LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2013

OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler 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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	10,566,490,879	0	10,566,490,879	10,221,039,102
2.	Stocks:				
	2.1 Preferred stocks	2,121,638	0	2,121,638	2,121,638
	2.2 Common stocks	258,370,793	39,929,718	218,441,075	162,917,912
3.	Mortgage loans on real estate:				
	3.1 First liens	787,232,574	0	787,232,574	783,939,708
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)	0	0	0	24,356,091
	4.3 Properties held for sale (less $ encumbrances)	24,130,721		24,130,721	0
5.	Cash ($ 1,587,137), cash equivalents ($ 144,053,469) and short-term investments ($ 25,176,483)	170,817,088	0	170,817,088	138,256,904
6.	Contract loans (including $ premium notes)	41,704,594	0	41,704,594	43,562,924
7.	Derivatives	26,715,984	0	26,715,984	4,020,446
8.	Other invested assets	185,677,943	0	185,677,943	133,473,739
9.	Receivables for securities	6,159,315	0	6,159,315	3,860,770
10.	Securities lending reinvested collateral assets	35,633,167	0	35,633,167	15,645,187
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,105,054,696	39,929,718	12,065,124,978	11,533,194,421
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	112,575,565	0	112,575,565	101,890,952
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	573,007	0	573,007	1,113,459
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	19,532,038		19,532,038	19,784,815
	15.3 Accrued retrospective premiums			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	669,746	0	669,746	652,888
	16.2 Funds held by or deposited with reinsured companies	638,812,366	0	638,812,366	634,109,669
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	39,190,812
18.2	Net deferred tax asset	0	0	0	6,410,460
19.	Guaranty funds receivable or on deposit	3,900,065	0	3,900,065	3,968,383
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($) and other amounts receivable	188,170	188,170	0	508,886
25.	Aggregate write-ins for other than invested assets	8,489,676	0	8,489,676	7,826,708
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,889,795,329	40,117,888	12,849,677,441	12,348,651,453
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	37,375,255	0	37,375,255	39,231,640
28.	Total (Lines 26 and 27)	12,927,170,584	40,117,888	12,887,052,696	12,387,883,093
	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	8,489,677	0	8,489,677	7,826,708
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)	8,489,677	0	8,489,677	7,826,708

