Y-AP-3	WFMBS 2006-16 A14 5.000% 11/25/36		06/01/2013	Paydown		1,304,097	1,304,097	1,266,808	1,300,398	0	3,699	0	3,699	0	1,304,097	0	0	0	25,389	11/25/2036	1FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		06/20/2013	Paydown		1,583,089	1,583,089	1,577,195	1,577,773	0	5,316	0	5,316	0	1,583,089	0	0	0	11,525	08/20/2021	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		06/01/2013	Paydown		20,061	20,061	20,061	20,061	0	0	0	0	0	20,061	0	0	0	251	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		06/01/2013	Paydown		23,973	23,973	23,973	23,973	0	0	0	0	0	23,973	0	0	0	222	03/20/2025	1FE
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		06/20/2013	Paydown		626,525	626,525	626,525	0	0	0	0	0	0	626,525	0	0	0	940	08/20/2025	1FE
74819R-AN-6	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		1,778,000	1,778,000	1,778,000	1,778,000	0	0	0	0	0	1,778,000	0	0	0	44,302	01/15/2023	4FE
92658T-AM-0	VIDEOTRON LTD 9.125% 04/15/18	A	06/20/2013	JEFFERIES & CO		5,250	5,000	4,925	4,949	0	4	0	4	0	4,953	0	297	297	241	04/15/2018	3FE
25244S-AD-3	DIAGEO FINANCE BV 5.500% 04/01/13	F	04/01/2013	Maturity		500,000	500,000	486,150	499,278	0	722	0	722	0	500,000	0	0	0	13,750	04/01/2013	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2013	Redemption 100.0000		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	662	06/15/2019	1FE
45867X-AE-4	INTERGEN NV 9.000% 06/30/17	F	06/13/2013	TENDER OFFER		6,409,250	6,200,000	6,149,718	6,171,190	0	1,886	0	1,886	0	6,173,076	0	236,174	236,174	252,650	06/30/2017	4FE
45903P-AA-5	INTL AUTOMOTIVE COMPONEN 9.125% 06/01/18	F	05/28/2013	BANK of AMERICA SEC		977,130	987,000	1,012,726	1,007,016	0	(1,468)	0	(1,468)	0	1,005,548	0	(28,418)	(28,418)	45,032	06/01/2018	5FE
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	F	06/21/2013	SUNTRUST		1,056,800	1,000,000	1,105,160	1,084,534	0	(4,763)	0	(4,763)	0	1,079,771	0	(22,971)	(22,971)	44,236	08/01/2020	2FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/01/2013	Various		129,600	129,600	128,908	129,087	0	513	0	513	0	129,600	0	0	0	3,433	09/30/2020	1FE
75405U-AF-3	RAS LAFFAN LNG III 5.500% 09/30/14	F	06/19/2013	PIERPONT SECURITIES		571,844	540,000	580,612	264,865	0	(8,829)	0	(8,829)	0	566,148	0	5,696	5,696	21,780	09/30/2014	1FE
858577-AP-4	STENA AB 7.000% 12/01/16	F	04/05/2013	Call 100.0000		8,845,000	8,845,000	8,219,725	8,415,859	0	23,858	0	23,858	0	8,439,717	0	405,283	405,283	213,263	12/01/2016	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
950840-AA-6	WESFARMERS LTD 6.998% 04/10/13	F	04/10/2013	Maturity		12,500,000	12,500,000	12,517,405	12,508,617	0	(8,617)	0	(8,617)	0	12,500,000	0	0	0	437,375	04/10/2013	1FE
G2044@-AX-3	COMPASS GROUPL PLC PP 3.980% 10/01/21	F	06/28/2013	BARCLAYS		10,847,445	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	347,445	347,445	323,873	10/01/2021	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						300,263,308	301,695,873	297,358,294	259,402,845	463,857	28,010	12,307	479,560	0	297,248,535	0	3,014,769	3,014,769	11,590,336	XXX	XXX
30254*-AA-8	FHCC CAPITAL 8.940% 06/29/28		04/29/2013	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	396,340	06/29/2028	2AM
902973-88-2	U S BANCORP SERIES D		06/03/2013	Various		2,000,000	80,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	101,063		2FE
4899999. Subtotal - Bonds - Hybrid Securities						9,000,000	7,080,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	497,403	XXX	XXX
8399997. Total - Bonds - Part 4						707,299,668	702,678,438	706,811,076	563,602,251	463,857	(3,644,464)	12,307	(3,192,914)	0	703,123,593	0	4,176,070	4,176,070	16,146,762	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						707,299,668	702,678,438	706,811,076	563,602,251	463,857	(3,644,464)	12,307	(3,192,914)	0	703,123,593	0	4,176,070	4,176,070	16,146,762	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
88732J-20-7	TIME WARNER CABLE INC		06/18/2013	BNY CONVERG-SOFT	48,109.000	4,915,725		2,016,729	4,675,714	(2,658,984)	0	0	(2,658,984)	0	2,016,729	0	2,898,996	2,898,996	62,542		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,915,725	XXX	2,016,729	4,675,714	(2,658,984)	0	0	(2,658,984)	0	2,016,729	0	2,898,996	2,898,996	62,542	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,915,725	XXX	2,016,729	4,675,714	(2,658,984)	0	0	(2,658,984)	0	2,016,729	0	2,898,996	2,898,996	62,542	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						4,915,725	XXX	2,016,729	4,675,714	(2,658,984)	0	0	(2,658,984)	0	2,016,729	0	2,898,996	2,898,996	62,542	XXX	XXX
