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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2013

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.integritylife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 28th day of October 2013

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,556,612,843	0	2,556,612,843	2,562,985,174
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	526,402,067	0	526,402,067	473,720,620
3. Mortgage loans on real estate:				
3.1 First liens	43,163,683	0	43,163,683	43,729,944
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)			0	
4.2 Properties held for the production of income (less $ encumbrances)			0	
4.3 Properties held for sale (less $ encumbrances)			0	
5. Cash ($ 1,065,515), cash equivalents ($ 65,780,191) and short-term investments ($ 23,232,052)	90,077,758	0	90,077,758	60,401,083
6. Contract loans (including $ premium notes)	114,368,059	0	114,368,059	119,013,710
7. Derivatives	0	0	0	
8. Other invested assets	90,561,317	0	90,561,317	78,174,696
9. Receivables for securities	5,912,891	0	5,912,891	3,436,623
10. Securities lending reinvested collateral assets	18,831,044	0	18,831,044	15,086,289
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,445,929,662	0	3,445,929,662	3,356,548,139
13. Title plants less $ charged off (for Title insurers only)			0	
14. Investment income due and accrued	34,915,158	0	34,915,158	30,780,100
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	13,183,107	0	13,183,107	13,329,099
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,190,539		6,190,539	9,417,530
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	18,923,550	103,200	18,820,350	22,881,421
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	31,602	0	31,602	0
24. Health care ($) and other amounts receivable	331,392	12,427	318,965	305,022
25. Aggregate write-ins for other than invested assets	1,903,556	0	1,903,556	1,878,874
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,521,428,643	115,627	3,521,313,016	3,435,160,262
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,508,564,132	0	2,508,564,132	2,553,103,827
28. Total (Lines 26 and 27)	6,029,992,775	115,627	6,029,877,148	5,988,264,089
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of company-owned life insurance	1,903,556	0	1,903,556	1,878,874
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,903,556	0	1,903,556	1,878,874

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,309,780,003 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,309,780,003	2,321,750,591
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		0
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	294,303,918	299,710,189
4. Contract claims:		
4.1 Life	109,000	109,000
4.2 Accident and health		0
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid		0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
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		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 18,625,708 ceded	18,625,708	21,297,898
9.4 Interest Maintenance Reserve	8,122,752	8,747,113
10. Commissions to agents due or accrued-life and annuity contracts $ 768,463 , accident and health $ .... and deposit-type contract funds $	768,463	685,829
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	327,518	306,304
13. Transfers to Separate Accounts due or accrued (net) (including $ (38,951,931) accrued for expense allowances recognized in reserves, net of reinsured allowances)	41,800,465	(19,717,380)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,405,873	2,950,006
15.1 Current federal and foreign income taxes, including $ 4,554,036 on realized capital gains (losses)	800,974	3,714,126
15.2 Net deferred tax liability		
16. Unearned investment income	42	24
17. Amounts withheld or retained by company as agent or trustee	462	13,588
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	5,338,127	7,651,109
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	87,670,288	67,437,918
24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,403,840	9,569,397
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	1,275,575	48,525
24.09 Payable for securities	7,087,175	10,419,922
24.10 Payable for securities lending	82,902,980	89,827,415
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	7,175,933	10,947,871
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,868,899,096	2,835,469,445
27. From Separate Accounts Statement	2,508,564,132	2,553,103,827
28. Total liabilities (Lines 26 and 27)	5,377,463,228	5,388,573,272
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	613,163,872	613,163,872
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	36,250,048	(16,473,055)
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	649,413,920	596,690,817
38. Totals of Lines 29, 30 and 37	652,413,920	599,690,817
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,029,877,148	5,988,264,089
DETAILS OF WRITE-INS		
2501. Unfunded commitment on low income housing tax credit property	6,909,091	10,621,212
2502. Uncashed drafts and checks pending escheatment	266,842	326,659
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,175,933	10,947,871
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	177,700,803	238,820,525	302,172,797
2.	Considerations for supplementary contracts with life contingencies	5,153,181	3,638,321	5,921,717
3.	Net investment income	108,948,105	110,004,587	147,131,738
4.	Amortization of Interest Maintenance Reserve (IMR)	1,105,040	1,824,713	2,439,794
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	1,152,698	1,221,111	1,624,018
7.	Reserve adjustments on reinsurance ceded	(55,419,396)	(87,622,831)	(108,699,054)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,397,191	7,472,289	9,039,026
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,136,426	1,076,727	2,995,293
9.	Totals (Lines 1 to 8.3)	248,174,048	276,435,442	362,625,329
10.	Death benefits	7,867,846	9,016,775	7,249,835
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	93,116,802	81,710,449	118,814,950
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	220,380,743	177,812,052	256,895,510
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	6,372,543	10,089,823	13,272,287
18.	Payments on supplementary contracts with life contingencies	2,415,363	2,307,587	3,049,487
19.	Increase in aggregate reserves for life and accident and health contracts	(8,857,647)	50,064,111	57,896,118
20.	Totals (Lines 10 to 19)	321,295,650	331,000,797	457,178,187
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	12,353,193	14,114,239	18,092,648
22.	Commissions and expense allowances on reinsurance assumed	10,036	10,707	16,005
23.	General insurance expenses	18,507,520	10,408,814	13,626,940
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,396,043	1,303,737	1,796,266
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(127,884,868)	(110,098,192)	(168,626,402)
27.	Aggregate write-ins for deductions	854,081	601,125	760,814
28.	Totals (Lines 20 to 27)	226,531,655	247,341,227	322,844,458
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	21,642,393	29,094,215	39,780,871
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	21,642,393	29,094,215	39,780,871
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,155,148	2,865,607	6,877,856
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	18,487,245	26,228,608	32,903,015
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 4,148,280 (excluding taxes of $ 405,756 transferred to the IMR)	13,027,926	(308,024)	770,933
35.	Net income (Line 33 plus Line 34)	31,515,171	25,920,584	33,673,948
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	599,690,817	547,200,360	547,200,360
37.	Net income (Line 35)	31,515,171	25,920,584	33,673,948
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,735,041	35,746,462	33,167,273	35,839,661
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(9,137,981)	(6,958,266)	(6,854,139)
41.	Change in nonadmitted assets	12,826,051	10,398,573	10,591,949
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(20,232,370)	(21,212,377)	(21,903,513)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	2,005,770	2,416,433	1,142,551
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	52,723,103	43,732,220	52,490,457
55.	Capital and surplus, as of statement date (Lines 36 + 54)	652,413,920	590,932,580	599,690,817
	DETAILS OF WRITE-INS			
08.301.	Administrative service fees	1,162,789	1,119,621	1,490,227
08.302.	Other fee income (expense)	(54,046)	(71,018)	1,158,521
08.303.	Other income	27,683	28,124	346,545
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)	1,136,426	1,076,727	2,995,293
2701.	Benefits for employees not included elsewhere	513,762		
2702.	Securities lending interest expense	286,570	604,197	736,712
2703.	Experience refund	56,731	53,484	53,484
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,981)	(56,556)	(29,382)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	854,082	601,125	760,814
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	183,247,743	242,279,296	306,863,244
2.	Net investment income	105,645,013	105,708,543	146,821,308
3.	Miscellaneous income	13,519,547	25,064,364	23,493,082
4.	Total (Lines 1 to 3)	302,412,303	373,052,203	477,177,634
5.	Benefit and loss related payments	391,211,832	389,383,109	523,553,346
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(189,402,713)	(131,455,742)	(180,835,734)
7.	Commissions, expenses paid and aggregate write-ins for deductions	34,561,158	26,340,142	34,313,171
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 4,554,036 tax on capital gains (losses)	10,622,336	8,331,880	5,078,353
10.	Total (Lines 5 through 9)	246,992,613	292,599,389	382,109,136
11.	Net cash from operations (Line 4 minus Line 10)	55,419,690	80,452,814	95,068,498
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	394,899,984	318,217,750	528,056,829
	12.2 Stocks	132,410,993	55,599,338	74,431,451
	12.3 Mortgage loans	878,682	2,699,424	2,978,514
	12.4 Real estate	0	0	0
	12.5 Other invested assets	11,739,231	9,019,579	13,946,814
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,312	0	0
	12.7 Miscellaneous proceeds	0	6,219,431	10,117,516
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	539,935,202	391,755,522	629,531,124
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	386,096,899	423,425,011	646,684,918
	13.2 Stocks	124,718,328	51,904,049	69,363,500
	13.3 Mortgage loans	312,421	0	2,366,121
	13.4 Real estate	0	0	0
	13.5 Other invested assets	23,626,993	28,060,687	31,539,254
	13.6 Miscellaneous applications	10,025,443		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	544,780,084	503,389,747	749,953,793
14.	Net increase (or decrease) in contract loans and premium notes	(4,645,651)	(5,886,036)	(4,715,888)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(199,231)	(105,748,189)	(115,706,781)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	2,667,559	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,406,271)	(7,303,152)	(15,555,584)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(20,137,513)	(13,052,462)	(9,704,630)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(25,543,784)	(17,688,055)	(25,260,214)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	29,676,675	(42,983,430)	(45,898,497)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	60,401,083	106,299,580	106,299,580
	19.2 End of period (Line 18 plus Line 19.1)	90,077,758	63,316,150	60,401,083

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	541,330	547,430	729,113
3.	Ordinary individual annuities	179,563,282	242,858,800	306,343,383
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	180,104,612	243,406,230	307,072,496
12.	Deposit-type contracts	22,015,287	24,447,414	29,391,800
13.	Total	202,119,899	267,853,644	336,464,296
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		State of Domicile	2013	2012
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 31,515,171	$ 33,673,948
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 31,515,171	$ 33,673,948
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 652,413,920	$ 599,690,817
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 652,413,920	$ 599,690,817

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

C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors

The Company made the following accounting changes in 2012:

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

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 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 nine month period ended September 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 nine month period ended September 30, 2013:						
126694JX7	$ 921,371	$ 833,682	$ 87,689	$ 833,682	$ 828,696	9/30/2013
52523KAJ3	1,423,135	1,348,170	74,965	1,348,170	889,729	9/30/2013
86359DSR9	3,230,907	3,164,085	66,822	3,164,085	3,164,343	9/30/2013
12667GXD0	2,766,630	2,629,290	137,340	2,629,290	2,502,873	6/30/2013
32051GSD8	1,384,279	1,352,765	31,514	1,352,765	1,293,174	6/30/2013
576434RW6	4,300,679	4,088,605	212,074	4,088,605	2,538,736	6/30/2013
Total	XXX	XXX	$ 610,404	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:						
12628KAF9	$ 1,207,210	$ 1,155,586	$ 51,624	$ 1,155,586	$ 977,579	12/31/2012
3622MPAP3	1,221,994	1,088,405	133,589	1,088,405	644,217	12/31/2012
12668ANW1	1,354,223	1,281,676	72,547	1,281,676	1,159,855	9/30/2012
221470AA5	8,215,148	5,621,626	2,593,522	5,621,626	3,504,911	9/30/2012
61749EAF4	1,380,173	1,273,752	106,421	1,273,752	1,102,248	9/30/2012
75970JAD8	1,217,688	1,164,399	53,289	1,164,399	840,556	9/30/2012
75970JAJ5	1,696,424	1,564,072	132,352	1,564,072	1,087,215	9/30/2012
759950GV4	3,942,608	3,547,740	394,868	3,547,740	2,413,884	9/30/2012
05951FAG9	829,604	703,763	125,841	703,763	492,774	6/30/2012
173100AR9	1,911,274	1,385,166	526,108	1,385,166	1,078,761	6/30/2012
251513BC0	703,309	637,337	65,972	637,337	420,475	6/30/2012
32051GRV9	2,454,238	2,392,920	61,318	2,392,920	2,229,370	6/30/2012
52520QAG9	3,570,425	3,227,188	343,237	3,227,188	2,774,582	6/30/2012
52521HAD5	795,859	649,792	146,067	649,792	556,739	6/30/2012
52522HAN2	1,691,708	1,580,034	111,674	1,580,034	1,267,280	6/30/2012
52523KAJ3	1,523,417	1,431,817	91,600	1,431,817	720,719	6/30/2012
74922EAF6	642,375	623,086	19,289	623,086	549,395	6/30/2012
761118XQ6	703,540	646,434	57,106	646,434	568,546	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
93935BAH3	1,857,095	1,703,180	153,915	1,703,180	1,191,108	6/30/2012
Total	XXX	XXX	$ 5,388,710	XXX	XXX	
For the year ended December 31, 2011:						
02151FAF6	$ 1,963,399	$ 1,817,240	$ 146,159	$ 1,817,240	$ 1,627,082	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
12543PAQ6	1,220,907	951,250	269,657	951,250	759,790	12/31/2011
12628KAF9	1,449,979	1,373,270	76,709	1,373,270	879,061	12/31/2011
12667G7H0	1,868,719	1,783,587	85,132	1,783,587	1,494,098	12/31/2011
173100AR9	2,686,465	1,978,082	708,383	1,978,082	1,803,809	12/31/2011
251510FX6	790,124	751,385	38,739	751,385	645,736	12/31/2011
46628SAJ2	3,812,501	3,217,110	595,391	3,217,110	2,093,329	12/31/2011
52524PAL4	3,381,397	2,755,293	626,104	2,755,293	2,236,994	12/31/2011
74922EAF6	728,852	671,943	56,909	671,943	535,283	12/31/2011
75970JAD8	1,443,132	1,353,566	89,566	1,353,566	1,051,612	12/31/2011
52524MAV1	737,223	734,084	3,139	734,084	380,484	9/30/2011
61752RAJ1	2,765,128	2,487,904	277,224	2,487,904	1,732,915	9/30/2011
12543PAQ6	1,403,630	1,236,252	167,378	1,236,252	1,155,602	6/30/2011
3622MPAP3	1,843,946	1,352,426	491,520	1,352,426	1,265,228	6/30/2011
52523KAJ3	1,809,442	1,457,788	351,654	1,457,788	755,738	6/30/2011
Total	XXX	XXX	$ 4,034,377	XXX	XXX	
For the year ended December 31, 2010:						
74922EAF6	$ 816,884	$ 792,144	$ 24,740	$ 792,144	$ 642,459	12/31/2010
75970JAD8	1,782,812	1,610,607	172,205	1,610,607	1,410,006	12/31/2010
75970JAJ5	2,114,219	1,818,487	295,732	1,818,487	1,113,446	9/30/2010
05535DAM6	902,600	762,003	140,597	762,003	670,104	9/30/2010
12543PAQ6	1,622,236	1,401,696	220,540	1,401,696	1,225,466	6/30/2010
32051GTE5	1,235,933	1,094,318	141,615	1,094,318	971,219	6/30/2010
52520QAG9	4,327,595	3,936,783	390,812	3,936,783	3,479,615	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
75970JAJ5	2,171,727	2,127,197	44,530	2,127,197	1,256,307	6/30/2010
Total	XXX	XXX	$ 1,591,625	XXX	XXX	
For the six month period ended December 31, 2009:						
52522HAN2	$ 1,950,652	S 1,733,739	$ 216,913	$ 1,733,739	$ 1,225,190	12/31/2009
75970JAJ5	2,257,749	2,180,785	76,964	2,180,785	1,300,725	12/31/2009
93934FEQ1	686,403	650,809	35,594	650,809	591,413	12/31/2009
12543PAQ6	1,778,332	1,617,220	161,112	1,617,220	1,203,068	9/30/2009
52524MAV1	861,647	758,127	103,520	758,127	317,713	9/30/2009
Total	XXX	XXX	$ 594,103	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 September 30, 2013:

a. The aggregate amount of unrealized losses:

1. Less than 12 months $7,764,936
2. 12 months or longer $8,591,816

NOTES TO FINANCIAL STATEMENTS

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

1.	Less than 12 months	$205,522,832
2.	12 months or longer	$57,406,865

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:
- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

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

F. Real Estate. No change.

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

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt. No change.