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,917,686,225 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	9,917,686,225	9,845,765,533
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,249,548,777	1,038,343,322
4.	Contract claims:		
	4.1 Life	19,865,885	19,626,862
	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	392,262	372,996
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 239,063 assumed and $ 1,031,691 ceded	1,270,754	1,341,796
	9.4 Interest Maintenance Reserve	17,088,278	19,309,015
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,042,519 , accident and health $ .... and deposit-type contract funds $	2,042,519	1,201,550
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		5,000,983
13.	Transfers to Separate Accounts due or accrued (net) (including $ (149,450) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,641,117)	(2,495,689)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,405,724	6,593,739
15.1	Current federal and foreign income taxes, including $ 3,410,286 on realized capital gains (losses)	14,938,837	
15.2	Net deferred tax liability	8,435,881	
16.	Unearned investment income	1,120,363	1,217,351
17.	Amounts withheld or retained by company as agent or trustee	1,674,689	806,517
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	15,358,959	13,573,759
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	162,613,909	127,457,894
	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	14,216,876	29,945,170
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	4,162,013	
	24.09 Payable for securities	17,105,963	3,974,528
	24.10 Payable for securities lending	263,700,360	205,150,350
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	13,298,189	5,741,157
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,727,285,346	11,322,926,833
27.	From Separate Accounts Statement	37,375,255	39,231,640
28.	Total liabilities (Lines 26 and 27)	11,764,660,601	11,362,158,473
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	328,584,031	231,916,556
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)	1,119,892,095	1,023,224,620
38.	Totals of Lines 29, 30 and 37	1,122,392,095	1,025,724,620
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,887,052,696	12,387,883,093
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment on low income housing tax credit property	12,891,592	4,975,991
2502.	Uncashed drafts and checks pending escheatment	406,597	765,166
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)	13,298,189	5,741,157
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	672,683,502	597,632,987	1,553,344,365
2.	Considerations for supplementary contracts with life contingencies	2,015,237	1,245,922	1,839,223
3.	Net investment income	409,935,648	434,421,070	578,145,668
4.	Amortization of Interest Maintenance Reserve (IMR)	6,507,480	6,627,446	7,286,312
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	20,399	23,512	492,163
	8.2 Charges and fees for deposit-type contracts	2,572	2,965	3,827
	8.3 Aggregate write-ins for miscellaneous income	25,093,615	937,485	9,264,041
9.	Totals (Lines 1 to 8.3)	1,116,258,453	1,040,891,387	2,150,375,599
10.	Death benefits	143,490,233	69,683,426	117,738,579
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,449,314	1,119,120	1,776,433
12.	Annuity benefits	205,601,813	202,309,697	265,100,376
13.	Disability benefits and benefits under accident and health contracts	2,075,472	2,120,180	2,833,655
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	426,927,888	383,907,888	558,424,584
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	18,350,948	28,483,004	34,290,918
18.	Payments on supplementary contracts with life contingencies	2,422,883	2,472,947	3,266,386
19.	Increase in aggregate reserves for life and accident and health contracts	62,095,808	128,144,697	838,044,803
20.	Totals (Lines 10 to 19)	862,414,359	818,240,959	1,821,475,734
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	35,818,027	38,110,093	48,703,100
22.	Commissions and expense allowances on reinsurance assumed	2,322,777		150,815,814
23.	General insurance expenses	58,889,224	49,488,720	74,085,552
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,502,976	8,083,321	10,884,500
25.	Increase in loading on deferred and uncollected premiums	455,458	885,557	524,572
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,695,626)	(8,137,409)	(10,074,393)
27.	Aggregate write-ins for deductions	2,938,325	11,273,034	15,052,018
28.	Totals (Lines 20 to 27)	963,645,520	917,944,275	2,111,466,897
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	152,612,933	122,947,112	38,908,702
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	152,612,933	122,947,112	38,908,702
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	46,586,847	38,490,974	(2,398,921)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	106,026,086	84,456,138	41,307,623
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,102,040 (excluding taxes of $ 2,308,246 transferred to the IMR)	4,499,749	(4,430,571)	(7,022,346)
35.	Net income (Line 33 plus Line 34)	110,525,835	80,025,567	34,285,277
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,025,724,620	986,859,523	986,859,523
37.	Net income (Line 35)	110,525,835	80,025,567	34,285,277
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 13,713,750	29,211,997	31,065,432	26,281,855
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(1,132,591)	(3,682,172)	(11,790,007)
41.	Change in nonadmitted assets	(6,781,751)	(5,466,911)	(4,326,439)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(35,156,015)	(35,741,764)	(35,585,589)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	30,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	96,667,475	66,200,152	38,865,097
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,122,392,095	1,053,059,675	1,025,724,620
	DETAILS OF WRITE-INS			
08.301.	Reinsurance assumed - interest on coinsurance funds withheld	24,414,154		8,278,749
08.302.	Company-owned life insurance	662,960	819,361	862,163
08.303.	Miscellaneous income	16,501	118,124	123,129
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)	25,093,615	937,485	9,264,041
2701.	Benefits for employees and agents not included elsewhere	2,519,024	10,638,611	14,184,814
2702.	Securities lending interest expense	418,237	634,423	867,204
2703.	Miscellaneous expense	1,065		
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,938,326	11,273,034	15,052,018
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	574,989,326	599,151,503	745,104,189
2. Net investment income	428,159,591	443,191,264	608,590,841
3. Miscellaneous income	1,094,152	1,129,271	1,143,890
4. Total (Lines 1 to 3)	1,004,243,069	1,043,472,038	1,354,838,920
5. Benefit and loss related payments	683,527,750	683,423,054	933,646,465
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,910,402)	(8,020,551)	(10,495,799)
7. Commissions, expenses paid and aggregate write-ins for deductions	76,332,337	91,923,047	132,054,204
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 3,410,286 tax on capital gains (losses)	(4,132,516)	35,928,129	42,403,011
10. Total (Lines 5 through 9)	749,817,169	803,253,679	1,097,607,881
11. Net cash from operations (Line 4 minus Line 10)	254,425,900	240,218,359	257,231,039
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,866,046,020	1,658,776,661	2,379,496,101
12.2 Stocks	16,075,506	6,873,144	10,866,670
12.3 Mortgage loans	111,206,588	69,135,825	137,351,407
12.4 Real estate	0	0	0
12.5 Other invested assets	2,251,486	4,202,720	4,266,854
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	12,204	13,544	50,920
12.7 Miscellaneous proceeds	10,832,890	33,854,930	16,848,496
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,006,424,694	1,772,856,824	2,548,880,448
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,223,836,274	2,113,875,112	2,728,898,357
13.2 Stocks	50,100,433	5,033,174	5,033,174
13.3 Mortgage loans	114,537,767	90,348,980	166,234,313
13.4 Real estate	260,982	0	0
13.5 Other invested assets	56,947,898	1,806,258	3,754,505
13.6 Miscellaneous applications	19,987,980		8,002
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,465,671,334	2,211,063,524	2,903,928,351
14. Net increase (or decrease) in contract loans and premium notes	(1,858,330)	(956,843)	(1,052,120)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(457,388,310)	(437,249,857)	(353,995,783)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	30,000,000
16.3 Borrowed funds	0	16,005,355	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	211,205,455	280,945,239	130,146,771
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	24,317,139	(27,575,629)	(85,763,849)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	235,522,594	269,374,965	74,382,922
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	32,560,184	72,343,467	(22,381,822)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	138,256,904	160,638,726	160,638,726
19.2 End of period (Line 18 plus Line 19.1)	170,817,088	232,982,193	138,256,904

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	170,301,302	154,904,474	213,771,380
3.	Ordinary individual annuities	412,182,807	451,444,751	540,685,463
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	582,484,109	606,349,225	754,456,843
12.	Deposit-type contracts	1,741,901,565	844,670,630	1,593,526,220
13.	Total	2,324,385,674	1,451,019,855	2,347,983,063
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		State of Domicile	2013	2012
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 110,525,835	$ 34,285,277
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 110,525,835	$ 34,285,277
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 1,122,392,095	$ 1,025,724,620
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 1,122,392,095	$ 1,025,724,620

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

C. Accounting Policy

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

2. Accounting Changes and Corrections of Errors

The Company made the following accounting changes in 2012:

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

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the 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	$ 2,211,291	$ 2,000,837	$ 210,454	$ 2,000,837	$ 1,988,871	9/30/2013
3622ELAF3	5,241,654	4,764,298	477,356	4,764,298	4,153,477	9/30/2013
45660L3T4	6,326,835	6,124,425	202,410	6,124,425	5,723,062	9/30/2013
52523KAJ3	6,677,350	6,325,615	351,735	6,325,615	4,174,606	9/30/2013
86359DSR9	3,230,883	3,164,085	66,798	3,164,085	3,164,343	9/30/2013

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
93935WAD6	10,932,899	10,187,217	745,682	10,187,217	9,070,669	9/30/2013
05950PAJ2	10,241,799	9,576,392	665,407	9,576,392	8,812,895	6/30/2013
12628LAJ9	7,218,877	7,195,291	23,586	7,195,291	6,148,238	6/30/2013
12667GXD0	3,075,498	2,922,825	152,673	2,922,825	2,782,295	6/30/2013
32051GSD8	2,768,558	2,705,531	63,027	2,705,531	2,586,348	6/30/2013
Total	XXX	XXX	$ 2,959,128	XXX	XXX	

For the year ended December 31, 2012:

059522AX0	$ 2,964,205	$ 2,736,454	$ 227,751	$ 2,736,454	$ 2,383,039	12/31/2012
12628KAF9	12,373,898	11,844,757	529,141	11,844,757	10,020,182	12/31/2012
12667GPV9	5,063,759	4,622,430	441,329	4,622,430	4,496,731	12/31/2012
225458PR3	6,958,339	6,669,129	289,210	6,669,129	6,926,188	12/31/2012
3622MPAP3	3,543,783	3,156,374	387,409	3,156,374	1,868,230	12/31/2012
46628SAH6	5,390,025	4,460,127	929,898	4,460,127	4,070,189	12/31/2012
61751DAH7	5,148,486	4,856,990	291,496	4,856,990	4,172,455	12/31/2012
12668ANW1	9,028,156	8,544,508	483,648	8,544,508	7,732,363	9/30/2012
221470AA5	9,858,178	6,745,951	3,112,227	6,745,951	4,205,893	9/30/2012
61749EAF4	9,661,210	8,916,262	744,948	8,916,262	7,715,737	9/30/2012
743948AL5	22,277	21,673	604	21,673	23,442	9/30/2012
759950GY8	3,208,655	2,995,797	212,858	2,995,797	2,112,084	9/30/2012
94984EAN2	875,659	500,591	375,068	500,591	220,737	9/30/2012
02148JAD9	3,875,603	3,653,202	222,401	3,653,202	3,114,757	6/30/2012
05949CPJ9	9,082,804	8,473,014	609,790	8,473,014	5,600,677	6/30/2012
05951FAG9	6,636,211	5,638,790	997,421	5,638,790	3,948,272	6/30/2012
059522AX0	4,598,198	4,301,827	296,371	4,301,827	4,017,760	6/30/2012
12668AAL9	5,511,079	4,993,487	517,592	4,993,487	4,455,862	6/30/2012
12668BYF4	4,859,238	4,676,178	183,060	4,676,178	3,792,448	6/30/2012
173100AR9	1,966,064	1,424,874	541,190	1,424,874	1,109,685	6/30/2012
251513AQ0	66,326	52,028	14,298	52,028	33,682	6/30/2012
251513BC0	5,626,469	5,098,691	527,778	5,098,691	3,363,798	6/30/2012
32051GRV9	2,626,258	2,560,642	65,616	2,560,642	2,385,629	6/30/2012
36186LAG8	11,337,089	10,068,696	1,268,393	10,068,696	7,214,804	6/30/2012
45660L2V0	1,248,481	1,193,451	55,030	1,193,451	939,890	6/30/2012
45660L3T4	7,742,011	7,455,886	286,125	7,455,886	5,699,467	6/30/2012
45660LS83	5,374,420	5,109,605	264,815	5,109,605	4,647,648	6/30/2012
52520QAG9	10,469,777	9,464,050	1,005,727	9,464,050	8,136,738	6/30/2012
52522HAN2	13,118,922	12,387,466	731,456	12,387,466	9,935,474	6/30/2012
52523KAJ3	7,147,889	6,718,083	429,806	6,718,083	3,381,613	6/30/2012
74922EAF6	4,175,430	4,050,061	125,369	4,050,061	3,571,066	6/30/2012
761118XQ6	5,628,317	5,171,471	456,846	5,171,471	4,548,365	6/30/2012
76114AAB6	16,178,227	15,282,585	895,642	15,282,585	10,811,528	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
872225AF4	340,055	308,106	31,949	308,106	255,608	6/30/2012
939344AR8	4,889,979	4,550,885	339,094	4,550,885	3,040,049	6/30/2012
93935BAH3	4,333,221	3,974,087	359,134	3,974,087	2,779,252	6/30/2012
Total	XXX	XXX	$ 18,398,861	XXX	XXX	

For the year ended December 31, 2011:

02151FAF6	4,908,497	4,543,100	365,397	4,543,100	4,067,705	12/31/2011
059469AF3	3,568,730	3,263,427	305,303	3,263,427	2,419,987	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	6,210,432	6,125,667	84,765	6,125,667	5,131,827	12/31/2011
12543PAQ6	1,342,997	1,046,375	296,622	1,046,375	835,769	12/31/2011
12628KAF9	14,862,286	14,076,022	786,264	14,076,022	9,010,375	12/31/2011
12628LAJ9	9,546,433	9,049,718	496,715	9,049,718	6,018,739	12/31/2011
12667G7H0	7,266,498	6,911,400	355,098	6,911,400	5,789,629	12/31/2011
12668BYF4	5,275,075	4,982,469	292,606	4,982,469	3,880,682	12/31/2011
173100AR9	2,763,476	2,034,787	728,689	2,034,787	1,855,519	12/31/2011
251510FX6	8,405,579	7,993,455	412,124	7,993,455	6,869,535	12/31/2011
45660L3T4	8,714,367	8,003,568	710,799	8,003,568	6,063,035	12/31/2011
46628SAJ2	6,862,503	5,790,799	1,071,704	5,790,799	3,767,993	12/31/2011
525221EC7	8,913,387	8,692,382	221,005	8,692,382	7,043,684	12/31/2011
525221GA9	5,346,377	5,002,035	344,342	5,002,035	3,686,648	12/31/2011
52524PAL6	7,545,587	6,148,435	1,397,152	6,148,435	4,991,851	12/31/2011
61749WAK3	4,195,117	3,826,315	368,802	3,826,315	2,661,559	12/31/2011
51751DAH7	5,999,761	5,767,706	232,055	5,767,706	3,563,791	12/31/2011
61752RAL6	3,398,613	3,149,373	249,240	3,149,373	2,148,446	12/31/2011
743948AL5	25,899	24,266	1,633	24,266	26,447	12/31/2011