9899999. Total - Preferred and Common Stocks						4,915,725	XXX	2,016,729	4,675,714	(2,658,984)	0	0	(2,658,984)	0	2,016,729	0	2,898,996	2,898,996	62,542	XXX	XXX
9999999 - Totals						712,215,393	XXX	708,827,805	568,277,965	(2,195,127)	(3,644,464)	12,307	(5,851,898)	0	705,140,322	0	7,075,066	7,075,066	16,209,304	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2014		99,000,000	2.75		1,945,350		644,718		644,718	(1,300,632)						100/96
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014		75,000,000	2.61		1,350,000		159,833		159,833	(1,190,168)						100/96
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014		73,500,000	2.47		1,359,750		72,434		72,434	(1,287,316)						100/96
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	4,655,100	0	876,985	XXX	876,985	(3,778,116)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	4,655,100	0	876,985	XXX	876,985	(3,778,116)	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	4,655,100	0	876,985	XXX	876,985	(3,778,116)	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	4,655,100	0	876,985	XXX	876,985	(3,778,116)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2014		49,500,000	4.004		(1,178,100)		(1,623,244)		(1,623,244)	(445,144)						100/96
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014		37,500,000	3.86		(825,000)		(1,253,603)		(1,253,603)	(428,603)						100/96
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014		36,750,000	3.72		(869,750)		(1,611,289)		(1,611,289)	(741,539)						100/96
0519999. Subtotal - Written Options - Hedging Other - Put Options										0	(2,872,850)	0	(4,488,136)	XXX	(4,488,136)	(1,615,286)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(2,872,850)	0	(4,488,136)	XXX	(4,488,136)	(1,615,286)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	(2,872,850)	0	(4,488,136)	XXX	(4,488,136)	(1,615,286)	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	(2,872,850)	0	(4,488,136)	XXX	(4,488,136)	(1,615,286)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR / (2.850)			(766,594)			(3,715,824)					698,749		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(766,594)	0	XXX	(3,715,824)	0	0	0	0	698,749	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(766,594)	0	XXX	(3,715,824)	0	0	0	0	698,749	XXX	XXX
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/18/2044		75,000,000	3 Month LIBOR / (3.26)				4,519,891		4,519,891	4,519,891				2,078,348		100/96
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2044		99,000,000	3 Month LIBOR / (3.404)				3,830,238		3,830,238	3,830,238				2,752,707		100/96
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/31/2044		73,500,000	3 Month LIBOR / (3.12)				6,502,536		6,502,536	6,502,536				2,037,886		100/96
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	14,852,665	XXX	14,852,665	14,852,665	0	0	0	6,868,941	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	14,852,665	XXX	14,852,665	14,852,665	0	0	0	6,868,941	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			9,653	(38,343)		(38,343)	60,855				8,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718DA4	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		126,389	659,454		659,454	51,107		(74,454)		25,000,000	1FE	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		50,278	278,066		278,066	(8,006)		(30,947)		10,000,000	1FE	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		75,417	441,107		441,107	48,964		(43,473)		15,000,000	1FE	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		126,389	735,178		735,178	82,367		(73,215)		25,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		25,278	148,725		148,725	(1,407)		(14,583)		5,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		20,222	118,980		118,980	(1,125)		(11,666)		4,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		55,611	327,194		327,194	(3,095)		(32,082)		11,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BB0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		90,500	475,816		475,816	17,116		(35,732)		18,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BB0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		10,056	52,868		52,868	1,902		(3,970)		2,000,000	1FE	