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

A. Defined Benefit Plan

(6) Components of net periodic benefit cost:

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

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

14. Contingencies

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

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

15. Leases. No change.

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

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2013

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	2,193,567	-	2,193,567
RMBS	-	8,862,677	-	8,862,677
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total Bonds	$ -	$ 11,056,244	$ -	$ 11,056,244
Preferred Stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 202,342,241	$ -	$ -	$ 202,342,241

NOTES TO FINANCIAL STATEMENTS

Parent, subsidiaries and affiliates		-		-		-		-
Mutual funds		996,024		-		-		996,024
Total common stock	$	203,338,265	$	-	$	-	$	203,338,265
Derivative assets								
Interest rate contracts	$	-	$	-	$	-	$	-
Options, purchased		-		-		-		-
Foreign exchange contracts		-		-		-		-
Credit contracts		-		-		-		-
Credit Default Swaps		-		-		-		-
Commodity futures contracts		-		-		-		-
Commodity forward contracts		-		-		-		-
Total derivative assets	$	-	$	-	$	-	$	-
Separate account assets*	$	642,272,434	$	5,480,156	$	-	$	647,752,590
Total assets at fair value	$	845,610,699	$	16,536,400	$	-	$	862,147,099

	Level 1		Level 2		Level 3		Total	
Liabilities at fair value								
Derivative liabilities								
Options, written	$	-	$	(1,275,575)	$	-	$	(1,275,575)
Total liabilities at fair value	$	-	$	(1,275,575)	$	-	$	(1,275,575)

* 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 at 3/31/2013

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

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

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

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

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

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

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

B. Not applicable.

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 2,715,317,921	$ 2,556,612,844	$ 16,465,296	$ 2,457,876,388	$ 240,976,237	$ -
Common Stock:						
Unaffiliated	202,342,241	202,342,241	202,342,241	-	-	-
Mutual funds	996,024	996,024	996,024	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	46,469,628	43,163,683	-	-	46,469,628	-
Cash, cash equivalents and short term investments	90,077,758	90,077,758	90,077,758	-	-	-
Other invested assets, surplus notes	7,201,955	6,110,046	-	7,201,955	-	-
Securities lending reinvested collateral assets	18,831,044	18,831,044	18,831,044	-	-	-
Derivative assets	-	-	-	-	-	-
Separate account assets	$ 2,612,043,972	$ 2,508,564,132	$ 659,238,502	$ 1,819,315,133	$ 133,490,337	-

Liabilities:

NOTES TO FINANCIAL STATEMENTS

Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (1,447,820,940)	$ (1,266,361,000)	$ -	$ -	$ (1,447,820,940)	$ -
Derivative liabilities	(1,275,575)	(1,275,575)	-	(1,275,575)	-	-
Securities lending liability	(82,902,980)	(82,902,980)	-	-	(82,902,980)	-
Separate acct. liabilities*	(2,091,399,983)	(1,864,378,000)	-	-	(2,091,399,983)	-

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No change.

22. Events Subsequent. No change.

NOTES TO FINANCIAL STATEMENTS

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. 12/31/2012

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). 10/02/2013

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
US T-BILL DUE 12/26/2013 - $209,999 - COLLATERAL FOR EQUITY PUT OPTION

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 14,028,204

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 301,682,416	$ 323,063,802
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 14,392,930
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 301,682,416	$ 337,456,732
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 133,670,503

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 133,667,310

16.3 Total payable for securities lending reported on the liability page. $ 82,902,980

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 43,163,683
	1.14 Total Mortgages in Good Standing	$ 43,163,683
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 43,163,683
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	15,852	955,697			971,549	493,043
2. Alaska	AK	L	14	175,002			175,016	
3. Arizona	AZ	L	11,311	3,832,744			3,844,055	
4. Arkansas	AR	L	3,381	591,481			594,862	50,000
5. California	CA	L	15,275	9,106,740			9,122,015	1,926,047
6. Colorado	CO	L	4,371	3,234,828			3,239,199	12,800
7. Connecticut	CT	L	1,964	3,971,018			3,972,982	
8. Delaware	DE	L	490	403,531			404,021	
9. District of Columbia	DC	L		611,475			611,475	
10. Florida	FL	L	21,758	18,764,122			18,785,880	3,176,018
11. Georgia	GA	L	19,838	1,206,714			1,226,552	1,368,000
12. Hawaii	HI	L	88	1,274,328			1,274,416	500,000
13. Idaho	ID	L	135	280,217			280,352	
14. Illinois	IL	L	35,660	5,381,836			5,417,496	1,130,205
15. Indiana	IN	L	6,041	6,438,189			6,444,230	286,149
16. Iowa	IA	L	45,158	2,053,240			2,098,398	95,037
17. Kansas	KS	L	6,065	859,225			865,290	
18. Kentucky	KY	L	1,676	2,902,269			2,903,945	139,360
19. Louisiana	LA	L		3,137,800			3,137,800	141,003
20. Maine	ME	N		14,740			14,740	
21. Maryland	MD	L	40,952	2,333,422			2,374,374	984,262
22. Massachusetts	MA	L	195	2,936,279			2,936,474	330,352
23. Michigan	MI	L	1,165	9,963,525			9,964,690	842,991
24. Minnesota	MN	L	42,112	4,117,728			4,159,840	335,735
25. Mississippi	MS	L	9,928	1,856,352			1,866,280	100,000
26. Missouri	MO	L	8,378	3,944,494			3,952,872	437,502
27. Montana	MT	L	209	4,588			4,797	
28. Nebraska	NE	L	2,331	1,494,031			1,496,362	43,931
29. Nevada	NV	L	1,737	2,255,775			2,257,512	
30. New Hampshire	NH	N		6,380			6,380	
31. New Jersey	NJ	L	7,190	9,245,751			9,252,941	2,190,324
32. New Mexico	NM	L	33,804	864,859			898,663	
33. New York	NY	N		2,036,071			2,036,071	
34. North Carolina	NC	L	274	7,859,884			7,860,158	538,278
35. North Dakota	ND	L		48,138			48,138	
36. Ohio	OH	L	105,047	17,233,753			17,338,800	1,095,173
37. Oklahoma	OK	L	13,507	1,454,882			1,468,389	50,000
38. Oregon	OR	L	5,299	1,936,324			1,941,623	288,717
39. Pennsylvania	PA	L	25,494	19,646,727			19,672,221	1,801,679
40. Rhode Island	RI	L		500,360			500,360	286,331
41. South Carolina	SC	L	18,373	4,451,228			4,469,601	350,000
42. South Dakota	SD	L	4,698	432,665			437,363	
43. Tennessee	TN	L	4,841	2,694,787			2,699,628	1,063,814
44. Texas	TX	L	10,184	8,230,990			8,241,174	864,319
45. Utah	UT	L		383,357			383,357	
46. Vermont	VT	N		14			14	
47. Virginia	VA	L	3,002	2,667,596			2,670,598	57,023
48. Washington	WA	L	4,059	1,899,988			1,904,047	
49. West Virginia	WV	L	6,613	225,994			232,607	421,917
50. Wisconsin	WI	L	2,560	3,415,582			3,418,142	597,042
51. Wyoming	WY	L		99,961			99,961	
52. American Samoa	AS	N	0				0	
53. Guam	GU	N	0				0	
54. Puerto Rico	PR	N	0				0	
55. U.S. Virgin Islands	VI	N	0				0	
56. Northern Mariana Islands	MP	N	0				0	
57. Canada	CAN	N	0				0	
58. Aggregate Other Aliens	OT	XXX	301	126,601	0	0	126,902	18,235
59. Subtotal		(a) 47	541,330	179,563,282	0	0	180,104,612	22,015,287
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	541,330	179,563,282	0	0	180,104,612	22,015,287
96. Plus Reinsurance Assumed		XXX	65,306				65,306	
97 Totals (All Business)		XXX	606,636	179,563,282	0	0	180,169,918	22,015,287
98. Less Reinsurance Ceded		XXX	2,397,078	72,034			2,469,112	
99. Totals (All Business) less Reinsurance Ceded		XXX	(1,790,442)	179,491,248	0	0	177,700,806	22,015,287
DETAILS OF WRITE-INS								
58001.		XXX	301	126,601			126,902	18,235
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	301	126,601	0	0	126,902	18,235
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
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	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	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	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	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	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	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	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	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance 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	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	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	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	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	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	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	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	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opportunities Fund III	OH	NIA	The Western and Southern Life Ins Co	Ownership	11.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opportunities Fund III-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	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	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	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	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	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	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	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	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-3806629				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	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	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	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	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	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	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	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	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	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	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	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	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	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	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	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	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	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	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	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	
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	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	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	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	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	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	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	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	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	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	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	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	26-4291356				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	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	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	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	31-0790233				Westad Inc	OH	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	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	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	61-0998084				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	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	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	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	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	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	20-8843653				WSLR Dallas LLC	TX	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	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	20-8843962				WSLR Skyport LLC	KY	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	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	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	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	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
7 4 7 8 0 2 0 1 3 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365]
7 4 7 8 0 2 0 1 3 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
7 4 7 8 0 2 0 1 3 4 4 5 0 0 0 0 3

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
7 4 7 8 0 2 0 1 3 4 4 6 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
7 4 7 8 0 2 0 1 3 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7 4 7 8 0 2 0 1 3 4 4 8 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
7 4 7 8 0 2 0 1 3 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Reserve adjustment	(6,611)	(105,625)	(78,525)
2705.	Bonus interest		15	15
2706.	Miscellaneous expense	3,630	49,054	49,128
2797.	Summary of remaining write-ins for Line 27 from overflow page	(2,981)	(56,556)	(29,382)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	43,729,943	44,342,336
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		435,376
	2.2 Additional investment made after acquisition	312,421	1,930,745
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	878,682	2,978,514
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	43,163,682	43,729,943
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	43,163,682	43,729,943
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	43,163,682	43,729,943

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	78,174,696	57,819,450
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,217,893	20,639,895
	2.2 Additional investment made after acquisition	7,409,100	10,899,359
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	31	39
5.	Unrealized valuation increase (decrease)	500,058	2,764,315
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	11,739,231	13,946,814
8.	Deduct amortization of premium and depreciation	1,230	1,548
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	90,561,317	78,174,696
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	90,561,317	78,174,696

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,036,705,793	2,880,967,617
2.	Cost of bonds and stocks acquired	526,851,893	716,048,428
3.	Accrual of discount	4,221,024	6,060,494
4.	Unrealized valuation increase (decrease)	44,860,550	38,320,329
5.	Total gain (loss) on disposals	20,301,956	9,396,981
6.	Deduct consideration for bonds and stocks disposed of	543,347,646	602,488,298
7.	Deduct amortization of premium	5,051,773	5,118,578
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,526,891	6,481,180
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,083,014,906	3,036,705,793
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,083,014,906	3,036,705,793

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,707,041,465	249,837,629	267,080,749	33,148,174	1,832,456,852	1,707,041,465	1,722,946,519	1,756,686,520
2. Class 2 (a)	611,776,870	862,859,538	795,395,466	(42,568,062)	586,407,984	611,776,870	636,672,880	593,638,996
3. Class 3 (a)	144,347,991	721,598	1,039,092	5,106,553	139,045,894	144,347,991	149,137,050	137,038,765
4. Class 4 (a)	111,163,190	9,147,799	14,011,677	2,614,730	118,344,399	111,163,190	108,914,042	124,556,678
5. Class 5 (a)	19,895,549		876,750	1,052,925	20,458,517	19,895,549	20,071,724	15,685,722
6. Class 6 (a)	10,291,504		3,371,314	962,699	9,690,610	10,291,504	7,882,889	5,271,264
7. Total Bonds	2,604,516,569	1,122,566,564	1,081,775,048	317,019	2,706,404,256	2,604,516,569	2,645,625,104	2,632,877,945
PREFERRED STOCK								
8. Class 1	0				0	0	0	
9. Class 2	0				0	0	0	
10. Class 3	0				0	0	0	
11. Class 4	0				0	0	0	
12. Class 5	0				0	0	0	
13. Class 6	0				0	0	0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,604,516,569	1,122,566,564	1,081,775,048	317,019	2,706,404,256	2,604,516,569	2,645,625,104	2,632,877,945

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 89,012,243 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	23,232,052	XXX	23,289,185	75,078	73,881

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	69,892,762	105,986,796
2.	Cost of short-term investments acquired	442,773,643	784,878,616
3.	Accrual of discount		7,506
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	1,318	0
6.	Deduct consideration received on disposals	489,300,081	820,774,752
7.	Deduct amortization of premium	135,589	205,404
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	23,232,053	69,892,762
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	23,232,053	69,892,762

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(48,522)
2.	Cost Paid/(Consideration Received) on additions	(4,678,157)
3.	Unrealized Valuation increase/(decrease)	(143,283)
4.	Total gain (loss) on termination recognized	286,707
5.	Considerations received/(paid) on terminations	(3,307,683)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(1,275,572)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,275,572)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(483,737)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				862,102
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	16,137			
	3.14 Section 1, Column 18, prior year	(116,620)	132,757	132,757	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	16,137			
	3.24 Section 1, Column 19, prior year	(116,620)	132,757	132,757	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(889,896)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(889,896)	(889,896)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				378,365
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				378,365

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,275,575)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	378,365	
3.	Total (Line 1 plus Line 2)		(897,210)
4.	Part D, Section 1, Column 5	378,365	
5.	Part D, Section 1, Column 6	(1,275,575)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,275,575)	
8.	Part B, Section 1, Column 13	25,520	
9.	Total (Line 7 plus Line 8)		(1,250,055)
10.	Part D, Section 1, Column 8	26,480	
11.	Part D, Section 1, Column 9	(1,276,535)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	378,365	
15.	Part D, Section 1, Column 11	378,365	
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	2,406,863,629	5,198,392,702
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	4,995	17,539
6.	Deduct consideration received on disposals	2,341,086,023	5,198,410,241
7.	Deduct amortization of premium	2,410	0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	65,780,191	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	65,780,191	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,249,330	0	0	0	0	0	0	0	27,543	0	0	0
0009044	Springville	UT		04/05/2006		3,524,613	0	0	0	0	0	0	0	27,236	0	0	0
0009046	Sacramento	CA		02/02/2007		9,940,520	0	0	0	0	0	0	0	65,591	0	0	0
0009047	Ocala	FL		10/19/2007		6,888,955	0	0	0	0	0	0	0	73,881	0	0	0
0009048	Naples	FL		03/04/2010		8,212,109	0	0	0	0	0	0	0	40,444	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,718,525	0	0	0	0	0	0	0	23,784	0	0	0
0009050	Houston	TX		09/28/2011		4,829,771	0	0	0	0	0	0	0	38,856	0	0	0
0299999. Mortgages with partial repayments						41,363,823	0	0	0	0	0	0	0	297,335	0	0	0
0599999 - Totals						41,363,823	0	0	0	0	0	0	0	297,335	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II		03/27/2013			1,571,568		16,312,198	2.600
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		136,559		3,256,852	0.770
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3		229,204		1,206,463	9.820
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		352,993		7,254,941	1.940
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2		924,643		12,985,663	1.200
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,214,967	0	41,016,117	XXX
3999999. Total - Unaffiliated								0	3,214,967	0	41,016,117	XXX
4099999. Total - Affiliated								0	0	0	0	XXX
4199999 - Totals								0	3,214,967	0	41,016,117	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	08/01/2013	3,360,558					0		3,360,558	3,360,558			0	278,452
	AUDAX MEZZANINE AUDAX MEZZANINE	WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE	11/30/2006	08/07/2013	44,230					0		44,230	44,230			0	33,912
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	08/09/2013	1,437,122					0		1,437,122	1,437,122			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	07/22/2013	141,949					0		141,949	141,949			0	610,953
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	07/22/2013	64,170					0		64,170	64,170			0	650,401
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	07/23/2013	790,874					0		790,874	790,874			0	440,066
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	08/13/2013	1,885,714					0		1,885,714	1,885,714			0	493,111
1599999. Joint Venture Interests - Common Stock - Unaffiliated							7,724,618	0	0	0	0	0	0	7,724,618	7,724,618	0	0	0	2,506,895
3999999. Total - Unaffiliated							7,724,618	0	0	0	0	0	0	7,724,618	7,724,618	0	0	0	2,506,895
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							7,724,618	0	0	0	0	0	0	7,724,618	7,724,618	0	0	0	2,506,895