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
74922EAF6	4,730,499	4,367,629	362,870	4,367,629	3,479,342	12/31/2011
761118MD7	3,988,386	3,850,477	137,909	3,850,477	3,318,983	12/31/2011
949772AU1	2,762,516	1,013,505	1,749,011	1,013,505	958,690	12/31/2011
94984EAN2	1,129,347	856,590	272,757	856,590	759,987	12/31/2011
059522AX0	11,395,894	6,872,513	4,523,381	6,872,513	5,672,734	9/30/2011
1248MGAX2	111,317	101,394	9,923	101,394	63,281	9/30/2011
52524MAV1	7,372,225	7,340,840	31,385	7,340,840	3,804,840	9/30/2011
76114AAB6	17,127,071	16,080,604	1,046,467	16,080,604	11,682,852	9/30/2011
872225AF4	1,922,007	579,909	1,342,098	579,909	511,364	9/30/2011
059522AX0	13,484,889	12,073,294	1,411,595	12,073,294	10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011
3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	XXX	XXX	$ 24,102,994	XXX	XXX	

For the year ended December 31, 2010:

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

For the six month period ended December 31, 2009:

059469AF3	$ 4,084,265	$ 3,958,294	$ 125,971	$ 3,958,294	$ 2,818,791	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	XXX	XXX	$ 12,509,816	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 $30,920,203
2. 12 months or longer $42,498,833

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

1. Less than 12 months $1,008,787,073
2. 12 months or longer $296,276,156

(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;

NOTES TO FINANCIAL STATEMENTS

- 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. The Company entered into an interest rate swap and swaptions. The discussion of accounting policies, risks, and objectives are shown in Note 1C. The net gain recognized in unrealized gains and losses during the reporting period related to the derivative instruments was $16,987,855. The Company has entered into a collateral agreement with the counterparty whereby under certain conditions the counterparty is required to post assets on the Company's behalf. The posted amount is equal to the difference between the net positive fair value of the swap and the agreed upon thresholds that are based on the credit rating of the counterparty. Inversely, if the net fair value of the swap is negative, then the Company may be required to post assets instead using similar thresholds. At September 30, 2013, $8,973,171 cash collateral has been posted by the counterparty.

9. Income Taxes. No change.

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

11. Debt. No change.

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

A. Defined Benefit Plan

(6) Components of net periodic benefit cost:

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

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

14. Contingencies

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

The West Virginia Treasurer (who has not settled with the Company) has brought suit seeking to require the Company to annually check the Social Security Death Master File for deceased insureds, and alleging that the Company's previous failure to do so has rendered its unclaimed property reports incomplete and fraudulent. The Treasurer seeks attorney fees, interest and penalties for allegedly willful misconduct and fraudulent reporting, and other, varied relief (including identification and payment of death claims). The amount of loss, if any, that the Company may ultimately recognize as a result of this litigation cannot be reasonably estimated.

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

15. Leases. No change.

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

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2013

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	4,287,297	-	4,287,297
RMBS	-	28,471,026	-	28,471,026
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 32,758,323	$ -	$ 32,758,323
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

	Level 1	Level 2	Level 3	Total
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 172,805,000	$ -	$ -	$ 172,805,000
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 172,805,000	$ -	$ -	$ 172,805,000
Derivative assets				
Interest rate contracts	$ -	$ 22,883,358	$ -	$ 22,883,358
Options, purchased	-	48,760	-	48,760
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	3,783,864	3,783,864
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 22,932,118	$ 3,783,864	$ 26,715,982
Separate account assets*	$ 31,287,926	$ -	$ -	$ 31,287,926
Total assets at fair value	$ 204,092,926	$ 55,690,441	$ 3,783,864	$ 263,567,231

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, written	-	(4,162,013)	-	(4,162,013)
Total derivative liabilities	$ -	$ (4,162,013)	$ -	$ (4,162,013)
Total liabilities at fair value	$ -	$ (4,162,013)	$ -	$ (4,162,013)

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

Three months ended at 6/30/2013

	Balance at 03/31/2013	Transfers in Level 3	Transfers out of Level 3	Total Gains (Losses) Included in Net Income	Total Gains (Losses) Included in Surplus	Net Purchases, Issuances, Sales, & Settlements	Balance at 06/30/2013
Derivative assets	$ 4,225,089	$ -	$ -	$ -	$ (106,322)	$ (194,541)	$ 3,924,226
Total	$ 4,225,089	$ -	$ -	$ -	$ (106,322)	$ (194,541)	$ 3,924,226

Three months ended at 9/30/2013

	Balance at 06/30/2013	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 09/30/2013
Derivative assets	$ 3,924,226	$ -	$ -	$ -	$ 55,024	$ (195,386)	$ 3,783,864
Total	$ 3,924,226	$ -	$ -	$ -	$ 55,024	$ (195,386)	$ 3,783,864

Gross Purchases, Issuances, Sales, and Settlements

Three months ended at 3/31/2013

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

Three months ended at 06/30/2013

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

NOTES TO FINANCIAL STATEMENTS

Three months ended at 09/30/2013

	Purchases	Issuances	Sales	Settlements	Net Purchases, Issuances, Sales, & Settlements
Derivative assets	$ -	$ -	$ -	$ (195,386)	$ (195,386)
Total	$ -	$ -	$ -	$ (195,386)	$ (195,386)

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

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

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

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

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

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

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

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	$ 11,017,952,672	$10,566,490,879	$ 46,197,987	$ 10,534,817,956	$ 436,936,729	$ -
Common stocks:						
Unaffiliated**	217,404,100	217,404,100	217,404,100	-	-	-
Preferred stock	253,750	2,121,638	-	-	253,750	-
Mortgage loans	827,491,665	787,232,574	-	-	827,491,665	-
Cash, cash equivalents and short-term investments	170,817,088	170,817,088	170,817,088	-	-	-
Other invested assets, surplus notes	14,974,128	13,631,152	-	14,974,128	-	-
Securities lending reinvested collateral assets	35,633,167	35,633,167	35,633,167	-	-	-
Derivative assets	26,715,982	26,715,982	-	22,932,118	3,783,864	-
Separate acct. assets	37,737,457	37,375,255	32,269,071	5,468,386	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (9,850,899,488)	$ (9,064,312,000)	$ -	$ -	$ (9,850,899,488)	$ -
Derivative liabilities	(8,002,789)	(4,162,013)	-	(4,162,013)	(3,840,776)	-
Securities lending liability	(263,700,360)	(263,700,360)	-	-	(263,700,360)	-
Separate acct. liabilities*	(3,901,882)	(3,596,000)	-	-	(3,901,882)	-

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

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

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

Debt Securities and Surplus Notes

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

Equity Securities

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services.