Kroger Company	RSAT 501044 H#1: Kroger Company 501044CH2	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/10/2011	09/20/2014		10,000,000	100.00	85,328		50,556	117,090		117,090	9,182		(13,783)		10,000,000	2FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		35,389	212,832		212,832	11,954		(19,016)		7,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		60,667	364,856		364,856	20,493		(32,598)		12,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		5,056	30,405		30,405	1,708		(2,717)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	741,461	3,924,228	XXX	3,924,228	292,015	0	(388,236)	0	153,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,989,588	0	741,461	3,924,228	XXX	3,924,228	292,015	0	(388,236)	0	153,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(766,594)	14,852,665	XXX	11,136,841	14,852,665	0	0	0	7,567,690	XXX	XXX
1169999. Total Swaps - Credit Default										3,989,588	0	741,461	3,924,228	XXX	3,924,228	292,015	0	(388,236)	0	153,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,989,588	0	(25,133)	18,776,893	XXX	15,061,069	15,144,680	0	(388,236)	0	160,567,690	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(766,594)	0	XXX	(3,715,824)	0	0	0	0	698,749	XXX	XXX
1409999. Subtotal - Hedging Other										0	1,782,250	0	11,241,514	XXX	11,241,514	9,459,263	0	0	0	6,868,941	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	741,461	3,924,228	XXX	3,924,228	292,015	0	(388,236)	0	153,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										3,989,588	1,782,250	(25,133)	15,165,742	XXX	11,449,918	9,751,278	0	(388,236)	0	160,567,690	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y		659,454		659,454	659,454		659,454	25,000,000	25,000,000
Deutsche Bank 7LTWFZYICNSX8D621K86	Y	Y		11,203,930	(2,915,190)	8,288,740	11,203,930	(2,915,190)	8,288,740	82,831,055	82,831,055
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y		7,828,837	(1,611,289)	6,217,548	7,828,837	(1,611,289)	6,217,548	52,037,886	52,037,886
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y				0		(3,715,824)	0	698,749	698,749
0299999. Total NAIC 1 Designation			0	19,692,221	(4,526,479)	15,165,742	19,692,221	(8,242,303)	15,165,742	160,567,690	160,567,690
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	19,692,221	(4,526,479)	15,165,742	19,692,221	(8,242,303)	15,165,742	160,567,690	160,567,690

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	6,407,924		XXX		V
0299999 - Total					6,407,924	0	XXX	XXX	XXX

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			63,720,606	63,720,606	07/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				63,720,606	63,720,606	XXX
9999999 - Totals				63,720,606	63,720,606	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 47,806,797 Book/Adjusted Carrying Value $ 48,075,419
2. Average balance for the year to date Fair Value $ 37,973,027 Book/Adjusted Carrying Value $ 37,973,027
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 63,720,606 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	3,600,000	3,600,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Flt % Due 3/21/2014 MJSD21		1FE	1,700,000	1,700,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				5,300,000	5,300,000	XXX
1099999. Total - All Other Government Bonds				5,300,000	5,300,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	12,040,000	12,040,000	11/01/2028
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				17,640,000	17,640,000	XXX
419798-LZ-4	HI DEPT OF BUDGET & FIN REV 6.4% Due 7/1/2013 JJ1		1FE	575,000	575,000	07/01/2013
45505R-BN-4	INDIANA ST FIN AUTH ECON Adj % Due 5/1/2034 MJSD3		2AM	3,900,000	3,900,000	05/01/2034
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,500,000	7,500,000	02/01/2052
67756Q-BC-0	OHFA VRDN Adj % Due 9/1/2036 Sched		1FE	6,400,000	6,400,000	09/01/2036
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,510,000	2,510,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Sched		1FE	650,000	650,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				23,320,000	23,320,000	XXX
3199999. Total - U.S. Special Revenues Bonds				40,960,000	40,960,000	XXX
025816-AQ-2	AMERICAN EXPRESS CO 4 7/8% Due 7/15/2013 JJ15		1FE	751,125	751,318	07/15/2013
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	4,000,000	4,000,000	07/24/2014
06417E-6E-8	BNS CD Flt % Due 8/15/2013 FMAN15		1FE	2,000,000	2,000,000	08/15/2013
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		1FE	1,707,412	1,704,677	03/07/2014
12626P-AE-3	CRH AMERICA INC 5.3% Due 10/15/2013 AO15		2FE	5,164,474	5,165,035	10/15/2013
144141-CT-3	CAROLINA POWER & LIGHT 5 1/8% Due 9/15/2013 MS15		1FE	504,596	504,780	09/15/2013
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,415,000	1,415,000	02/02/2043
38141G-DK-7	GOLDMAN SACHS GROUP INC 4 3/4% Due 7/15/2013 JJ15		1FE	7,009,786	7,010,850	07/15/2013
421915-EH-8	HEALTH CARE PPTY INV INC 5.65% Due 12/15/2013 JD15		2FE	920,025	920,591	12/15/2013