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		09/01/2013	Interest Capitalization		26,451	26,451	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2013	Interest Capitalization		18,978	18,978	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2013	Interest Capitalization		10,072	10,072	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2013	Interest Capitalization		8,170	8,170	0	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2013	Interest Capitalization		15,286	15,286	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/11/2013	Interest Capitalization		26,473	26,473	0	1
690353-XQ-5	OPIC VRDN 0.130% 07/15/25		08/27/2013	WELLS FARGO		1,000,000	1,000,000	0	1
912796-BN-8	TREASURY BILL 0.015% 12/05/13		09/05/2013	BARCLAYS		404,985	405,000	0	1FE
912828-RH-5	U S TREASURY 1.375% 09/30/18		09/26/2013	BNP SECURITIES		4,985,938	5,000,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						6,496,353	6,510,430	0	XXX
154686-FU-8	CENTRL OH SOL WST AUTH 5.000% 12/01/32		07/31/2013	STIFEL NICHOLAS		2,095,930	2,135,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2013	Interest Capitalization		48,317	48,317	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/03/2013	WELLS FARGO		5,064,453	6,250,000	3,038	1
3138L4-GJ-6	FNMA AM3800 POOL # AM3800 2.760% 08/01/23		07/25/2013	DEUTSCHE BANK		2,880,820	3,000,000	2,530	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2013	Interest Capitalization		26,128	26,128	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2013	Interest Capitalization		220,295	220,295	0	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		07/19/2013	CREDIT SUISSE FIRST BOSTON		2,970,669	2,976,250	2,728	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.642% 02/16/44		09/01/2013	Interest Capitalization		28,382	28,382	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2013	Interest Capitalization		56,169	56,169	0	1
38378K-U2-3	GNR 2013-121 KX 0.974% 10/16/44		08/26/2013	KGS-ALPHA CAPITAL MARKETS		4,596,961	0	65,167	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		08/30/2013	J P MORGAN SEC FIXED INC		3,050,000	3,050,000	0	2AM
47770V-AY-6	JOBSOHIO BEVERAGE SYS 3.985% 01/01/29		07/30/2013	CITIGROUP GLOBAL MKTS		1,880,660	2,000,000	6,863	1FE
605155-AF-7	MISSION TX SOLID WASTE 6.000% 08/01/20		07/31/2013	MERRILL LYNCH-NY--FX INC		2,004,020	2,000,000	25,333	3AM
3199999. Subtotal - Bonds - U.S. Special Revenues						24,922,804	21,790,541	105,659	XXX
00817Y-AH-1	AETNA INC 3.950% 09/01/20		09/03/2013	RBC/DAIN		2,471,376	2,400,000	1,317	2FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		07/16/2013	FTN FINANCIAL SECURITIES		1,928,300	2,000,000	682	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.880% 03/25/37		09/01/2013	Interest Capitalization		25,913	25,913	0	4FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2013	Interest Capitalization		21,822	21,822	0	4FM
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		09/04/2013	PIERPONT SECURITIES		1,304,888	1,250,000	6,866	2FE
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/18/2013	CITIGROUP GLOBAL MKTS		1,029,976	1,000,000	3,176	1FE
184510-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		08/22/2013	Tax Free Exchange		451,878	425,000	7,443	4FE
22540A-BT-4	CSFB 97-1R 1M5 7.859% 09/30/24		09/01/2013	Interest Capitalization		11	11	0	1FM
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange		141,169	140,000	4,250	4FE
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		08/01/2013	HONG KONG SHANGHAI BK		990,660	1,000,000	0	2FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		08/14/2013	GOLDMAN SACHS		5,149,823	5,000,000	13,253	1FE
36962G-4Y-7	GEN ELEC CAP CORP 4.625% 01/07/21		09/27/2013	CREDIT SUISSE FIRST BOSTON		1,077,280	1,000,000	10,920	1FE
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		07/10/2013	Tax Free Exchange		4,505,876	4,423,000	107,381	4FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		07/01/2013	HONG KONG SHANGHAI BK		3,305,115	3,300,000	72,715	1FE
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		07/16/2013	GOLDMAN SACHS		997,930	1,000,000	0	1FE
46625H-JM-3	JP MORGAN CHASE & CO 5.625% 08/16/43		08/14/2013	J P MORGAN SEC FIXED INC		15,878,720	16,000,000	0	1FE
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		08/02/2013	J P MORGAN SEC FIXED INC		1,029,993	1,000,000	2,048	1FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/02/2013	Tax Free Exchange		2,454,672	2,450,000	84,372	4FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		09/18/2013	FTN FINANCIAL SECURITIES		5,093,750	5,000,000	66,557	1FE
654090-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		317,000	317,000	5,825	3FE
674215-AF-5	OASIS PETROLEUM INC 6.875% 03/15/22		09/10/2013	WELLS FARGO		375,000	375,000	0	4FE
69331C-AE-8	PACIFIC GAS & ELECTRIC 5.750% 04/01/14		08/21/2013	SUSQUEHANNA		669,487	650,000	15,054	2FE
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		07/22/2013	MORGAN STANLEY FIXED INC		2,991,600	3,000,000	0	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		07/19/2013	BANK of AMERICA SEC		979,144	996,426	1,066	1FE
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		07/01/2013	Tax Free Exchange		214,477	215,000	2,857	4FE
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		978,813	962,000	14,731	4FE
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		370,000	370,000	9,963	3FE
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		09/26/2013	PRIVATE PLACEMENT		3,500,000	3,500,000	0	2Z
91324P-BT-8	UNITEDHEALTH GROUP INC 3.375% 11/15/21		09/23/2013	GOLDMAN SACHS		4,968,550	5,000,000	61,406	1FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		08/23/2013	WELLS FARGO		4,669,950	5,000,000	65,087	1FE
92276M-AW-5	VENTAS REALTY LP VTR 4.750% 06/01/21		09/23/2013	JEFFERIES & CO		3,147,510	3,000,000	45,521	2FE
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		09/18/2013	RBS CAPITAL		1,550,000	1,550,000	0	1FE
35177P-AW-7	FRANCE TELECOM 4.125% 09/14/21	F	09/25/2013	BARCLAYS		3,036,120	3,000,000	5,500	2FE
552081-AD-3	LYONDELLBASELL IND NV 6.000% 11/15/21	F	09/26/2013	WELLS FARGO		1,140,170	1,000,000	22,667	2FE
61238Q-AA-6	MONTELL FINANCE CO-B.V. 8.100% 03/15/27	F	09/03/2013	Various		1,793,256	1,434,000	53,823	2FE
75625Q-AB-5	RECKITT BENCKISER TSY 3.625% 09/21/23	F	09/16/2013	HONG KONG SHANGHAI BK		987,450	1,000,000	0	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	07/02/2013	STERNE AGEE LEACH		12,776	12,000	128	3FE
G1257*-AJ-0	BOREALIS FUNDING PRIVATE PLACEMENT 5.360% 08/19/23	F	07/11/2013	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z