NOTES TO FINANCIAL STATEMENTS

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

Mortgage Loans

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

Derivative Instruments

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

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

Separate Account Liabilities

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

21. Other Items. No change.
22. Events Subsequent. No change.
23. Reinsurance. No change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.
25. Change in Incurred Losses and Loss Adjustment Expenses. No change.
26. Intercompany Pooling Arrangements. No change.
27. Structured Settlements. No change.
28. Health Care Receivables. No change.
29. Participating Policies. No change.
30. Premium Deficiency Reserves. No change.
31. Reserves for Life Contracts and Annuity Contracts. No change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.
33. Premiums and Annuity Considerations Deferred and Uncollected. No change.
34. Separate Accounts. No change.
35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

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 [ ] No [X]

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

INVESTMENT

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

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

12\. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 58,782,347

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 34,223,089	$ 40,966,693
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 97,169,991	$ 122,245,614
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 131,393,080	$ 163,212,307
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 263,299,380

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 263,286,701

16.3 Total payable for securities lending reported on the liability page. $ 263,700,360

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086
FEDERAL HOME LOAN BANK	CINCINNATI, OH 45202
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET, NY, NY 10005

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

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	$ 765,490,275
	1.14 Total Mortgages in Good Standing	$ 765,490,275
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 21,742,299
	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)	$ 787,232,574
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

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 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	661,405	4,199,325			4,860,730	
2.	Alaska AK	N	30,742	525			31,267	
3.	Arizona AZ	L	768,348	657,500			1,425,848	
4.	Arkansas AR	L	205,429	7,706,687			7,912,116	
5.	California CA	L	5,134,224	7,024,145			12,158,369	86,286
6.	Colorado CO	L	579,561	4,253,910			4,833,471	
7.	Connecticut CT	L	852,321	4,890,627			5,742,948	
8.	Delaware DE	L	662,019	1,218,691			1,880,710	
9.	District of Columbia DC	L	148,715	1,250			149,965	
10.	Florida FL	L	9,818,355	21,472,386			31,290,741	101,881
11.	Georgia GA	L	1,298,305	6,091,002			7,389,307	
12.	Hawaii HI	L	278,753	10,643,230			10,921,983	
13.	Idaho ID	L	31,118	150,669			181,787	
14.	Illinois IL	L	9,323,694	39,891,566			49,215,260	127,163
15.	Indiana IN	L	14,933,007	24,179,877			39,112,884	289,590
16.	Iowa IA	L	205,930	7,244,107			7,450,037	
17.	Kansas KS	L	505,811	3,066,889			3,572,700	
18.	Kentucky KY	L	7,093,944	5,608,266			12,702,210	
19.	Louisiana LA	L	5,042,339	36,684,644			41,726,983	
20.	Maine ME	N	10,881	24,214			35,095	
21.	Maryland MD	L	2,133,634	1,566,424			3,700,058	
22.	Massachusetts MA	L	451,844	323,837			775,681	
23.	Michigan MI	L	9,559,867	32,741,624			42,301,491	
24.	Minnesota MN	L	1,446,313	915,311			2,361,624	
25.	Mississippi MS	L	1,733,009	23,311,876			25,044,885	
26.	Missouri MO	L	2,982,356	26,198,807			29,181,163	
27.	Montana MT	L	23,796	900,482			924,278	
28.	Nebraska NE	L	60,608	922,940			983,548	
29.	Nevada NV	L	169,450	5,695			175,145	
30.	New Hampshire NH	N	11,634	225			11,859	
31.	New Jersey NJ	L	448,265	936,129			1,384,394	
32.	New Mexico NM	L	165,915	6,901,308			7,067,223	
33.	New York NY	N	93,508	16,660			110,168	
34.	North Carolina NC	L	13,776,036	10,710,495			24,486,531	225,018
35.	North Dakota ND	L	13,695	50,000			63,695	
36.	Ohio OH	L	49,322,725	27,292,557			76,615,282	1,740,277,896
37.	Oklahoma OK	L	411,211	15,450,867			15,862,078	
38.	Oregon OR	L	124,276	1,076,116			1,200,392	
39.	Pennsylvania PA	L	13,844,498	12,859,738			26,704,236	500,043
40.	Rhode Island RI	N	7,203	480			7,683	
41.	South Carolina SC	L	1,550,722	5,521,418			7,072,140	
42.	South Dakota SD	L	43,112	210,207			253,319	
43.	Tennessee TN	L	2,105,319	1,230,381			3,335,700	
44.	Texas TX	L	3,536,021	35,124,294			38,660,315	16,613
45.	Utah UT	L	70,996	350			71,346	
46.	Vermont VT	L	5,455				5,455	
47.	Virginia VA	L	939,352	5,292,675			6,232,027	
48.	Washington WA	L	253,915	721,686			975,601	
49.	West Virginia WV	L	3,349,374	2,886,067			6,235,441	277,075
50.	Wisconsin WI	L	1,876,300	11,514,987			13,391,287	
51.	Wyoming WY	L	35,681				35,681	
52.	American Samoa AS	N					0	
53.	Guam GU	L	5,495	2,489,661			2,495,156	
54.	Puerto Rico PR	N	5,402				5,402	
55.	U.S. Virgin Islands VI	N	253				253	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	46,330	0	0	0	46,330	0
59.	Subtotal	(a) 47	168,188,471	412,182,807	0	0	580,371,278	1,741,901,565
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	2,112,831				2,112,831	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	170,301,302	412,182,807	0	0	582,484,109	1,741,901,565
96.	Plus Reinsurance Assumed	XXX	103,145,014	(554,147)			102,590,867	
97	Totals (All Business)	XXX	273,446,316	411,628,660	0	0	685,074,976	1,741,901,565
98.	Less Reinsurance Ceded	XXX	10,473,961	1,704			10,475,665	
99.	Totals (All Business) less Reinsurance Ceded	XXX	262,972,355	411,626,956	0	0	674,599,311	1,741,901,565
	DETAILS OF WRITE-INS							
58001.	Mexico	XXX	8,329				8,329	
58002.	Other Foreign	XXX	38,001				38,001	
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	46,330	0	0	0	46,330	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732404				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	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	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	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	26-1553878				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	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	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	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	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	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-1515960				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	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	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	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	DS	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	DS	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	DS	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	24,356,091	25,323,292
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	260,982	
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	486,352	967,201
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	24,130,721	24,356,091
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	24,130,721	24,356,091