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	4,200,000	4,200,000	05/01/2027
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,798,199	3,800,000	02/06/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				31,470,617	31,472,250	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	1,700,000	1,700,000	10/01/2034
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,700,000	1,700,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				33,170,617	33,172,250	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				54,410,617	54,412,250	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				25,020,000	25,020,000	XXX
6599999. Total Bonds				79,430,617	79,432,250	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			3,172,013	3,176,100	12/13/2013
316175-40-5	FIDELITY INST MM FUND PRIME			47,855	47,855	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				3,219,868	3,223,955	XXX
000000-00-0	AMER WATER CAP CORP CP 0.28% Due 7/11/2013 At Mat			3,999,564	3,999,564	07/11/2013
000000-00-0	AVERY DENNISON CP 0.24% Due 7/1/2013 At Mat			8,799,824	8,799,824	07/01/2013
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 0.32% Due 7/17/2013 At Mat			2,099,477	2,099,477	07/17/2013
000000-00-0	INTEGRYS ENERGY CORP CP 0.35% Due 7/30/2013 At Mat			1,999,300	1,999,300	07/30/2013
000000-00-0	KANSAS CITY CP 0.3% Due 7/19/2013 At Mat			6,298,425	6,298,425	07/19/2013
000000-00-0	MDU RESOURCES CP 0.27% Due 7/1/2013 At Mat			5,670,872	5,670,872	07/01/2013
000000-00-0	MARRIOTT CP 0.32% Due 8/29/2013 At Mat			6,296,024	6,296,024	08/29/2013
000000-00-0	ONEOK CP 0.28% Due 7/2/2013 At Mat			5,999,440	5,999,440	07/02/2013
000000-00-0	SPECTRA ENERGY CP 0.37% Due 8/1/2013 At Mat			4,298,453	4,298,453	08/01/2013
000000-00-0	SPECTRA CP 0.36% Due 7/16/2013 At Mat			999,710	999,710	07/16/2013
000000-00-0	SPECTRA CP 0.37% Due 7/19/2013 At Mat			5,298,366	5,298,366	07/19/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				52,260,201	52,260,368	XXX
9999999 - Totals				134,910,686	134,916,573	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (54,498,113) Book/Adjusted Carrying Value $ (54,490,410)
2. Average balance for the year to date Fair Value $ 143,593,530 Book/Adjusted Carrying Value $ 143,733,197

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	*
Bank Of New York Mellon ... New York, NY					(103,136)	(24,859,458)	4,200,773	XXX
Fifth Third Bank ... Cincinnati, OH					(23,519,861)	1,194,815	1,460,127	XXX
Huntington Bank ... Columbus, OH					501,052	501,209	501,371	XXX
Morgan Stanley ... New York, NY					0	(3,807,924)	(6,407,924)	XXX
PNC Bank ... Cincinnati, OH					(536,393)	2,469,322	433,246	XXX
US Bank ... Cincinnati, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			989	910	836	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(23,376,335)	(24,220,112)	469,443	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	(23,376,335)	(24,220,112)	469,443	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(23,376,335)	(24,220,112)	469,443	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	6,499,875	125	0
AMER WATER CAP CORP CP		06/27/2013	0.280	07/11/2013	3,999,564	124	0
APACHE CORP CP		06/28/2013	0.280	07/01/2013	5,999,860	140	0
AVERY DENNISON CP		06/28/2013	0.240	07/01/2013	15,199,696	304	0
DU PONT EI DE NEMOURS & CO		06/06/2013	5.000	07/15/2013	500,912	11,528	(11,442)
IDACORP CP CP		06/19/2013	0.320	07/17/2013	2,099,477	224	0
INTEGRYS ENERGY CORP CP		06/24/2013	0.350	07/30/2013	1,999,300	136	0
KANSAS CITY CP		06/19/2013	0.300	07/19/2013	6,298,425	630	0
KINDER MORGAN CP		06/28/2013	0.270	07/01/2013	6,499,854	146	0
MDU RESOURCES CP		06/28/2013	0.270	07/01/2013	11,170,749	251	0
MARRIOTT CP		06/19/2013	0.320	08/29/2013	6,296,024	672	0
NYSTEG CP		06/28/2013	0.300	07/01/2013	6,499,838	163	0
ONEOK CP		06/20/2013	0.280	07/02/2013	5,999,440	513	0
Oneok CP		06/28/2013	0.250	07/01/2013	6,299,869	131	0
PPL ENERGY SUPPLY CP		06/28/2013	0.300	07/02/2013	6,499,783	163	0
SPECTRA ENERGY CP		06/27/2013	0.370	08/01/2013	4,298,453	177	0
SPECTRA CP		06/17/2013	0.360	07/16/2013	999,710	140	0
SPECTRA CP		06/19/2013	0.370	07/19/2013	5,298,366	654	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					102,459,195	16,221	(11,442)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					102,459,195	16,221	(11,442)
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					102,459,195	16,221	(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					102,459,195	16,221	(11,442)
8699999 - Total Cash Equivalents					102,459,195	16,221	(11,442)