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)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						84,560,455	83,817,172	684,608	XXX
8399997. Total - Bonds - Part 3						115,979,612	112,118,143	790,267	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						115,979,612	112,118,143	790,267	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00484M-10-6	ACORDA THERAPEUTICS INC		09/13/2013	RUSSELL INVESTMENTS -SOFT	5,715.000	195,765		0	L
00767E-10-2	AEGERION PHARMACEUTICALS INC		08/30/2013	Various	8,520.000	751,807		0	L
032359-30-9	AMTRUST FINANCIAL SERVICES		09/19/2013	Various	6,820.000	281,312		0	L
032359-30-9	AMTRUST FINANCIAL SERVICES		08/16/2013	Various	2,724.500	0		0	L
037411-10-5	APACHE CORP		08/20/2013	BNY CONVERG-SOFT	5,000.000	382,956		0	L
03823U-10-2	APPLIED OPTOELECTRONICS INC		09/26/2013	PIPER JAFFRAY	36,399.000	363,990		0	U
046433-10-8	ASTRONICS CORP		08/21/2013	Various	12,715.000	529,037		0	L
05463D-10-0	AXIALL CORP		08/02/2013	S. G. COWEN SECURITIES CORP.	4,015.000	182,542		0	L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/13/2013	RUSSELL INVESTMENTS -SOFT	2,835.000	183,819		0	L
09248U-61-9	BLACKROCK LIQ FD TEMPFUND-IN MONEY MARKET		08/31/2013	Various	384,001.130	384,001		0	L
094235-10-8	BLOOMIN' BRANDS INC		08/08/2013	Various	10,695.000	268,943		0	L
097793-10-3	BONANZA CREEK ENERGY INC		09/13/2013	Various	12,415.000	547,647		0	L
109194-10-0	BRIGHT HORIZONS FAMILY SOL		08/12/2013	Various	13,360.000	467,875		0	L
111320-10-7	BROADCOM CORP-CL A		08/21/2013	BNY CONVERG-SOFT	44,000.000	1,113,438		0	L
127387-10-8	CADENCE DESIGN SYS INC		08/09/2013	SIDOTI & CO LLC	1,710.000	24,448		0	L
13342B-10-5	CAMERON INTERNATIONAL CORP COMMON		08/23/2013	BNY CONVERG-SOFT	30,000.000	1,705,896		0	L
144577-10-3	CARRIZO OIL & GAS INC		08/16/2013	Various	22,682.000	718,701		0	L
15189T-10-7	CENTERPOINT ENERGY		09/23/2013	CSFB-CSA-EQUITY	45,400.000	1,099,915		0	L
17243V-10-2	CINEMARK HOLDINGS INC		08/06/2013	RUSSELL INVESTMENTS -SOFT	1,980.000	60,537		0	L
204166-10-2	COMMVAULT SYSTEMS INC		09/05/2013	Various	1,672.000	137,556		0	L
244199-10-5	DEERE & COMPANY		08/14/2013	CREDIT SUISSE FIRST BOSTON	9,000.000	740,786		0	L
252131-10-7	DEXCOM INC		08/07/2013	Various	16,460.000	362,124		0	L
29414B-10-4	EPAM SYSTEMS INC		07/18/2013	INSTINET	840.000	24,377		0	L
34385P-10-8	FLUIDIGM CORP		08/05/2013	S. G. COWEN SECURITIES CORP.	6,865.000	132,962		0	L
34984V-10-0	FORUM ENERGY TECHNOLOGIES IN		08/27/2013	Various	8,060.000	221,461		0	L
350465-10-0	FOUNDATION MEDICINE INC		09/27/2013	Various	4,376.000	131,431		0	L
351793-10-4	FRANCESCAS HOLDINGS CORP		08/01/2013	STIFEL NICOLAUS & CO-EQ	5,640.000	141,173		0	L
359694-10-6	H.B. FULLER CO.		09/05/2013	Various	5,535.000	214,930		0	L
368736-10-4	GENERAC HOLDINGS INC		09/16/2013	Various	25,535.000	1,068,111		0	L
405217-10-0	HAIN CELESTIAL GROUP INC		09/27/2013	INSTINET	6,440.000	495,883		0	L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS IN		09/12/2013	Various	9,018.000	343,327		0	L
45253H-10-1	IMMUNOGEN INC		09/20/2013	Various	54,415.000	972,580		0	L
45337C-10-2	INCYTE CORP		07/12/2013	STIFEL NICOLAUS & CO-EQ	5,055.000	120,432		0	L
481165-10-8	JOY GLOBAL INC		09/06/2013	BNY CONVERG-SOFT	14,500.000	745,483		0	L
493267-10-8	KEYCORP		09/23/2013	CSFB-CSA-EQUITY	26,000.000	295,719		0	L
502160-10-4	LSB INDUSTRIES INC		08/29/2013	Various	8,270.000	261,266		0	L
535555-10-6	LINDSAY CORP		09/16/2013	Various	8,700.000	697,376		0	L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS		09/26/2013	Various	10,430.000	1,086,315		0	L
577933-10-4	MAXIMUS INC		09/19/2013	INSTINET	2,850.000	119,812		0	L
577933-10-4	MAXIMUS INC		07/01/2013	Stock Split	24,301.000	0		0	L
680033-10-7	OLD NATIONAL BANCORP		09/10/2013	INSTINET	7,020.000	97,062		0	L
683399-10-9	ONYX PHARMACEUTICALS INC		08/21/2013	INSTINET	1,565.000	180,239		0	U
69351T-10-6	PPL CORPORATION		07/01/2013	BNY CONVERG-SOFT	1,910.000	57,437		0	L
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		08/05/2013	Various	6,774.000	184,141		0	U
698813-10-2	PAPA JOHN'S INTL INC		08/23/2013	Various	5,250.000	372,304		0	L
719405-10-2	PHOTRONICS INC		09/05/2013	Various	39,286.000	313,729		0	L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		08/02/2013	Stock Split	11,042.000	0		0	L
739276-10-3	POWER INTEGRATIONS INC		07/05/2013	INSTINET	825.000	34,984		0	U
749941-10-0	RF MICRO DEVICES INC		09/12/2013	Various	72,185.000	390,408		0	L
78709Y-10-5	SAIA INC		09/16/2013	Various	23,149.000	714,710		0	L
795435-10-6	SALIX PHARMACEUTICALS LTD		09/10/2013	INSTINET	1,420.000	97,018		0	L
80908T-10-1	SCIQUEST INC		09/30/2013	Various	17,735.000	389,965		0	L
81721M-10-9	SENIOR HOUSING PROPS TR REIT		08/19/2013	BNY CONVERG-SOFT	13,800.000	307,068		0	L
84760C-10-7	SPECTRANETICS CORP		08/02/2013	Various	13,275.000	242,884		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)
867914-10-3	SUNTRUST BANKS INC		09/23/2013	CSFB-CSA-EQUITY	15,000.000	488,018		0	L
871237-10-3	SYKES ENTERPRISES INC		08/07/2013	SIDOTI & CO LLC	7,065.000	124,603		0	L
871503-10-8	SYMANTEC CORP		09/26/2013	CSFB-CSA-EQUITY	5,800.000	145,878		0	L
87157D-10-9	SYNAPTICS INC		08/05/2013	INSTINET	2,930.000	117,053		0	L
880349-10-5	TENNECO INC		08/01/2013	KEY BANC CAPITAL MARKETS	3,095.000	153,041		0	L
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		07/25/2013	STEPHENS, INC-EQ	15,160.000	714,241		0	L
882681-10-9	TEXAS ROADHOUSE INC		08/01/2013	Morgan Stanley	5,870.000	146,997		0	L
885175-30-7	THORATEC CORP		08/27/2013	Various	9,400.000	345,155		0	L
89600B-20-1	TRIANGLE PETROLEUM CORP		09/26/2013	Various	50,695.000	499,659		0	U
90341W-10-8	US AIRWAYS GROUP INC		07/12/2013	S. G. COWEN SECURITIES CORP.	6,745.000	119,619		0	L
91913Y-10-0	VALERO ENERGY CORP		09/26/2013	BTIG LLC-EQUITY	4,200.000	144,731		0	L
92276F-10-0	VENTAS INC REIT		08/23/2013	BNY CONVERG-SOFT	10,000.000	621,278		0	L
928241-10-8	VIROPHARMA INC		08/30/2013	Various	7,475.000	224,833		0	L
942749-10-2	WATTS WATER		07/12/2013	INSTINET	2,320.000	119,918		0	L
94973V-10-7	WELL POINT HEALTH NETWORKS		09/26/2013	BTIG LLC-EQUITY	1,700.000	143,192		0	L
985817-10-5	YELP INC		09/06/2013	Various	14,640.000	807,801		0	L
292505-10-4	ENCANA CORP	A	09/26/2013	CSFB-CSA-EQUITY	8,400.000	145,694		0	L
55933J-20-3	MAGNACHIP SEMICONDUCT	F	09/05/2013	Various	43,282.000	845,130		0	L
64118U-10-8	NQ MOBILE INC - ADR RECEIPTS	F	08/13/2013	Various	9,521.000	122,992		0	L
684060-10-6	ORANGE SA-SPONS ADR	F	07/05/2013	Tax Free Exchange	7,046.000	134,721		0	L
N47279-10-9	INTERXION HOLDING NV	F	08/09/2013	PIPER JAFFRAY	2,600.000	61,203		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						27,183,439	XXX	0	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000		09/20/2013	Various	18,060.000	2,213,487		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						2,213,487	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						29,396,926	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						29,396,926	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						29,396,926	XXX	0	XXX
9999999 - Totals						145,376,538	XXX	790,267	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/11/2013	Paydown		(1,334)	(1,334)	(1,457)	(690)	0	(724)	0	(724)	0	(1,334)	0	0	0	(4,316)	02/11/2034	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		07/01/2013	Various		3,025	3,025	3,025	0	0	(177)	0	(177)	0	3,025	0	0	0	0	10/20/2061	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/11/2013	Paydown		31,627	31,627	34,169	33,388	0	(1,843)	0	(1,843)	0	31,627	0	0	0	563	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/11/2013	Paydown		6,987	6,987	7,507	7,613	0	(663)	0	(663)	0	6,987	0	0	0	(1,597)	11/22/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/11/2013	Paydown		4,195	4,195	4,665	4,581	0	(403)	0	(403)	0	4,195	0	0	0	120	01/20/2062	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2013	Paydown		102,091	102,091	102,219	102,218	0	(127)	0	(127)	0	102,091	0	0	0	1,797	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		07/01/2013	Paydown		14,722	14,722	15,941	15,672	0	(950)	0	(950)	0	14,722	0	0	0	251	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		07/01/2013	Various		2,708	2,708	2,708	0	0	(161)	0	(161)	0	2,708	0	0	0	0	10/26/2061	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2013	Paydown		24,602	24,602	26,619	26,016	0	(1,457)	0	(1,457)	0	24,602	0	0	0	479	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2013	Paydown		53,033	53,033	54,280	53,810	0	(777)	0	(777)	0	53,033	0	0	0	1,005	11/20/2060	1
912796-BN-8	TREASURY BILL 0.015% 12/05/13		09/09/2013	BARCLAYS		404,990	405,000	404,985	0	0	0	0	0	0	404,985	0	6	6	0	12/05/2013	1FE
0599999. Subtotal - Bonds - U.S. Governments						646,646	646,656	654,661	242,608	0	(7,282)	0	(7,282)	0	646,641	0	6	6	(1,698)	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2013	Redemption 100.0000		135,708	135,708	135,708	0	0	0	0	0	0	135,708	0	0	0	1,118	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/15/2013	Paydown		28,633	28,633	28,812	28,810	0	(178)	0	(178)	0	28,633	0	0	0	384	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2013	Paydown		65,982	65,982	68,570	68,639	0	(2,657)	0	(2,657)	0	65,982	0	0	0	1,307	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2013	Paydown		123,662	123,662	126,058	125,840	0	(2,178)	0	(2,178)	0	123,662	0	0	0	3,629	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2013	Paydown		128,772	128,772	131,659	131,399	0	(2,627)	0	(2,627)	0	128,772	0	0	0	3,758	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2013	Paydown		45,045	45,045	47,889	47,774	0	(2,729)	0	(2,729)	0	45,045	0	0	0	1,346	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2013	Paydown		58,027	58,027	61,690	61,544	0	(3,516)	0	(3,516)	0	58,027	0	0	0	1,803	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2013	Paydown		94,659	94,659	91,583	91,722	0	2,937	0	2,937	0	94,659	0	0	0	1,820	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2013	Paydown		2,006	2,006	2,086	2,090	0	(84)	0	(84)	0	2,006	0	0	0	134	08/15/2021	1
31292S-AF-7	FG C09006 3.000% 07/01/42		09/01/2013	Paydown		83,320	83,320	86,263	86,217	0	(2,896)	0	(2,896)	0	83,320	0	0	0	1,644	07/01/2042	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		09/01/2013	Paydown		77,788	77,788	80,261	80,223	0	(2,435)	0	(2,435)	0	77,788	0	0	0	1,645	08/01/2042	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		09/01/2013	Paydown		51	51	53	52	0	(1)	0	(1)	0	51	0	0	0	3	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		09/01/2013	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		09/01/2013	Paydown		47	47	49	48	0	(1)	0	(1)	0	47	0	0	0	3	03/01/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		08/15/2013	BARCLAYS		4,592,042	4,416,918	4,771,652	4,718,201	0	(77,510)	0	(77,510)	0	4,640,691	0	(48,650)	(48,650)	127,109	05/25/2039	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		08/01/2013	Paydown		63,264	63,264	68,345	67,579	0	(4,315)	0	(4,315)	0	63,264	0	0	0	1,582	05/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		09/01/2013	Paydown		141,986	141,986	144,427	144,186	0	(2,200)	0	(2,200)	0	141,986	0	0	0	2,394	02/25/2039	1
3136A7-K7-6	FNR 2012-92 EB 3.500% 04/25/37		08/15/2013	GOLDMAN SACHS		3,027,891	3,000,000	3,253,125	3,235,892	0	(20,767)	0	(20,767)	0	3,215,125	0	(187,234)	(187,234)	75,542	04/25/2037	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		09/01/2013	Paydown		79,377	79,377	81,535	81,642	0	(2,265)	0	(2,265)	0	79,377	0	0	0	1,270	05/25/2042	1
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		09/01/2013	Paydown		73,079	73,079	75,465	75,462	0	(2,383)	0	(2,383)	0	73,079	0	0	0	1,275	12/28/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2013	Paydown		57,145	57,145	58,131	58,074	0	(930)	0	(930)	0	57,145	0	0	0	2,342	10/01/2035	1
3137AK-KD-2	FHMS K705 X1 1.900% 09/25/18		09/01/2013	Paydown		0	0	3,452	3,006	0	(3,006)	0	(3,006)	0	0	0	0	0	456	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.693% 01/25/47		09/01/2013	Paydown		0	0	1,185	1,062	0	(1,062)	0	(1,062)	0	0	0	0	0	148	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2013	Paydown		76,010	76,010	82,601	82,152	0	(6,142)	0	(6,142)	0	76,010	0	0	0	2,026	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.604% 01/25/22		09/01/2013	Paydown		0	0	8,246	7,732	0	(7,732)	0	(7,732)	0	0	0	0	0	808	01/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.432% 07/25/22		09/01/2013	Paydown		0	0	5,104	5,082	0	(5,082)	0	(5,082)	0	0	0	0	0	472	07/25/2022	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		09/01/2013	Paydown		1,180	1,180	1,170	1,075	0	105	0	105	0	1,180	0	0	0	18	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2013	Paydown		326,494	326,494	317,055	317,339	0	9,155	0	9,155	0	326,494	0	0	0	6,073	01/01/2027	1
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		08/15/2013	J P MORGAN SEC FIXED INC		1,838,450	1,796,622	1,833,461	1,832,706	0	(656)	0	(656)	0	1,832,050	0	6,400	6,400	38,777	12/01/2026	1
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		08/01/2013	Paydown		69,908	69,908	71,341	71,312	0	(1,404)	0	(1,404)	0	69,908	0	0	0	1,334	12/01/2026	1
3138L4-GJ-6	FNMA AM3800 POOL # AM3800 2.760% 08/01/23		09/01/2013	Paydown		4,295	4,295	4,124	0	0	171	0	171	0	4,295	0	0	0	10	08/01/2023	1
3138ML-MK-7	FN AQ4861 3.500% 11/01/32		09/01/2013	Paydown		166,955	166,955	178,877	0	0	(17,942)	0	(17,942)	0	166,955	0	0	0	(73,959)	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2013	Paydown		114,113	114,113	122,030	0	0	(7,917)	0	(7,917)	0	114,113	0	0	0	665	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		09/01/2013	Paydown		36,415	36,415	38,941	0	0	(2,526)	0	(2,526)	0	36,415	0	0	0	213	03/01/2033	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		09/01/2013	Paydown		15,858	15,858	15,862	15,857	0	1	0	1	0	15,858	0	0	0	687	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		09/01/2013	Paydown		84	84	85	84	0	(1)	0	(1)	0	84	0	0	0	4	07/01/2032	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2013	Paydown		97,473	97,473	94,168	95,757	0	1,716	0	1,716	0	97,473	0	0	0	3,261	06/25/2043	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		09/01/2013	Paydown		79,970	79,970	84,030	84,008	0	(4,038)	0	(4,038)	0	79,970	0	0	0	1,626	11/25/2042	1
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		09/01/2013	Paydown		251,498	251,498	242,696	249,301	0	2,197	0	2,197	0	251,498	0	0	0	9,305	10/15/2027	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		09/01/2013	Paydown		718,687	718,687	688,816	710,216	0	8,471	0	8,471	0	718,687	0	0	0	25,861	05/15/2026	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)
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2013	Paydown		25,266	25,266	25,005	25,015	0	251	0	251	0	25,266	0	0	0	886	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2013	Paydown		713,264	713,264	723,008	722,618	0	(9,353)	0	(9,353)	0	713,264	0	0	0	26,925	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2013	Paydown		235,346	235,346	245,643	244,605	0	(9,259)	0	(9,259)	0	235,346	0	0	0	7,598	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2013	Paydown		259,212	259,212	254,149	254,358	0	4,854	0	4,854	0	259,212	0	0	0	5,067	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2013	Paydown		9,849	9,849	9,831	0	0	18	0	18	0	9,849	0	0	0	25	08/01/2032	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2013	Paydown		323,465	323,465	326,195	325,948	0	(2,483)	0	(2,483)	0	323,465	0	0	0	8,521	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2013	Paydown		203,346	203,346	209,192	208,657	0	(5,311)	0	(5,311)	0	203,346	0	0	0	6,156	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		09/01/2013	Paydown		489,300	489,300	509,025	508,286	0	(18,986)	0	(18,986)	0	489,300	0	0	0	14,628	01/01/2031	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		09/01/2013	Paydown		56,017	56,017	57,547	57,519	0	(1,502)	0	(1,502)	0	56,017	0	0	0	1,088	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2013	Paydown		124,335	124,335	131,290	130,175	0	(5,840)	0	(5,840)	0	124,335	0	0	0	4,596	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2013	Paydown		314,251	314,251	319,309	318,999	0	(4,747)	0	(4,747)	0	314,251	0	0	0	6,905	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2013	Paydown		307,976	307,976	313,270	312,944	0	(4,968)	0	(4,968)	0	307,976	0	0	0	6,980	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/05/2013	Redemption 100.0000		64,037	64,037	64,037	0	0	0	0	0	0	64,037	0	0	0	309	07/01/2041	1FE
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.731% 11/16/42		09/01/2013	Paydown		10,345	10,345	9,934	10,223	0	121	0	121	0	10,345	0	0	0	394	11/16/2042	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2013	Paydown		12,540	12,540	13,079	12,965	0	(425)	0	(425)	0	12,540	0	0	0	376	08/20/2026	1
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		09/01/2013	Paydown		0	0	17,385	0	0	(17,385)	0	(17,385)	0	0	0	0	0	942	09/16/2043	1
38378K-U2-3	GNR 2013-121 KX 0.974% 10/16/44		09/01/2013	Paydown		0	0	184,018	0	0	(184,018)	0	(184,018)	0	0	0	0	0	2,795	10/16/2044	1
419800-CM-7	HI DEPT OF BUDGET & FIN REV 5.250% 07/01/13		07/01/2013	Maturity		245,000	245,000	245,355	0	0	(355)	0	(355)	0	245,000	0	0	0	6,431	07/01/2013	1FE
49126R-AC-0	KENTUCKY ST FIN VRDN 0.530% 04/01/31		09/03/2013	Redemption 100.0000		3,250,000	3,250,000	3,250,000	0	0	0	0	0	0	3,250,000	0	0	0	4,342	04/01/2031	2FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.150% 09/01/50		07/03/2013	BMO CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	2,500,000	0	0	0	0	0	5,000,000	0	0	0	3,307	09/01/2050	1FE
605155-AF-7	MISSION TX SOLID WASTE 6.000% 08/01/20		08/01/2013	Redemption 100.0000		1,000,000	1,000,000	1,002,010	0	0	(2,010)	0	(2,010)	0	1,000,000	0	0	0	15,000	08/01/2020	3AM
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		09/01/2013	Redemption 100.0000		656,835	656,835	656,835	0	0	0	0	0	0	656,835	0	0	0	5,747	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		09/01/2013	Redemption 100.0000		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	244	11/01/2041	1FE
677555-XH-2	OH ECON DEV REV 6.000% 12/01/13		09/01/2013	Redemption 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	9,225	12/01/2013	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/01/2013	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,522	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		09/01/2013	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,200	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		09/01/2013	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,661	06/01/2024	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 0.000% 04/01/23		09/25/2013	KILDARE CAPITAL		8,801,125	9,050,000	9,048,303	8,977,282	0	(15,580)	0	(15,580)	0	8,961,702	0	(160,577)	(160,577)	128,115	04/01/2023	2FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.190% 08/01/33		08/01/2013	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	194	08/01/2033	1FE
92812U-K5-6	VA HSG DEV AUTH-PASS THRU-C 2013-B A 2.750% 04/25/42		09/01/2013	Redemption 100.0000		241,141	241,141	241,141	0	0	0	0	0	0	241,141	0	0	0	1,112	04/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2013	Redemption 100.0000		10,512	10,512	10,512	0	0	0	0	0	0	10,512	0	0	0	168	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						35,744,039	35,748,071	36,687,681	27,881,680	0	(439,405)	0	(439,405)	0	36,134,099	0	(390,061)	(390,061)	531,352	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2013	Paydown		56,414	56,414	48,657	50,481	0	5,933	0	5,933	0	56,414	0	0	0	1,996	05/25/2033	1FM
013817-AR-2	ALCOA INC 6.000% 07/15/13		07/01/2013	Call 100.0000		1,000,000	1,000,000	996,850	999,614	0	352	0	352	0	999,966	0	34	34	59,762	07/15/2013	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2013	Various		435,000	435,000	408,582	416,211	0	18,789	0	18,789	0	435,000	0	0	0	9,985	12/31/2025	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2013	Paydown		72,995	91,543	83,178	82,748	0	(9,753)	0	(9,753)	0	72,995	0	0	0	3,740	09/25/2037	4FM
0258M0-CY-3	AMERICAN EXPRESS 7.300% 08/20/13		08/20/2013	Maturity		1,000,000	1,000,000	998,350	999,756	0	244	0	244	0	1,000,000	0	0	0	73,000	08/20/2013	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2013	Paydown		60,419	60,419	60,239	60,161	0	258	0	258	0	60,419	0	0	0	2,033	09/25/2035	1FM
039483-BE-1	ARCHER-DANIELS-MIDLAND 4.535% 03/26/42		08/16/2013	FTN FINANCIAL SECURITIES		1,891,732	2,024,000	1,953,617	1,954,512	0	717	0	717	0	1,955,230	0	(63,498)	(63,498)	82,865	03/26/2042	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.880% 03/25/37		08/01/2013	Paydown		25,913	25,913	21,751	22,649	0	3,264	0	3,264	0	25,913	0	0	0	1,056	03/25/2037	4FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2013	Paydown		97,368	97,368	91,922	94,205	0	3,163	0	3,163	0	97,368	0	0	0	3,649	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2013	Paydown		26,654	26,654	26,434	26,474	0	180	0	180	0	26,654	0	0	0	1,071	11/25/2035	2FM