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	783,939,708	753,520,277
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	106,200,000	142,046,685
	2.2 Additional investment made after acquisition	8,337,767	24,187,628
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		1,589,563
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	111,206,588	137,351,407
8.	Deduct amortization of premium and mortgage interest points and commitment fees	38,313	53,038
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	787,232,574	783,939,708
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	787,232,574	783,939,708
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	787,232,574	783,939,708

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	133,473,740	128,269,120
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	40,000,000	0
	2.2 Additional investment made after acquisition	16,947,898	3,754,505
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(2,484,151)	5,726,277
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	2,251,486	4,266,854
8.	Deduct amortization of premium and depreciation	8,057	9,308
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	185,677,944	133,473,740
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	185,677,944	133,473,740

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,419,333,212	10,056,068,404
2.	Cost of bonds and stocks acquired	2,273,936,716	2,733,931,531
3.	Accrual of discount	10,067,300	15,552,730
4.	Unrealized valuation increase (decrease)	26,008,917	31,176,985
5.	Total gain (loss) on disposals	16,581,243	24,747,308
6.	Deduct consideration for bonds and stocks disposed of	1,882,121,517	2,390,362,771
7.	Deduct amortization of premium	32,438,890	33,009,265
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	4,383,686	18,771,710
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,826,983,295	10,419,333,212
11.	Deduct total nonadmitted amounts	39,929,718	33,254,574
12.	Statement value at end of current period (Line 10 minus Line 11)	10,787,053,577	10,386,078,638

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	6,782,029,137	1,223,976,426	1,289,711,045	36,671,605	6,867,866,737	6,782,029,137	6,752,966,123	6,714,145,307
2. Class 2 (a)	2,511,879,929	2,375,324,617	2,197,291,169	(16,122,934)	2,410,583,970	2,511,879,929	2,673,790,443	2,404,540,496
3. Class 3 (a)	499,394,287	58,594,203	11,832,570	(582,395)	461,608,476	499,394,287	545,573,525	484,056,362
4. Class 4 (a)	625,883,071	57,176,256	46,852,885	(44,068,701)	605,731,865	625,883,071	592,137,741	626,450,184
5. Class 5 (a)	134,642,701	1,928,310	4,133,320	16,408,418	142,094,943	134,642,701	148,846,109	123,113,585
6. Class 6 (a)	26,423,315	0	4,368,774	352,348	24,824,137	26,423,315	22,406,889	6,208,871
7. Total Bonds	10,580,252,440	3,716,999,812	3,554,189,763	(7,341,659)	10,512,710,128	10,580,252,440	10,735,720,830	10,358,514,805
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	
9. Class 2	0	0	0	0	0	0	0	
10. Class 3	2,121,638	0	0	0	2,121,638	2,121,638	2,121,638	2,121,638
11. Class 4	0	0	0	0	0	0	0	
12. Class 5	0	0	0	0	0	0	0	
13. Class 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	2,121,638	0	0	0	2,121,638	2,121,638	2,121,638	2,121,638
15. Total Bonds and Preferred Stock	10,582,374,078	3,716,999,812	3,554,189,763	(7,341,659)	10,514,831,766	10,582,374,078	10,737,842,468	10,360,636,443

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 169,229,952 ; 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	25,176,483	XXX	25,247,851	93,078	91,540

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	137,475,705	151,310,964
2. Cost of short-term investments acquired	1,432,373,987	1,860,969,576
3. Accrual of discount		7,506
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	2,443	500
6. Deduct consideration received on disposals	1,544,461,842	1,874,617,929
7. Deduct amortization of premium	213,810	194,912
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)	25,176,483	137,475,705
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	25,176,483	137,475,705

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	4,020,447
2.	Cost Paid/(Consideration Received) on additions	1,782,250
3.	Unrealized Valuation increase/(decrease)	17,334,894
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(583,622)
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)	22,553,969
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	22,553,969

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BH1	1FE	8,000,000	9,907,841	10,953,751	05/17/2007	06/20/2017	Deutsche Bank	(13,239)	(13,239)	20047E-AE-2	COMM 2006-C8 A4	1FM	9,921,080	10,966,990
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,801,343	27,763,415	06/22/2011	09/20/2016	Bank of America	665,415	665,415	3137A7-JU-5	FHMS K701 A2	1FE	25,135,928	27,098,000
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,462,906	11,219,878	06/07/2011	09/20/2016	Deutsche Bank	269,818	269,818	31398J-ZS-5	FHR K004 A2	1FE	10,193,088	10,950,060
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,572,218	16,939,457	06/07/2011	09/20/2016	Deutsche Bank	418,307	418,307	31398W-D3-5	FHR K005 A2	1FE	15,153,911	16,521,150
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,850,033	27,090,929	06/22/2011	09/20/2016	Deutsche Bank	697,179	697,179	3137AB-FV-8	FHLMC SERICL	1FE	25,152,854	26,393,750
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,250,882	5,591,075	08/30/2011	09/20/2016	Deutsche Bank	141,005	141,005	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,109,877	5,450,070
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,177,533	4,248,768	08/30/2011	09/20/2016	Deutsche Bank	112,804	112,804	396789-JU-4	GCCFC 2005-GG3 A4	1FM	4,064,729	4,135,964
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,377,169	11,905,993	08/30/2011	09/20/2016	Deutsche Bank	310,211	310,211	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,066,958	11,595,782
244199C*4	Deere & Co 244199BB0	1FE	18,000,000	18,777,685	18,878,728	08/08/2011	09/20/2016	Morgan Stanley	476,597	476,597	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,301,088	18,402,131
244199C*4	Deere & Co 244199BB0	1FE	2,000,000	2,095,622	2,034,897	08/08/2011	09/20/2016	Morgan Stanley	52,955	52,955	12624K-AC-0	COMM 2012-CR2 ASB	1FM	2,042,666	1,981,942
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,157,102	10,986,143	08/10/2011	09/20/2014	Morgan Stanley	94,823	94,823	233050-AB-9	DBUBS 2011-LC1A A2	1FM	10,062,279	10,891,320
30231GA*3	3M 604059AE5	1FE	7,000,000	8,062,039	8,516,744	08/30/2011	09/20/2016	Morgan Stanley	195,297	195,297	12622D-AB-0	COMM 2010-C1 A2	1FM	7,866,742	8,321,447
30231GA*3	3M 604059AE5	1FE	12,000,000	12,407,840	12,984,738	08/30/2011	09/20/2016	Morgan Stanley	334,794	334,794	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,073,045	12,649,944
30231GA*3	3M 604059AE5	1FE	1,000,000	1,030,033	1,087,957	08/30/2011	09/20/2016	Morgan Stanley	27,900	27,900	12622D-AB-0	COMM 2010-C1 A2	1FM	1,002,133	1,060,057
9999999 - Totals				160,930,245	170,202,474	XXX	XXX	XXX	3,783,866	3,783,866	XXX	XXX	XXX	157,146,379	166,418,608