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)
05947U-7J-1	BACM 2006-1 A3A 5.447% 09/10/45		09/01/2013	Paydown		998,536	998,536	1,004,074	997,863	0	672	0	672	0	998,536	0	0	0	37,152	09/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		09/01/2013	Paydown		57,464	57,464	49,608	54,845	0	2,619	0	2,619	0	57,464	0	0	0	1,885	11/10/2041	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2013	Paydown		115,942	115,942	94,058	102,279	0	13,663	0	13,663	0	115,942	0	0	0	4,286	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2013	Paydown		24,793	24,793	24,266	24,584	0	209	0	209	0	24,793	0	0	0	1,005	12/25/2035	3FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		08/01/2013	Paydown		2	133,890	5,824	4,397	0	(4,395)	0	(4,395)	0	2	0	0	0	10,268	09/25/2036	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2013	Paydown		18,411	30,048	26,336	27,080	0	(8,669)	0	(8,669)	0	18,411	0	0	0	1,178	01/25/2037	5FM
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		09/01/2013	Paydown		47,198	47,198	46,680	46,960	0	239	0	239	0	47,198	0	0	0	1,623	02/13/2046	1FM
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1 7.430% 04/15/28		09/01/2013	Various		0	134,067	0	0	0	0	0	0	0	0	0	0	0	91,789	04/15/2028	6FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2013	Paydown		73,682	154,202	73,374	46,577	23,573	3,531	0	27,104	0	73,682	0	0	0	6,134	02/25/2037	3FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2013	Paydown		28,015	28,015	20,878	20,856	0	7,158	0	7,158	0	28,015	0	0	0	1,149	11/25/2036	4FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.210% 01/27/19		08/01/2013	Paydown		3,893	3,893	3,847	3,868	0	25	0	25	0	3,893	0	0	0	5	01/27/2019	5*
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2013	Paydown		68,425	78,627	73,387	73,089	0	(4,664)	0	(4,664)	0	68,425	0	0	0	2,857	10/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2013	Paydown		84,760	84,760	79,439	83,645	0	5,264	4,149	1,115	0	84,760	0	0	0	3,101	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2013	Paydown		171,558	171,558	158,691	163,453	0	8,105	0	8,105	0	171,558	0	0	0	6,259	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2013	Paydown		46,392	52,114	49,112	49,080	0	(2,688)	0	(2,688)	0	46,392	0	0	0	1,885	10/25/2035	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2013	Paydown		81,944	81,944	62,646	67,737	0	14,207	0	14,207	0	81,944	0	0	0	3,108	11/25/2035	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2013	Paydown		15,362	15,362	10,634	10,021	0	5,341	0	5,341	0	15,362	0	0	0	506	03/25/2036	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2013	Paydown		46,878	46,878	43,597	45,304	0	1,574	0	1,574	0	46,878	0	0	0	1,699	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/19/2013	Paydown		76,925	81,739	80,006	81,403	0	(1,517)	2,961	(4,478)	0	76,925	0	0	0	3,043	11/25/2035	2FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		09/01/2013	Paydown		142,530	142,530	136,116	141,662	0	869	0	869	0	142,530	0	0	0	4,701	10/25/2033	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2013	Paydown		12,745	13,623	8,426	6,948	0	5,797	0	5,797	0	12,745	0	0	0	515	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2013	Paydown		19,245	19,245	14,348	13,664	0	5,581	0	5,581	0	19,245	0	0	0	683	05/25/2037	3FM
13213P-AA-8	Cambrian VRDN 0.190% 02/01/31		09/03/2013	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	108	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.325% 02/18/35		09/01/2013	Paydown		208,385	208,385	208,257	208,029	0	356	0	356	0	208,385	0	0	0	7,472	02/18/2035	1FM
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		09/01/2013	Paydown		29,794	29,794	30,176	29,942	0	(148)	0	(148)	0	29,794	0	0	0	1,131	04/25/2032	1FM
153527-AG-1	CENTRAL GARDEN & PET CO 8.250% 03/01/18		09/24/2013	Various		621,280	625,000	655,859	645,667	0	(4,338)	0	(4,338)	0	641,329	0	(20,049)	(20,049)	54,581	03/01/2018	5FE
166764-AB-6	CHEVRON CORPORATION 2.355% 12/05/22		09/24/2013	HONG KONG SHANGHAI BK		920,940	1,000,000	998,230	998,235	0	123	0	123	0	998,357	0	(77,417)	(77,417)	19,102	12/05/2022	1FE
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		09/01/2013	Paydown		6,362	6,362	5,098	4,786	0	1,576	0	1,576	0	6,362	0	0	0	185	05/25/2036	3FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2013	Paydown		6	10,727	5,265	3,359	1,837	(5,190)	0	(3,353)	0	6	0	0	0	334	11/25/2036	6FM
184510-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		07/24/2013	BARCLAYS		482,625	450,000	450,000	450,000	0	0	0	0	0	450,000	0	32,625	32,625	29,928	03/15/2020	4FE
184510-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		08/22/2013	Tax Free Exchange		451,878	425,000	453,688	0	0	(1,809)	0	(1,809)	0	451,878	0	0	0	20,949	11/15/2022	4FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2013	Paydown		31,166	31,166	32,909	32,209	0	(1,043)	0	(1,043)	0	31,166	0	0	0	1,364	07/16/2034	1FM
20047G-BQ-9	COMM 2004-LB3A A5 5.519% 07/10/37		09/01/2013	Paydown		615,889	615,889	554,300	596,911	0	18,979	0	18,979	0	615,889	0	0	0	25,080	07/10/2037	1FM
20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		09/01/2013	Paydown		542,518	542,518	521,665	541,378	0	1,140	0	1,140	0	542,518	0	0	0	17,301	10/15/2037	1FM
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		09/25/2013	Various		1,741,956	3,772,486	2,581,512	1,652,651	915,503	(149,579)	0	765,924	0	2,418,574	0	(676,618)	(676,618)	309,136	01/15/2018	6FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2013	Redemption 100.0000		89,378	89,378	61,161	39,155	21,690	28,533	0	50,223	0	89,378	0	0	0	6,256	01/15/2018	6FE
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		08/23/2013	FTN FINANCIAL SECURITIES		8,596,380	9,000,000	8,979,840	8,980,009	0	1,793	0	1,793	0	8,981,802	0	(385,422)	(385,422)	109,650	12/15/2019	1FE
22540A-BT-4	CSFB 97-1R 1M5 7.859% 09/30/24		08/01/2013	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	2	09/30/2024	1FM
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2013	Paydown		22,042	22,042	21,211	21,513	0	529	0	529	0	22,042	0	0	0	762	06/25/2033	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		08/01/2013	Paydown		37,747	37,747	38,307	37,755	0	(8)	0	(8)	0	37,747	0	0	0	1,713	09/15/2040	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		09/01/2013	Paydown		433,692	433,692	430,524	432,578	0	1,113	0	1,113	0	433,692	0	0	0	15,984	08/15/2038	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2013	Paydown		73,733	73,733	74,332	73,959	0	(225)	0	(225)	0	73,733	0	0	0	2,802	12/15/2040	1FM
226373-AF-5	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange		141,169	140,000	141,400	141,359	0	(189)	0	(189)	0	141,169	0	0	0	9,675	04/01/2019	4FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2013	Paydown		18,954	18,954	9,802	2,633	7,169	9,153	0	16,322	0	18,954	0	0	0	1,473	08/15/2018	6*
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2013	Paydown		142,569	142,569	143,988	143,697	0	(1,128)	0	(1,128)	0	142,569	0	0	0	3,335	01/10/2021	1FM
24422E-QU-6	JOHN DEERE CAPITAL 4.900% 09/09/13		09/09/2013	Maturity		1,000,000	1,000,000	997,850	999,672	0	328	0	328	0	1,000,000	0	0	0	49,000	09/09/2013	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2013	Paydown		79,786	79,786	75,610	78,603	0	1,183	0	1,183	0	79,786	0	0	0	2,729	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2013	Paydown		23,894	23,894	22,576	22,286	0	1,608	0	1,608	0	23,894	0	0	0	861	09/25/2035	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		09/01/2013	Paydown		15,732	30,373	24,988	21,011	4,667	(9,947)	0	(5,280)	0	15,732	0	0	0	1,053	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2013	Paydown		53,038	53,038	45,746	43,370	0	9,668	0	9,668	0	53,038	0	0	0	2,307	07/25/2036	3FM
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2013	Redemption 100.0000		72,220	72,220	72,220	72,220	0	0	0	0	0	72,220	0	0	0	1,687	01/19/2031	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		07/01/2013	Maturity		2,000,000	2,000,000	1,996,220	1,999,564	0	436	0	436	0	2,000,000	0	0	0	120,000	07/01/2013	2FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		08/02/2013	Various		1,373,597	1,289,000	1,291,536	139,529	0	1,151,475	0	1,151,475	0	1,291,003	0	82,594	82,594	113,101	08/01/2017	4FE
302051-AQ-0	EXIDE TECHNOLOGIES 8.625% 02/01/18		08/06/2013	Various		606,300	940,000	521,700	962,131	0	10,061	438,451	(428,390)	0	533,741	0	72,559	72,559	40,538	02/01/2018	6FE
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/10/2013	Redemption 100.0000		31,733	31,733	31,733	31,733	0	0	0	0	0	31,733	0	0	0	2,409	07/10/2018	3FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2013	Paydown		97,890	97,890	95,404	97,747	0	2,366	2,223	143	0	97,890	0	0	0	3,694	08/25/2035	4FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2013	Paydown		109,559	121,078	93,339	93,901	0	15,658	0	15,658	0	109,559	0	0	0	1,605	09/25/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.404% 07/15/27		09/01/2013	Paydown		0	0	1,986	1,932	0	(1,932)	0	(1,932)	0	0	0	0	0	574	07/15/2027	5FE
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		09/01/2013	Paydown		1,409,692	1,409,692	1,417,402	1,408,782	0	911	0	911	0	1,409,692	0	0	0	46,202	04/10/2040	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2013	Paydown		121,689	121,689	116,954	120,743	0	946	0	946	0	121,689	0	0	0	4,408	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2013	Paydown		132,586	293,814	172,439	63,680	84,220	(15,315)	0	68,905	0	132,586	0	0	0	7,074	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2013	Paydown		181,973	181,973	173,357	177,328	0	4,645	0	4,645	0	181,973	0	0	0	7,023	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2013	Paydown		196,860	196,860	160,933	178,435	0	18,425	0	18,425	0	196,860	0	0	0	6,815	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.529% 01/25/45		09/25/2013	Paydown		97,517	97,517	85,571	87,497	0	10,020	0	10,020	0	97,517	0	0	0	365	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2013	Paydown		31,759	31,759	32,711	32,366	0	(607)	0	(607)	0	31,759	0	0	0	777	08/10/2043	1FM
36828Q-HW-9	GECMC 2004-C3 A4 5.189% 07/10/39		09/01/2013	Paydown		31,026	31,026	29,999	30,731	0	295	0	295	0	31,026	0	0	0	1,214	07/10/2039	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2013	Redemption 100.0000		25,253	25,253	25,253	25,253	0	0	0	0	0	25,253	0	0	0	982	01/15/2026	2
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		07/10/2013	Tax Free Exchange		4,505,876	4,423,000	4,509,120	0	0	(3,244)	0	(3,244)	0	4,505,876	0	0	0	107,381	02/15/2021	4FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		07/01/2013	HONG KONG SHANGHAI BK		3,305,115	3,300,000	3,305,115	0	0	0	0	0	0	3,305,115	0	0	0	153,267	07/15/2013	1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		07/15/2013	Maturity		3,300,000	3,300,000	3,305,115	0	0	(5,115)	0	(5,115)	0	3,300,000	0	0	0	78,375	07/15/2013	1FE
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		09/01/2013	Paydown		98,087	98,087	85,489	94,917	0	3,170	0	3,170	0	98,087	0	0	0	3,535	06/10/2036	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		09/01/2013	Paydown		89,753	89,753	14,558	16,450	0	73,303	0	73,303	0	89,753	0	0	0	2,156	05/25/2036	1FM
458140-AL-4	INTEL CORPORATION 1.350% 12/15/17		09/20/2013	WELLS FARGO		4,923,950	5,000,000	4,994,700	4,994,755	0	758	0	758	0	4,995,513	0	(71,563)	(71,563)	53,250	12/15/2017	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2013	Paydown		72,233	72,233	72,229	72,085	0	148	0	148	0	72,233	0	0	0	2,658	01/25/2036	4FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		09/01/2013	Paydown		171,873	171,873	171,528	107,830	60,442	3,601	0	64,043	0	171,873	0	0	0	7,033	02/25/2036	6FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2013	Paydown		138,787	138,787	135,546	95,322	38,565	4,900	0	43,465	0	138,787	0	0	0	5,986	02/25/2036	6FM
465685-AA-3	ITC HOLDINGS CORP 5.250% 07/15/13		07/15/2013	Various		2,000,000	2,000,000	1,942,640	1,994,871	0	5,129	0	5,129	0	2,000,000	0	0	0	105,000	07/15/2013	2FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		09/01/2013	Paydown		11,676	11,676	11,645	11,651	0	25	0	25	0	11,676	0	0	0	431	10/15/2042	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2013	Paydown		67,282	67,282	50,162	47,661	0	19,621	0	19,621	0	67,282	0	0	0	2,402	07/25/2036	2FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2013	Paydown		123,368	177,513	149,353	150,790	0	(27,422)	0	(27,422)	0	123,368	0	0	0	6,994	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2013	Paydown		21,014	37,335	30,603	30,856	0	(9,843)	0	(9,843)	0	21,014	0	0	0	1,391	01/25/2037	4FM
52522H-AN-2	LXS 2006-8 3A5 5.695% 06/25/36		09/01/2013	Paydown		57,256	100,032	99,358	100,229	0	(42,973)	0	(42,973)	0	57,256	0	0	0	3,668	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/19/2013	Paydown		3	24,601	19,147	13,166	6,355	(19,086)	432	(13,163)	0	3	0	0	0	1,003	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2013	Paydown		2	12,601	9,250	6,594	2,407	(9,000)	0	(6,593)	0	2	0	0	0	646	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2013	Paydown		147,503	216,704	169,875	175,262	0	(27,759)	0	(27,759)	0	147,503	0	0	0	8,974	05/25/2037	4FM
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		08/19/2013	Call 104.0000		1,386,320	1,333,000	1,364,741	1,356,223	0	(5,791)	0	(5,791)	0	1,350,432	0	35,888	35,888	76,425	06/01/2016	4FE
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		07/31/2013	Redemption 100.0000		94,400	94,400	94,400	94,400	0	0	0	0	0	94,400	0	0	0	4,458	10/31/2023	2AM
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/02/2013	Tax Free Exchange		2,454,672	2,450,000	2,454,988	0	0	(315)	0	(315)	0	2,454,672	0	0	0	84,372	02/15/2021	4FE
576434-RW-6	MALT 2004-5 B1 5.981% 06/25/34		09/01/2013	Paydown		69,360	69,360	63,844	42,914	24,126	5,631	3,312	26,445	0	69,360	0	0	0	2,763	06/25/2034	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.282% 11/12/37		09/01/2013	Paydown		31,919	31,919	32,105	32,004	0	(85)	0	(85)	0	31,919	0	0	0	1,288	11/12/2037	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2013	Redemption 100.0000		96,000	96,000	96,000	96,000	0	0	0	0	0	96,000	0	0	0	5,444	08/01/2025	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		07/01/2013	Redemption 100.0000		53,121	53,121	53,121	53,121	0	0	0	0	0	53,121	0	0	0	1,416	06/30/2027	2FE
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		09/01/2013	Paydown		47,062	47,062	50,114	48,439	0	(1,377)	0	(1,377)	0	47,062	0	0	0	1,659	07/15/2056	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2013	Paydown		28,919	28,919	21,209	20,962	0	7,957	0	7,957	0	28,919	0	0	0	849	10/25/2036	3FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2013	Paydown		40,078	40,078	34,353	33,202	0	6,877	0	6,877	0	40,078	0	0	0	1,520	01/25/2047	4FM
61754J-AF-5	MSC 2007-T27 A4 5.815% 06/11/42		09/16/2013	WELLS FARGO		2,248,984	2,000,000	2,350,703	2,319,324	0	(52,164)	0	(52,164)	0	2,267,160	0	(18,175)	(18,175)	91,660	06/11/2042	1FM
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		317,000	317,000	317,000	317,000	0	0	0	0	0	317,000	0	0	0	12,918	10/01/2020	3FE
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		09/27/2013	Various		1,686,010	2,000,000	1,999,940	1,999,969	0	29	0	29	0	1,999,997	0	(313,987)	(313,987)	60,128	10/01/2042	2FE
665859-AJ-3	NORTHERN TRUST 5.500% 08/15/13		08/15/2013	Maturity		2,000,000	2,000,000	1,992,220	1,998,915	0	1,085	0	1,085	0	2,000,000	0	0	0	110,000	08/15/2013	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2013	Redemption 100.0000		122,296	122,296	121,992	122,079	0	217	0	217	0	122,296	0	0	0	4,132	12/30/2020	3AM

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)
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		09/13/2013	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2013	Paydown		23,276	30,997	25,991	26,136	0	(2,861)	0	(2,861)	0	23,276	0	0	0	1,300	06/25/2036	5FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		09/01/2013	Paydown		206,010	206,010	188,499	193,009	0	13,001	0	13,001	0	206,010	0	0	0	6,807	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		09/01/2013	Paydown		52,653	52,653	45,808	46,225	0	6,428	0	6,428	0	52,653	0	0	0	1,985	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2013	Paydown		25,397	29,664	24,444	24,508	0	889	0	889	0	25,397	0	0	0	1,178	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2013	Paydown		94,275	94,275	94,010	93,928	0	347	0	347	0	94,275	0	0	0	3,488	11/25/2035	4FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2013	Call 100.0000		866,000	866,000	925,027	906,930	0	(3,798)	0	(3,798)	0	903,132	0	(37,132)	(37,132)	226,906	03/01/2019	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		09/20/2013	BARCLAYS		222,938	205,000	210,408	210,082	0	(578)	0	(578)	0	209,504	0	13,433	13,433	15,005	05/15/2019	4FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2013	Paydown		2,992	2,992	2,940	0	0	52	0	52	0	2,992	0	0	0	9	07/25/2043	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		978,813	962,000	979,548	702,906	0	(735)	0	(735)	0	978,813	0	0	0	42,391	10/01/2022	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		07/01/2013	Tax Free Exchange		214,477	215,000	214,465	0	0	12	0	12	0	214,477	0	0	0	2,857	04/01/2021	4FE
863576-BT-0	SASC 2005-6 2A13 5.500% 05/25/35		09/01/2013	Paydown		778,431	778,431	697,182	768,458	0	9,973	0	9,973	0	778,431	0	0	0	28,323	05/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2013	Paydown		239,046	239,046	235,301	236,630	0	2,416	0	2,416	0	239,046	0	0	0	9,302	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/19/2013	Paydown		208,338	241,282	228,879	230,865	0	(20,959)	1,568	(22,527)	0	208,338	0	0	0	8,877	10/25/2035	4FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2013	Redemption 100.0000		152,145	152,145	152,145	152,145	0	0	0	0	0	152,145	0	0	0	5,819	03/30/2024	2AM
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	21,858	10/01/2020	4FE
88732J-AK-4	TIME WARNER CABLE INC 6.200% 07/01/13		07/01/2013	Maturity		1,000,000	1,000,000	997,880	999,763	0	237	0	237	0	1,000,000	0	0	0	62,000	07/01/2013	2FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2013	Call 103.0000		51,500	50,000	50,637	50,528	0	(82)	0	(82)	0	50,446	0	1,054	1,054	4,163	10/01/2018	4FE
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		09/27/2013	FTN FINANCIAL SECURITIES		3,075,060	3,000,000	2,995,050	2,995,970	0	728	0	728	0	2,996,698	0	78,362	78,362	75,167	01/12/2017	1FE
91159H-GX-2	US BANCORP 2.450% 07/27/15		09/23/2013	STIFEL NICHOLAS		5,167,700	5,000,000	4,995,100	4,997,405	0	727	0	727	0	4,998,131	0	169,569	169,569	142,576	07/27/2015	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2013	Paydown		68,455	68,455	68,455	68,439	0	16	0	16	0	68,455	0	0	0	1,356	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2013	Paydown		29,331	29,331	24,491	25,583	0	3,748	0	3,748	0	29,331	0	0	0	1,115	06/25/2033	1FM
929766-MU-4	WBCMT 2003-C9 A4 5.012% 12/15/35		09/01/2013	Paydown		1,036,725	1,036,725	999,468	1,030,166	0	6,559	0	6,559	0	1,036,725	0	0	0	36,768	12/15/2035	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		09/01/2013	Paydown		108,214	108,214	95,161	104,799	0	3,416	0	3,416	0	108,214	0	0	0	3,839	02/15/2041	1FM
929766-TM-5	WBCMT 2004-C12 A 4 5.478% 07/15/41		09/01/2013	Paydown		27,937	27,937	27,380	27,787	0	151	0	151	0	27,937	0	0	0	1,128	07/15/2041	1FM
92976B-BL-5	WBCMT 2005-C22 5.485% 12/15/44		09/01/2013	Paydown		182,495	182,495	183,786	182,495	0	0	0	0	0	182,495	0	0	0	7,377	12/15/2044	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2013	Paydown		14,723	18,173	16,781	16,817	0	(2,094)	0	(2,094)	0	14,723	0	0	0	642	11/25/2035	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2013	Paydown		19,222	19,222	12,739	12,393	0	6,830	0	6,830	0	19,222	0	0	0	494	07/25/2036	2FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		09/01/2013	Paydown		206,392	206,392	200,684	201,709	0	4,683	0	4,683	0	206,392	0	0	0	7,480	03/25/2036	4FM
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		09/01/2013	Paydown		3,675	3,675	3,736	3,676	0	(1)	0	(1)	0	3,675	0	0	0	165	05/25/2028	4FM
06417E-6E-8	BNS CD 0.410% 08/15/13	A	08/15/2013	Maturity		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	6,190	08/15/2013	1FE
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A	08/15/2013	NATIONAL BANK OF CANADA		1,107,280	1,000,000	1,058,000	1,056,801	0	(698)	0	(698)	0	1,056,103	0	51,177	51,177	58,160	03/15/2038	2FE
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F	08/14/2013	BANK of AMERICA SEC		946,960	1,000,000	990,640	991,335	0	527	0	527	0	991,862	0	(44,902)	(44,902)	28,351	02/24/2022	1FE
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F	09/17/2013	BANK of AMERICA SEC		5,057,850	5,000,000	4,999,300	4,999,412	0	98	0	98	0	4,999,510	0	58,340	58,340	124,681	02/28/2017	1FE
35177P-AV-9	FRANCE TELECOM 2.750% 09/14/16	F	09/25/2013	BARCLAYS		3,091,740	3,000,000	2,984,040	2,987,968	0	2,326	0	2,326	0	2,990,294	0	101,446	101,446	86,167	09/14/2016	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						87,042,029	90,258,820	87,858,414	71,658,622	1,190,554	1,135,565	453,096	1,873,023	0	88,053,711	0	(1,011,682)	(1,011,682)	3,504,878	XXX	XXX
8399997. Total - Bonds - Part 4						123,432,714	126,653,547	125,200,756	99,782,910	1,190,554	688,878	453,096	1,426,336	0	124,834,451	0	(1,401,737)	(1,401,737)	4,034,532	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						123,432,714	126,653,547	125,200,756	99,782,910	1,190,554	688,878	453,096	1,426,336	0	124,834,451	0	(1,401,737)	(1,401,737)	4,034,532	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
00484M-10-6	ACORDA THERAPEUTICS INC		08/28/2013	Various	7,163.000	244,159		186,099	170,167	4,103	0	0	4,103	0	186,099	0	58,060	58,060	0		L
00767E-10-2	AEGERION PHARMACEUTICALS INC		08/28/2013	INSTINET	2,680.000	232,502		205,342	0	0	0	0	0	0	205,342	0	27,159	27,159	0		L
021441-10-0	ALTERA CORP		09/20/2013	BARCLAYS	28,700.000	986,689		901,608	0	0	0	0	0	0	901,608	0	85,081	85,081	7,175		L
032359-30-9	AMTRUST FINANCIAL SERVICES		08/28/2013	Various	5,703.000	216,602		186,285	0	0	0	0	0	0	186,285	0	30,317	30,317	611		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		08/28/2013	Various	8,610.000	434,649		317,860	218,074	(49,686)	0	0	(49,686)	0	317,860	0	116,789	116,789	4,361		L
039670-10-4	ARCTIC CAT INC		08/28/2013	INSTINET	4,900.000	273,228		206,716	0	0	0	0	0	0	206,716	0	66,512	66,512	588		L
045327-10-3	ASPEN TECHNOLOGY INC		08/28/2013	Various	13,150.000	447,132		212,678	353,626	(151,464)	0	0	(151,464)	0	212,678	0	234,453	234,453	0		L
046433-10-8	ASTRONICS CORP		08/28/2013	INSTINET	2,422.000	109,108		100,784	0	0	0	0	0	0	100,784	0	8,324	8,324	0		L

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/13/2013	Various	40,000.000	701,311		848,626	719,111	109,327	0	0	109,327	0	848,626	0	(147,316)	(147,316)	0		L
053807-10-3	AVNET INC		08/16/2013	BARCLAYS	14,400.000	510,930		487,885	0	0	0	0	0	0	487,885	0	23,045	23,045	0		L
05463D-10-0	AXIALL CORP		08/28/2013	INSTINET	5,622.000	233,278		275,471	0	0	0	0	0	0	275,471	0	(42,193)	(42,193)	532		L
057224-10-7	BAKER HUGHES INC		07/19/2013	BARCLAYS	8,000.000	379,600		362,202	0	0	0	0	0	0	362,202	0	17,398	17,398	1,200		L
059692-10-3	BANCORPSOUTH INC		09/19/2013	Various	57,170.000	1,121,464		835,377	486,043	(19,665)	0	0	(19,665)	0	835,377	0	286,087	286,087	995		L
064058-10-0	BANK OF NEW YORK MELLON CORP		07/24/2013	BARCLAYS	10,000.000	297,795		272,798	0	0	0	0	0	0	272,798	0	24,997	24,997	1,500		L
06647F-10-2	BANKRATE INC		09/30/2013	Various	61,463.000	1,086,695		783,893	457,525	(28,118)	0	0	(28,118)	0	783,893	0	302,802	302,802	0		L
077454-10-6	BELDEN CDT INC		08/28/2013	Various	10,805.000	614,434		390,063	430,959	(102,371)	0	0	(102,371)	0	390,063	0	224,371	224,371	972		L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/09/2013	Various	10,030.000	678,208		275,366	429,910	(237,829)	0	0	(237,829)	0	275,366	0	402,843	402,843	0		L
09180C-10-6	BJ'S RESTAURANTS INC		08/09/2013	Various	34,538.000	1,102,375		1,312,494	255,929	75,901	0	0	75,901	0	1,312,494	0	(210,119)	(210,119)	0		L
09227Q-10-0	BLACKBAUD INC		08/28/2013	Various	11,010.000	383,825		306,499	244,395	53,227	0	0	53,227	0	306,499	0	77,326	77,326	2,809		L
09248U-61-9	BLACKROCK LIQ FD TEMPFUND-IN MONEY MARKET		09/04/2013	BLACKROCK MM - PUT	384,000.000	384,000		384,000	0	0	0	0	0	0	384,000	0	0	0	1		L
094235-10-8	BLOOMIN' BRANDS INC		08/28/2013	Various	11,620.000	266,277		262,256	0	0	0	0	0	0	262,256	0	4,022	4,022	0		L
109043-10-9	BRIGGS & STRATTON		09/13/2013	Various	15,950.000	309,935		389,183	0	0	0	0	0	0	389,183	0	(79,249)	(79,249)	3,196		L
109194-10-0	BRIGHT HORIZONS FAMILY SOL		08/28/2013	INSTINET	7,230.000	263,653		244,591	0	0	0	0	0	0	244,591	0	19,063	19,063	0		L
126804-30-1	CABELA'S INC		08/28/2013	INSTINET	3,977.000	264,501		259,227	0	0	0	0	0	0	259,227	0	5,274	5,274	0		L
127387-10-8	CADENCE DESIGN SYS INC		08/28/2013	INSTINET	20,075.000	280,292		202,485	249,976	(68,420)	0	0	(68,420)	0	202,485	0	77,806	77,806	0		L
144577-10-3	CARRIZO OIL & GAS INC		08/28/2013	INSTINET	6,541.000	216,986		200,694	0	0	0	0	0	0	200,694	0	16,292	16,292	0		L
163893-20-9	CHEMTURA CORP		09/18/2013	Various	19,822.000	459,149		358,240	301,998	(55,215)	0	0	(55,215)	0	358,240	0	100,909	100,909	0		L
165167-10-7	CHESAPEAKE ENERGY		08/16/2013	BARCLAYS	80,000.000	1,725,786		1,577,336	0	0	0	0	0	0	1,577,336	0	148,450	148,450	14,000		L
168615-10-2	CHICO'S FAS INC		08/27/2013	Various	68,203.000	1,058,238		1,035,509	738,012	(196,769)	0	0	(196,769)	0	1,035,509	0	22,729	22,729	5,706		L
17243V-10-2	CINEMARK HOLDINGS INC		08/28/2013	INSTINET	9,637.000	295,917		243,914	158,842	(16,509)	0	0	(16,509)	0	243,914	0	52,003	52,003	3,443		L
179895-10-7	CLARCOR INC		09/19/2013	Various	10,600.000	573,938		420,271	493,328	(86,491)	0	0	(86,491)	0	420,271	0	153,668	153,668	4,232		L
204166-10-2	COMMVAULT SYSTEMS INC		08/28/2013	INSTINET	2,187.000	183,349		166,226	0	0	0	0	0	0	166,226	0	17,123	17,123	0		L
237266-10-1	DARLING INTERNATIONAL INC		08/28/2013	INSTINET	14,599.000	284,238		225,993	183,353	(12,548)	0	0	(12,548)	0	225,993	0	58,244	58,244	0		L
252131-10-7	DEXCOM INC		08/28/2013	INSTINET	10,835.000	292,027		155,970	101,558	(18,080)	0	0	(18,080)	0	155,970	0	136,057	136,057	0		L
262037-10-4	DRIL-QUIP INC		09/26/2013	Various	6,130.000	614,788		436,669	404,624	(16,761)	0	0	(16,761)	0	436,669	0	178,118	178,118	0		L
268648-10-2	EMC CORP/MASS		09/26/2013	BARCLAYS	8,700.000	221,759		191,107	0	0	0	0	0	0	191,107	0	30,652	30,652	1,740		L
282914-10-0	8X8 INC		08/28/2013	Various	31,011.000	281,778		209,753	0	0	0	0	0	0	209,753	0	72,025	72,025	0		L
283702-10-8	EL PASO PIPELINE PARTNERS LP		08/23/2013	INSTINET	99.000	4,224		3,371	3,660	(289)	0	0	(289)	0	3,371	0	853	853	184		L
283702-10-8	EL PASO PIPELINE PARTNERS LP		07/19/2013	BARCLAYS	16,700.000	722,095		568,085	617,399	(49,314)	0	0	(49,314)	0	568,085	0	154,011	154,011	20,541		L
29084Q-10-0	EMCOR GROUP INC		09/04/2013	Various	8,449.000	326,938		294,000	216,036	(8,860)	0	0	(8,860)	0	294,000	0	32,938	32,938	881		L
29266S-10-6	ENDOLOGIX INC		08/28/2013	Various	21,310.000	341,639		309,430	151,215	(3,313)	0	0	(3,313)	0	309,430	0	32,209	32,209	0		L
29275Y-10-2	ENERSYS		08/28/2013	INSTINET	8,195.000	427,874		304,212	299,384	(5,753)	0	0	(5,753)	0	304,212	0	123,662	123,662	1,024		L
29414B-10-4	EPAM SYSTEMS INC		08/28/2013	INSTINET	6,968.000	214,182		161,626	0	0	0	0	0	0	161,626	0	52,555	52,555	0		L
297602-10-4	ETHAN ALLEN INTERIORS INC		08/28/2013	INSTINET	7,606.000	206,119		240,073	0	0	0	0	0	0	240,073	0	(33,954)	(33,954)	892		L
302301-10-6	EZCORP INC-CL A		09/18/2013	Various	44,665.000	772,281		695,738	544,926	(175,961)	0	0	(175,961)	0	695,738	0	76,543	76,543	0		L
30241L-10-9	FEI COMPANY		08/28/2013	Various	6,076.000	472,165		275,103	327,772	(63,157)	0	0	(63,157)	0	275,103	0	197,062	197,062	1,675		L
320517-10-5	FIRST HORIZON NATIONAL		09/19/2013	Various	101,655.000	1,167,767		1,117,876	0	0	0	0	0	0	1,117,876	0	49,891	49,891	0		L
34385P-10-8	FLUIDIGM CORP		09/19/2013	Various	23,830.000	488,797		363,613	267,483	3,859	0	0	3,859	0	363,613	0	125,184	125,184	0		L
34984V-10-0	FORUM ENERGY TECHNOLOGIES IN		08/28/2013	INSTINET	5,335.000	139,316		161,960	0	0	0	0	0	0	161,960	0	(22,644)	(22,644)	0		L
349853-10-1	FORWARD AIR CORPORATION		09/17/2013	INSTINET	17,032.000	654,117		596,056	580,046	(992)	0	0	(992)	0	596,056	0	58,061	58,061	3,996		L
351793-10-4	FRANCESCAS HOLDINGS CORP		08/28/2013	Various	9,374.000	222,631		248,452	0	0	0	0	0	0	248,452	0	(25,821)	(25,821)	0		L
359694-10-6	H.B. FULLER CO.		08/28/2013	INSTINET	6,690.000	254,061		273,593	0	0	0	0	0	0	273,593	0	(19,533)	(19,533)	610		L
368736-10-4	GENERAC HOLDINGS INC		08/28/2013	INSTINET	1,305.000	53,969		55,256	0	0	0	0	0	0	55,256	0	(1,287)	(1,287)	0		L
37244C-10-1	GENOMIC HEALTH INC		08/28/2013	INSTINET	9,281.000	298,253		213,708	176,542	(45,642)	0	0	(45,642)	0	213,708	0	84,546	84,546	0		L
402635-30-4	GULFPORT ENERGY CORP		07/18/2013	Various	16,360.000	795,665		430,224	608,692	(198,800)	0	0	(198,800)	0	430,224	0	365,441	365,441	0		L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS IN		08/28/2013	INSTINET	3,784.000	142,201		136,742	0	0	0	0	0	0	136,742	0	5,459	5,459	265		L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		09/26/2013	Various	31,088.000	793,570		697,349	0	0	0	0	0	0	697,349	0	96,221	96,221	0		L
42833L-10-8	HH GREGG INC		08/28/2013	INSTINET	14,764.000	270,590		198,703	0	0	0	0	0	0	198,703	0	71,887	71,887	0		L
45337C-10-2	INCYTE CORP		08/28/2013	Various	28,515.000	986,292		593,158	0	0	0	0	0	0	593,158	0	393,134	393,134	0		L
45784P-10-1	INSULET CORP		08/28/2013	INSTINET	9,660.000	322,966		145,679	204,985	(59,307)	0	0	(59,307)	0	145,679	0	177,287	177,287	0		L
48123V-10-2	J2 GLOBAL INC		08/28/2013	Various	18,554.000	883,245		471,015	515,365	(110,852)	0	0	(110,852)	0	471,015	0	412,230	412,230	9,532		L
502160-10-4	LSB INDUSTRIES INC		08/28/2013	INSTINET	9,498.000	292,688		293,501	265,933	(39,994)	0	0	(39,994)	0	293,501	0	(813)	(813)	0		L
513847-10-3	LANCASTER COLONY CORP		08/28/2013	Various	3,515.000	270,053		248,039	191,795	170	0	0	170	0	248,039	0	22,014	22,014	2,581		L
535555-10-6	LINDSAY CORP		08/28/2013	INSTINET	175.000	13,497		13,998	0	0	0	0	0	0	13,998	0	(502)	(502)	0		L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS		09/27/2013	BTIG LLC-EQUITY	4,986.000	503,808		519,322	0	0	0	0	0	0	519,322	0	(15,515)	(15,515)	0		L
577933-10-4	MAXIMUS INC		08/28/2013	INSTINET	9,326.000	354,248		154,998	287,145	(141,717)	0	0	(141,717)	0	154,998	0	199,250	199,250	1,248		L