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	14	162,808,724	14	162,908,373	14	161,145,893			14	162,808,724
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	99,649	XXX		XXX		XXX		XXX	99,649
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	1,762,480	XXX	215,648	XXX		XXX	1,978,128
7. Ending Inventory	14	162,908,373	14	161,145,893	14	160,930,245	0	0	14	160,930,245

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	22,553,971	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		22,553,971
4.	Part D, Section 1, Column 5	26,729,223	
5.	Part D, Section 1, Column 6	(4,175,252)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	18,713,195	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		18,713,195
10.	Part D, Section 1, Column 8	26,729,223	
11.	Part D, Section 1, Column 9	(8,016,028)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	160,523,475	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	160,523,475	
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	4,937,053,197	6,875,246,100
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	9,762	50,420
6.	Deduct consideration received on disposals	4,793,007,145	6,875,294,711
7.	Deduct amortization of premium	2,345	1,809
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)	144,053,469	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	144,053,469	0

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	Location 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
CREA00010 45 APARTMENT	HOUSTON	TX	12/01/2009	WSLAC MORTGAGE			24,130,721	100,488
0199999. Acquired by Purchase					0	0	24,130,721	100,488
0399999 - Totals					0	0	24,130,721	100,488

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		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
0001170	Austin	TX		03/29/2012	5.700	0	4,143,168	20,500,000
0001177	South Attleboro	MA		07/22/2013	4.200	49,400,000	0	69,500,000
0001178	Lorton	VA		09/18/2013	4.625	7,500,000	0	45,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						56,900,000	4,143,168	135,000,000
0899999. Total Mortgages in good standing						56,900,000	4,143,168	135,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						56,900,000	4,143,168	135,000,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001077	Birmingham	AL		11/24/1997	07/18/2013	15,450,849	0	0	0	0	0	0	15,098,246	15,098,246	0	0	0
0001084	Hamilton	OH		06/15/1999	07/18/2013	16,195,438	0	0	0	0	0	0	15,892,874	15,892,874	0	0	0
0001097	Dublin	OH		12/21/2001	07/18/2013	17,155,296	0	0	0	0	0	0	16,815,507	16,815,507	0	0	0
0199999. Mortgages closed by repayment						48,801,583	0	0	0	0	0	0	47,806,627	47,806,627	0	0	0
0001071	Cincinnati	OH		04/27/1994		1,357,848	0	0	0	0	0	0	0	12,412	0	0	0
0001077	Birmingham	AL		11/24/1997		15,450,849	0	0	0	0	0	0	0	59,748	0	0	0
0001084	Hamilton	OH		06/15/1999		16,195,438	0	0	0	0	0	0	0	51,269	0	0	0
0001094	Fremont	CA		08/17/2001		6,945,897	0	0	0	0	0	0	0	160,985	0	0	0
0001096	Henderson	NV		12/20/2001		7,582,337	0	0	0	0	0	0	0	46,917	0	0	0
0001097	Dublin	OH		12/21/2001		17,155,296	0	0	0	0	0	0	0	57,576	0	0	0
0001101	Pittsburgh	PA		05/10/2002		15,214,528	0	0	0	0	0	0	0	113,110	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,600,832	0	0	0	0	0	0	0	34,439	0	0	0
0001103	Plano	TX		07/09/2002		9,607,146	0	0	0	0	0	0	0	78,434	0	0	0
0001104	Plantation	FL		07/19/2002		4,942,749	0	0	0	0	0	0	0	40,353	0	0	0
0001106	Germantown	TN		09/06/2002		9,010,131	0	0	0	0	0	0	0	59,551	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,191,243	0	0	0	0	0	0	0	29,649	0	0	0
0001110	Cincinnati	OH		12/19/2002		769,729	0	0	0	0	0	0	0	66,525	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,331,543	0	(4,796)	0	0	(4,796)	0	0	34,081	0	0	0
0001113	Cincinnati	OH		12/19/2002		286,724	0	(78)	0	0	(78)	0	0	42,161	0	0	0
0001114	Cincinnati	OH		12/19/2002		166,176	0	0	0	0	0	0	0	24,486	0	0	0
0001115	Las Vegas	NV		04/04/2003		8,390,987	0	0	0	0	0	0	0	77,786	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,832,861	0	0	0	0	0	0	0	51,934	0	0	0
0001122	Henderson	NV		03/03/2004		2,710,294	0	0	0	0	0	0	0	9,361	0	0	0
0001123	Henderson	NV		03/03/2004		2,661,896	0	0	0	0	0	0	0	9,361	0	0	0
0001124	Warrensville Heights	OH		03/05/2004		21,006,387	0	0	0	0	0	0	0	173,386	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001125	Kissimmee	FL		03/25/2004		4,941,255	0	0	0	0	0	0	0	34,955	0	0	0
0001126	Austin	TX		09/24/2004		9,488,825	0	0	0	0	0	0	0	41,780	0	0	0
0001127	Seattle	WA		10/01/2004		906,517	0	0	0	0	0	0	0	119,412	0	0	0
0001130	Glen Mills	PA		04/25/2005		5,390,133	0	(8,342)	0	0	(8,342)	0	0	8,516	0	0	0