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
595137-10-0	MICROSEMI CORP		08/28/2013	INSTINET	12,853.000	333,056		218,194	232,345	(53,421)	0	0	(53,421)	0	218,194	0	114,862	114,862	0		L
596278-10-1	MIDDLEBY CORP		09/13/2013	Various	2,721.000	531,942		262,573	339,500	(87,643)	0	0	(87,643)	0	262,573	0	269,369	269,369	0		L
62936P-10-3	NPS PHARMACEUTICALS INC		09/04/2013	Various	69,568.000	1,332,223		678,120	0	0	0	0	0	0	678,120	0	654,103	654,103	0		L
655844-10-8	NORFOLK SOUTHERN CORP		08/01/2013	BLOOMBERG TRADEBOOK	0.000	0		0	(347)	347	0	0	347	0	0	0	0	0	(5,074)		L
655844-10-8	NORFOLK SOUTHERN CORP		08/01/2013	BARCLAYS	0.000	0		0	347	(347)	0	0	(347)	0	0	0	0	0	0		L
67072V-10-3	NXSTAGE MEDICAL INC		08/28/2013	INSTINET	18,507.000	230,454		258,428	202,601	105,190	0	54,743	50,447	0	258,428	0	(27,974)	(27,974)	0		L
679580-10-0	OLD DOMINION FREIGHT LINE		09/17/2013	Various	12,622.000	560,793		394,517	333,956	(45,912)	0	0	(45,912)	0	394,517	0	166,276	166,276	0		L
680033-10-7	OLD NATIONAL BANCORP		09/19/2013	Various	40,470.000	561,873		515,001	222,313	(994)	0	0	(994)	0	515,001	0	46,871	46,871	7,305		L
683399-10-9	ONYX PHARMACEUTICALS INC		09/10/2013	Various	22,642.000	2,829,871		1,304,851	1,225,852	(553,272)	0	0	(553,272)	0	1,304,851	0	1,525,020	1,525,020	0		U
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		08/28/2013	INSTINET	7,205.000	193,986		148,670	0	0	0	0	0	0	148,670	0	45,317	45,317	0		U
698813-10-2	PAPA JOHN'S INTL INC		09/26/2013	Various	7,915.000	557,803		435,956	323,593	(25,849)	0	0	(25,849)	0	435,956	0	121,847	121,847	825		L
708160-10-6	J C PENNEY		09/30/2013	Various	21,383.000	201,346		471,279	421,459	49,820	0	0	49,820	0	471,279	0	(269,934)	(269,934)	0		L
719405-10-2	PHOTRONICS INC		08/28/2013	INSTINET	14,435.000	103,574		115,740	0	0	0	0	0	0	115,740	0	(12,167)	(12,167)	0		L
73278L-10-5	POOL CORP		08/28/2013	INSTINET	10,951.000	584,037		546,232	0	0	0	0	0	0	546,232	0	37,805	37,805	2,840		L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		08/28/2013	Various	5,670.000	525,097		214,981	366,316	(164,083)	0	0	(164,083)	0	214,981	0	310,116	310,116	0		L
739276-10-3	POWER INTEGRATIONS INC		08/28/2013	INSTINET	3,450.000	177,291		130,147	107,653	12,315	0	0	12,315	0	130,147	0	47,145	47,145	575		U
741511-10-9	PRICESMART INC		08/28/2013	INSTINET	3,280.000	278,200		247,667	88,154	(12,341)	0	0	(12,341)	0	247,667	0	30,533	30,533	984		L
74975N-10-5	RTI SURGICAL INC		08/28/2013	INSTINET	50,300.000	173,216		158,888	183,029	(52,271)	0	0	(52,271)	0	158,888	0	14,328	14,328	0		L
749941-10-0	RF MICRO DEVICES INC		08/28/2013	INSTINET	7,775.000	38,404		42,511	0	0	0	0	0	0	42,511	0	(4,107)	(4,107)	0		L
754212-10-8	RAVEN INDUSTRIES INC		09/20/2013	INSTINET	13,814.000	429,792		382,100	159,583	7,526	0	0	7,526	0	382,100	0	47,692	47,692	3,266		L
760112-10-2	RENTECH INC		08/28/2013	Various	70,665.000	136,663		184,186	152,874	2,638	0	0	2,638	0	184,186	0	(47,523)	(47,523)	0		L
78709Y-10-5	SAIA INC		08/28/2013	INSTINET	495.000	14,671		14,896	0	0	0	0	0	0	14,896	0	(225)	(225)	0		L
795435-10-6	SALIX PHARMACEUTICALS LTD		08/28/2013	Various	5,565.000	400,863		165,400	217,567	(61,554)	0	0	(61,554)	0	165,400	0	235,463	235,463	0		L
80908T-10-1	SCIQUEST INC		08/28/2013	INSTINET	1,105.000	23,090		23,133	0	0	0	0	0	0	23,133	0	(43)	(43)	0		L
83088M-10-2	SKYWORKS SOLUTIONS INC		08/28/2013	INSTINET	17,877.000	414,719		379,869	292,685	6,588	0	0	6,588	0	379,869	0	34,850	34,850	0		L
84760C-10-7	SPECTRANETICS CORP		08/28/2013	INSTINET	22,652.000	380,896		198,878	269,700	(150,645)	0	0	(150,645)	0	198,878	0	182,018	182,018	0		L
854502-10-1	STANLEY BLACK & DECKER INC		08/16/2013	BARCLAYS	5,500.000	453,699		438,757	0	0	0	0	0	0	438,757	0	14,942	14,942	0		L
871237-10-3	SYKES ENTERPRISES INC		08/28/2013	INSTINET	14,000.000	238,146		225,040	192,548	8,700	0	0	8,700	0	225,040	0	13,106	13,106	0		L
871503-10-8	SYMANTEC CORP		08/21/2013	BARCLAYS	21,000.000	520,376		474,955	0	0	0	0	0	0	474,955	0	45,421	45,421	3,150		L
87157D-10-9	SYNAPTICS INC		08/28/2013	Various	11,010.000	446,148		384,162	199,750	19,782	0	0	19,782	0	384,162	0	61,986	61,986	0		L
87162W-10-0	SYNNEX CORP		09/25/2013	Various	9,154.000	515,274		333,767	232,718	9,217	0	0	9,217	0	333,767	0	181,507	181,507	0		L
880349-10-5	TENNECO INC		08/28/2013	INSTINET	6,635.000	308,363		254,795	0	0	0	0	0	0	254,795	0	53,567	53,567	0		L
88162G-10-3	TETRA TECH INC		09/05/2013	Various	50,931.000	1,199,394		1,338,495	1,226,646	(13,628)	0	0	(13,628)	0	1,338,495	0	(139,101)	(139,101)	0		L
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		08/28/2013	INSTINET	4,835.000	218,945		222,539	0	0	0	0	0	0	222,539	0	(3,594)	(3,594)	0		L
882681-10-9	TEXAS ROADHOUSE INC		08/28/2013	INSTINET	13,130.000	331,964		225,984	196,291	(4,808)	0	0	(4,808)	0	225,984	0	105,981	105,981	2,843		L
885175-30-7	THORATEC CORP		08/28/2013	INSTINET	6,565.000	235,047		224,235	189,138	(21,131)	0	0	(21,131)	0	224,235	0	10,812	10,812	0		L
88732J-20-7	TIME WARNER CABLE INC		07/10/2013	BNY CONVERG-SOFT	1,428.000	161,167		62,118	138,787	(76,669)	0	0	(76,669)	0	62,118	0	99,049	99,049	1,856		L
89531P-10-5	TREX COMPANY INC		09/03/2013	INSTINET	5,355.000	236,870		202,870	166,083	(8,467)	0	0	(8,467)	0	202,870	0	34,000	34,000	0		L
896818-10-1	TRIUMPH GROUP INC		09/19/2013	Various	10,430.000	752,996		576,151	662,403	(108,541)	0	0	(108,541)	0	576,151	0	176,845	176,845	1,147		L
90341W-10-8	US AIRWAYS GROUP INC		08/28/2013	Various	60,675.000	992,858		1,122,930	0	0	0	0	0	0	1,122,930	0	(130,073)	(130,073)	0		L
928241-10-8	VIROPHARMA INC		09/13/2013	INSTINET	12,200.000	390,277		318,718	0	0	0	0	0	0	318,718	0	71,559	71,559	0		L
92827P-10-2	VIRTUSA CORP		08/28/2013	Various	14,518.000	375,464		171,280	224,122	(69,741)	0	0	(69,741)	0	171,280	0	204,184	204,184	0		L
928563-40-2	VMWARE INC-CLASS A		08/16/2013	BARCLAYS	6,300.000	455,986		444,409	0	0	0	0	0	0	444,409	0	11,577	11,577	0		L
942749-10-2	WATTS WATER		09/20/2013	Various	7,115.000	391,069		327,717	0	0	0	0	0	0	327,717	0	63,351	63,351	1,668		L
94733A-10-4	WEB.COM GROUP INC		09/18/2013	Various	24,710.000	718,265		416,386	0	0	0	0	0	0	416,386	0	301,879	301,879	0		L
98235T-10-7	WRIGHT MEDICAL GROUP INC		08/28/2013	INSTINET	7,400.000	177,627		157,852	132,237	8	0	0	8	0	157,852	0	19,776	19,776	0		L
985817-10-5	YELP INC		08/28/2013	INSTINET	1,440.000	74,518		75,831	0	0	0	0	0	0	75,831	0	(1,314)	(1,314)	0		L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		09/19/2013	BARCLAYS	10,600.000	386,045		368,785	0	0	0	0	0	0	368,785	0	17,261	17,261	0		L
351770-10-5	FRANCE TELECOM SA-SPONS ADR	F	07/05/2013	Tax Free Exchange	7,046.000	134,721		134,721	77,858	56,862	0	0	56,862	0	134,721	0	0	0	1,442		L
55933J-20-3	MAGNACHIP SEMICONDUCT	F	08/28/2013	INSTINET	7,256.000	148,720		140,094	0	0	0	0	0	0	140,094	0	8,626	8,626	0		L
64118U-10-8	NQ MOBILE INC - ADR RECEIPTS	F	08/28/2013	INSTINET	18,998.000	318,222		164,354	0	0	0	0	0	0	164,354	0	153,869	153,869	0		L
G10082-14-0	ENERGY XXI BERMUDA	F	08/28/2013	Various	11,350.000	293,905		366,278	224,064	24,660	0	0	24,660	0	366,278	0	(72,373)	(72,373)	2,009		L
N47279-10-9	INTERXION HOLDING NV	F	09/06/2013	INSTINET	14,918.000	347,642		283,282	326,201	(70,914)	0	0	(70,914)	0	283,282	0	64,360	64,360	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						52,263,414	XXX	42,165,072	20,983,834	(2,995,868)	0	54,743	(3,050,611)	0	42,165,072	0	10,098,336	10,098,336	121,326	XXX	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000		08/28/2013	Various	29,711.000	3,516,237		3,306,787	333,013	(6,690)	0	0	(6,690)	0	3,306,787	0	209,450	209,450	5,778		L
9299999. Subtotal - Common Stocks - Mutual Funds						3,516,237	XXX	3,306,787	333,013	(6,690)	0	0	(6,690)	0	3,306,787	0	209,450	209,450	5,778	XXX	XXX
9799997. Total - Common Stocks - Part 4						55,779,651	XXX	45,471,859	21,316,847	(3,002,558)	0	54,743	(3,057,301)	0	45,471,859	0	10,307,786	10,307,786	127,104	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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						55,779,651	XXX	45,471,859	21,316,847	(3,002,558)	0	54,743	(3,057,301)	0	45,471,859	0	10,307,786	10,307,786	127,104	XXX	XXX
9899999. Total - Preferred and Common Stocks						55,779,651	XXX	45,471,859	21,316,847	(3,002,558)	0	54,743	(3,057,301)	0	45,471,859	0	10,307,786	10,307,786	127,104	XXX	XXX
9999999 - Totals						179,212,365	XXX	170,672,615	121,099,757	(1,812,004)	688,878	507,839	(1,630,965)	0	170,306,310	0	8,906,049	8,906,049	4,161,636	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ADOBE SYSTEMS INC OPTION	ADOBE SYSTEMS INC 00724F101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/02/2013	10/19/2013	380		45.00		(126,637)		(264,100)		(264,100)	(137,463)						
APACHE CORP OPTION	APACHE CORP 037411105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/20/2013	10/19/2013	50		77.50		(12,933)		(37,000)		(37,000)	(24,067)						
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/25/2013	11/16/2013	220		25.00		(52,139)		(41,580)		(41,580)	10,559						
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/25/2013	11/16/2013	220		26.00		(37,399)		(26,620)		(26,620)	10,779						
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/27/2013	11/16/2013	150		57.50		(52,199)		(45,000)		(45,000)	7,199						
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/27/2013	11/16/2013	150		60.00		(31,199)		(27,600)		(27,600)	3,599						
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/11/2013	10/19/2013	207		35.00		(40,985)		(2,070)		(2,070)	38,915						
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/05/2013	10/19/2013	149		85.00		(20,115)		(10,281)		(10,281)	9,834						
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/23/2013	11/16/2013	454		25.00		(22,359)		(24,970)		(24,970)	(2,611)						
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/18/2013	10/19/2013	145		85.00		(17,903)		(3,625)		(3,625)	14,278						
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/14/2013	12/21/2013	45		85.00		(12,774)		(7,515)		(7,515)	5,259						
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/19/2013	10/19/2013	79		23.00		(19,671)		(21,567)		(21,567)	(1,896)						
ENCANA CORP OPTION	ENCANA CORP 292505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/26/2013	11/16/2013	84		17.00		(7,056)		(7,140)		(7,140)	(84)						
HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/22/2013	10/19/2013	62		43.00		(30,875)		(32,984)		(32,984)	(2,109)						
HELMERICH & PAYNE OPTION	HELMERICH & PAYNE 423452101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/04/2013	10/19/2013	150		65.00		(26,700)		(60,000)		(60,000)	(33,300)						
INTEL CORPORATION OPTION	INTEL CORPORATION 458140100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/19/2013	10/19/2013	156		22.00		(17,160)		(19,032)		(19,032)	(1,872)						
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/28/2013	10/19/2013	32		55.00		(4,992)		(1,056)		(1,056)	3,936						
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/06/2013	10/19/2013	193		52.50		(29,265)		(15,633)		(15,633)	13,632						
KEYCORP OPTION	KEYCORP 493267108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/23/2013	11/16/2013	260		11.00		(15,686)		(15,860)		(15,860)	(174)						
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2013	11/16/2013	156		28.00		(31,667)		(35,100)		(35,100)	(3,433)						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MEDTRONIC INC OPTION	MEDTRONIC INC 585055106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/19/2013	11/16/2013	80		50.00		(29,839)		(27,680)		(27,680)	2,159						
MICROSOFT CORP OPTION	MICROSOFT CORP 594918104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/05/2013	10/19/2013	551		32.00		(42,448)		(80,997)		(80,997)	(38,549)						
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/17/2013	10/19/2013	57		32.00		(3,363)		(1,767)		(1,767)	1,596						
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/03/2013	10/19/2013	321		33.00		(6,510)		(3,210)		(3,210)	3,300						
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2013	12/21/2013	110		31.00		(26,070)		(16,280)		(16,280)	9,790						
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/26/2013	10/19/2013	75		72.50		(20,850)		(43,500)		(43,500)	(22,650)						
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/26/2013	11/16/2013	100		33.00		(23,500)		(3,100)		(3,100)	20,400						
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2013	11/16/2013	125		33.00		(15,375)		(11,750)		(11,750)	3,625						
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2013	11/16/2013	173		34.00		(12,283)		(8,131)		(8,131)	4,152						
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/22/2013	10/19/2013	146		65.00		(43,507)		(38,398)		(38,398)	5,109						
SCHLUMBERGER LTD OPTION	SCHLUMBERGER LTD 806857108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/15/2013	11/16/2013	94		72.50		(61,851)		(137,240)		(137,240)	(75,389)						
SENIOR HOUSING PROPS TR OPTION	SENIOR HOUSING PROPS TR REIT 81721M109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2013	12/21/2013	138		22.50		(16,422)		(15,180)		(15,180)	1,242						
SUNTRUST BANKS INC OPTION	SUNTRUST BANKS INC 867914103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/23/2013	11/16/2013	150		33.00		(14,311)		(13,050)		(13,050)	1,261						
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/26/2013	11/16/2013	58		25.00		(6,409)		(5,336)		(5,336)	1,073						
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/02/2013	10/19/2013	84		100.00		(109,912)		(96,600)		(96,600)	13,312						
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/23/2013	10/19/2013	117		48.00		(13,285)		(1,287)		(1,287)	11,998						
VALERO ENERGY CORP OPTION	VALERO ENERGY CORP 91913Y100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/26/2013	11/16/2013	42		35.00		(5,116)		(4,662)		(4,662)	454						
VENTAS INC OPTION	VENTAS INC REIT 92276F100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/23/2013	10/19/2013	100		65.00		(8,150)		(2,000)		(2,000)	6,150						
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/12/2013	10/19/2013	188		55.00		(14,478)		(18,612)		(18,612)	(4,134)						
WELL POINT HEALTH NETWORKS OPTION	WELL POINT HEALTH NETWORKS 94973V107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/26/2013	11/16/2013	17		85.00		(4,139)		(4,012)		(4,012)	127						
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/27/2013	11/16/2013	175		35.00		(35,174)		(37,975)		(37,975)	(2,801)						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(1,122,706)	0	(1,269,500)	XXX	(1,269,500)	(146,794)	0	0	0	0	XXX	XXX
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/27/2013	11/16/2013	45		44.00		(5,384)		(6,075)		(6,075)	(691)						
0659999. Subtotal - Written Options - Income Generation - Put Options										0	(5,384)	0	(6,075)	XXX	(6,075)	(691)	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(1,128,090)	0	(1,275,575)	XXX	(1,275,575)	(147,485)	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	(1,122,706)	0	(1,269,500)	XXX	(1,269,500)	(146,794)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	(5,384)	0	(6,075)	XXX	(6,075)	(691)	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	(1,128,090)	0	(1,275,575)	XXX	(1,275,575)	(147,485)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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)
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(1,128,090)	0	(1,275,575)	XXX	(1,275,575)	(147,485)	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(1,128,090)	0	(1,275,575)	XXX	(1,275,575)	(147,485)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other		20	21	22
														15	16	17	18	19			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFZ3	11	550	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIIRNTNKXV3M12	09/18/2013	1,802.0000	1,815.2000	7,370					(7,260)	(7,260)	77,074	100/103	50
NQZ3	7	140	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCLQOF39	09/18/2013	3,184.0500	3,209.0000	1,960					(3,493)	(3,493)	49,047	100/103	20
R2Z3	7	700	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYF 549300R4IG1TWPZT5U32	09/18/2013	1,063.7000	1,072.9000	(840)					(6,440)	(6,440)	49,047	100/103	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYF 549300R4IG1TWPZT5U32	09/20/2013	1,069.5000	1,072.9000	(120)					(340)	(340)	7,007	100/103	100
ESZ3	28	1,400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCLQOF39	09/18/2013	1,698.3000	1,674.2500	17,150					33,670	33,670	196,190	100/103	50
1349999. Subtotal - Short Futures - Hedging Other												25,520	0	0	0	0	16,137	16,137	378,365	XXX	XXX
1389999. Subtotal - Short Futures												25,520	0	0	0	0	16,137	16,137	378,365	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												25,520	0	0	0	0	16,137	16,137	378,365	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												25,520	0	0	0	0	16,137	16,137	378,365	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	(483,737)	862,102	378,365
Total Net Cash Deposits	(483,737)	862,102	378,365

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	378,365	(1,275,575)	378,365	26,480	(1,276,535)	26,480	378,365	378,365
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	378,365	(1,275,575)	378,365	26,480	(1,276,535)	26,480	378,365	378,365

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			18,831,044	18,831,044	10/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				18,831,044	18,831,044	XXX
9999999 - Totals				18,831,044	18,831,044	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 3,510,152 Book/Adjusted Carrying Value $ 3,744,755
2. Average balance for the year to date Fair Value $ 25,165,001 Book/Adjusted Carrying Value $ 25,165,001
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 15,058,787 NAIC 2 $ 3,772,257 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,000,000	3,000,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Flt % Due 3/21/2014 MJSD21		1FE	1,500,000	1,500,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				4,500,000	4,500,000	XXX
1099999. Total - All Other Government Bonds				4,500,000	4,500,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
45505R-BT-1	INDIANA ST FIN AUTH ECON Adj % Due 12/1/2037 MJSD3		2AM	2,800,028	2,800,000	12/01/2037
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,425,000	2,425,000	01/01/2036
605155-AF-7	MISSION TX SOLID WASTE 6% Due 8/1/2020 FA1		3AM	1,005,760	1,001,974	08/01/2020
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,375,000	3,375,000	08/01/2033
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN Adj % Due 4/1/2026 Sched		1FE	2,000,000	2,000,000	04/01/2026
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				11,605,788	11,601,974	XXX
3199999. Total - U.S. Special Revenues Bonds				11,605,788	11,601,974	XXX
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	3,000,000	3,000,000	07/24/2014
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		1FE	1,004,360	1,001,733	03/07/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	1,300,641	1,300,674	08/01/2014
12626P-AE-3	CRH AMERICA INC 5.3% Due 10/15/2013 AO15		2FE	2,603,934	2,604,463	10/15/2013
421915-EH-8	HEALTH CARE PPTY INV INC 5.65% Due 12/15/2013 JD15		2FE	504,900	505,162	12/15/2013
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,680,000	3,680,000	12/01/2040
69331C-AE-8	PACIFIC GAS & ELECTRIC 5 3/4% Due 4/1/2014 AO1		2FE	665,704	666,325	04/01/2014
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,198,890	3,200,000	02/06/2014
74456Q-AT-3	PUBLIC SVC EL & GAS 6.33% Due 11/1/2013 MN1		1FE	502,287	502,375	11/01/2013
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	6,800,000	6,800,000	03/01/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				23,260,716	23,260,732	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	4,525,000	4,525,000	10/01/2034
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,275,000	3,275,000	02/01/2031
96041U-AA-0	WLAKE ABS 0.55% Due 10/15/2014 Mo-15		1FE	1,150,002	1,150,000	10/15/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				8,950,002	8,950,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				32,210,718	32,210,732	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				27,760,716	27,760,732	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				20,555,790	20,551,974	XXX
6599999. Total Bonds				48,316,506	48,312,706	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
172967-FE-6	CITIGROUP 6% Due 12/13/2013 JD15			2,527,115	2,527,276	12/13/2013
316175-40-5	FIDELITY INST MM FUND PRIME			4,111	4,111	
46623E-JF-7	JP MORGAN CHASE & CO Flt % Due 1/24/2014 JAJO24			3,007,224	3,007,225	01/24/2014
98420J-XG-4	XSTRATA CP 0.47% Due 10/16/2013 At Mat			998,264	998,264	10/16/2013
919061-EX-5	ARCO TRANSN ALASKA INC REV 5% Due 1/1/2014 JJ1			1,011,000	1,011,445	01/01/2014
8899999. Total - Other Invested Assets (Schedule BA type)				7,547,713	7,548,321	XXX
000000-00-0	Huntington National Bank Money Market Account			5,702,582	5,702,582	
9099999. Total - Cash (Schedule E Part 1 type)				5,702,582	5,702,582	XXX
000000-00-0	AGL CAPITAL CORP CP 0.34% Due 11/21/2013 At Mat			4,295,167	4,295,167	11/21/2013
000000-00-0	ENBRIDGE CP 0.3% Due 10/1/2013 At Mat			4,498,800	4,498,800	10/01/2013
000000-00-0	ENBRIDGE CP 0.27% Due 10/15/2013 At Mat			1,199,838	1,199,838	10/15/2013
000000-00-0	GLENCORE CP 0.45% Due 11/13/2013 At Mat			1,897,863	1,897,863	11/13/2013
000000-00-0	GLENCORE CP 0.6% Due 2/10/2014 At Mat			3,791,323	3,791,323	02/10/2014
000000-00-0	KENTUCKY UTILITIES CO CP 0.22% Due 10/4/2013 At Mat			699,970	699,970	10/04/2013
000000-00-0	MDU RESOURCES CP 0.26% Due 10/1/2013 At Mat			3,899,972	3,899,972	10/01/2013
000000-00-0	MDU RESOURCES CP 0.26% Due 10/11/2013 At Mat			5,699,424	5,699,424	10/11/2013
000000-00-0	NATIONAL GRID USA CP 0.38% Due 11/21/2013 At Mat			5,694,405	5,694,405	11/21/2013
000000-00-0	NEXTERA CP 0.28% Due 10/2/2013 At Mat			5,699,291	5,699,291	10/02/2013
000000-00-0	NOBLE CP 0.39% Due 10/21/2013 At Mat			2,198,070	2,198,070	10/21/2013
000000-00-0	NOREUT CP 0.22% Due 10/8/2013 At Mat			5,699,617	5,699,617	10/08/2013
000000-00-0	SPECTRA CP 0.4% Due 10/18/2013 At Mat			2,299,540	2,299,540	10/18/2013
000000-00-0	VECTREN UTILITY CP 0.28% Due 10/4/2013 At Mat			5,699,379	5,699,379	10/04/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				53,272,658	53,272,658	XXX
9999999 - Totals				114,839,459	114,836,266	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (8,100,336) Book/Adjusted Carrying Value $ (8,100,975)
2. Average balance for the year to date Fair Value $ 107,106,101 Book/Adjusted Carrying Value $ 107,173,262

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					5,872,139	2,672,814	1,523,239	XXX
Fifth Third Bank	Cincinnati, OH					1,110,888	3,106,599	541,549	XXX
Goldman Sachs	New York, NY					273,683	388,683	394,502	XXX
Huntington Bank	Columbus, OH					4,901,906	6,202,905	6,204,813	XXX
JP Morgan/Chase	New York, NY					(6,462,135)	(9,752,895)	(8,862,327)	XXX
M&T Bank	Buffalo, NY					1,006,119	1,014,003	1,014,003	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			249,736	249,736	249,736	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	6,952,336	3,881,845	1,065,515	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	6,952,336	3,881,845	1,065,515	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	6,952,336	3,881,845	1,065,515	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
TREASURY BILL		09/30/2013	0.002	12/26/2013	209,999	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					209,999	0	0
0599999. Total - U.S. Government Bonds					209,999	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		07/25/2013	0.340	11/21/2013	5,094,268	3,275	0
DTE ELECTRIC CP		09/30/2013	0.170	10/01/2013	1,499,993	7	0
DUKE ENERGY CP		09/30/2013	0.160	10/01/2013	2,999,987	13	0
ENBRIDGE CP		08/30/2013	0.300	10/01/2013	4,498,800	1,200	0
ENBRIDGE CP		09/27/2013	0.270	10/15/2013	1,199,838	36	0
GLENCORE CP		08/15/2013	0.450	11/13/2013	1,897,863	1,116	0
GLENCORE CP		08/21/2013	0.500	11/18/2013	499,382	285	0
GLENCORE CP		09/26/2013	0.600	02/10/2014	3,791,323	317	0
KENTUCKY UTILITIES CO CP		09/27/2013	0.220	10/04/2013	699,970	17	0
MDU RESOURCES CP		09/30/2013	0.260	10/01/2013	3,899,972	28	0
MDU RESOURCES CP		09/27/2013	0.260	10/11/2013	5,699,424	165	0
NATIONAL GRID USA CP		08/19/2013	0.380	11/21/2013	5,694,405	2,527	0
NEXTERA CP		09/16/2013	0.280	10/02/2013	7,199,104	840	0
NOBLE CP		08/01/2013	0.390	10/21/2013	2,198,070	1,454	0
NOREUT CP		09/27/2013	0.220	10/08/2013	5,699,617	139	0
PLAINS CP		09/30/2013	0.190	10/01/2013	2,999,984	16	0
SPECTRA CP		09/30/2013	0.400	10/18/2013	2,299,540	26	0
SPECTRA CP		09/25/2013	0.450	10/24/2013	1,999,275	150	0
VECTREN UTILITY CP		09/20/2013	0.280	10/04/2013	5,699,379	488	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					65,570,194	12,099	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					65,570,194	12,099	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					65,780,193	12,099	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					65,780,193	12,099	0
8699999 - Total Cash Equivalents					65,780,193	12,099	0