0001131	Austin	TX		10/25/2005		2,254,892	0	0	0	0	0	0	0	24,548	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,494,973	0	0	0	0	0	0	0	45,172	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,074,799	0	0	0	0	0	0	0	10,957	0	0	0
0001135	Bloomington	IN		03/22/2007		39,801,903	0	0	0	0	0	0	0	147,458	0	0	0
0001136	Carmel	IN		04/05/2007		21,558,669	0	0	0	0	0	0	0	142,629	0	0	0
0001140	San Antonio	TX		03/20/2008		25,913,204	0	0	0	0	0	0	0	83,836	0	0	0
0001141	San Antonio	TX		04/09/2008		33,663,701	0	0	0	0	0	0	0	122,302	0	0	0
0001144	Owasso	OK		09/23/2008		8,402,655	0	0	0	0	0	0	0	261,541	0	0	0
0001145	Spartanburg	SC		10/16/2008		4,017,185	0	0	0	0	0	0	0	28,657	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		24,492,840	0	0	0	0	0	0	0	1,508,849	0	0	0
0001149	Raleigh	NC		08/06/2009		26,334,195	0	0	0	0	0	0	0	81,313	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,893,071	0	0	0	0	0	0	0	80,746	0	0	0
0001151	Lorton	VA		09/28/2009		24,169,711	0	0	0	0	0	0	0	271,761	0	0	0
0001152	Aurora	CO		09/29/2009		11,865,004	0	0	0	0	0	0	0	54,639	0	0	0
0001155	Melbourne	FL		07/08/2010		19,111,069	0	0	0	0	0	0	0	297,283	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,959,682	0	0	0	0	0	0	0	28,690	0	0	0
0001157	Auburn	AL		10/27/2010		8,536,619	0	0	0	0	0	0	0	31,509	0	0	0
0001158	Orlando	FL		01/31/2011		8,179,988	0	0	0	0	0	0	0	63,018	0	0	0
0001160	West Valley	UT		04/28/2011		34,274,928	0	0	0	0	0	0	0	124,135	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,699,941	0	0	0	0	0	0	0	63,119	0	0	0
0001166	Puyallup	WA		02/24/2012		19,567,058	0	0	0	0	0	0	0	152,067	0	0	0
0001167	Chatsworth	CA		02/28/2012		1,520,553	0	0	0	0	0	0	0	104,829	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,506,621	0	0	0	0	0	0	0	17,084	0	0	0
0001171	McCalla	AL		05/01/2012		28,547,933	0	0	0	0	0	0	0	112,926	0	0	0
0001173	American Canyon	CA		11/14/2012		39,854,380	0	0	0	0	0	0	0	218,517	0	0	0
0001174	Norcross	GA		12/20/2012		31,350,000	0	0	0	0	0	0	0	95,711	0	0	0
0001176	National City	CA		02/27/2013		0	0	0	0	0	0	0	0	57,368	0	0	0
0001177	South Attleboro	MA		07/22/2013		0	0	0	0	0	0	0	0	68,674	0	0	0
0299999. Mortgages with partial repayments						643,183,195	0	(13,216)	0	0	(13,216)	0	0	5,737,525	0	0	0
0599999 - Totals						691,984,778	0	(13,216)	0	0	(13,216)	0	47,806,627	53,544,152	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	R4 HOUSING PARTNERS II LP	NEW YORK	NY	R4 CAPITAL	9/25/2013	09/25/2013		15,000,000		0	11,364,152	17.310
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								15,000,000	0	0	11,364,152	XXX
3999999. Total - Unaffiliated								0	0	0	0	XXX
4099999. Total - Affiliated								15,000,000	0	0	11,364,152	XXX
4199999 - Totals								15,000,000	0	0	11,364,152	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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 Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	BOSTON CAP AFFORD HOUS MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/26/2006	07/31/2013	10,061,975	0				0		27,969	27,969	0	0	0	
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	12/31/2002	07/31/2013	4,474,261	16,518				16,518		3,710	3,710			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							14,536,236	16,518	0	0	0	16,518	0	31,679	31,679	0	0	0	0
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	08/29/2013	18,182					0		18,182	18,182			0	
	SEPARATE ACCOUNT VAR. ANNU I	CINCINNATI	OH	SEPARATE ACCOUNT VAR. ANNU I	01/01/1995	07/01/2013	700					0		700	700			0	
	SEPARATE ACCOUNT VAR. ANNU II	CINCINNATI	OH	SEPARATE ACCOUNT VAR. ANNU II	01/01/1995	07/01/2013	700					0		700	700			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							19,582	0	0	0	0	0	0	19,582	19,582	0	0	0	0
3999999. Total - Unaffiliated							19,582	0	0	0	0	0	0	19,582	19,582	0	0	0	0
4099999. Total - Affiliated							14,536,236	16,518	0	0	0	16,518	0	31,679	31,679	0	0	0	0
4199999 - Totals							14,555,818	16,518	0	0	0	16,518	0	51,261	51,261	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2013	Interest Capitalization		38,899	38,899	0	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		09/01/2013	Interest Capitalization		140,072	140,072	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		09/11/2013	Interest Capitalization		395,253	395,253	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2013	Interest Capitalization		40,281	40,281	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2013	Interest Capitalization		112,809	112,809	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2013	Interest Capitalization		59,987	59,987	0	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		07/25/2013	DEUTSCHE BANK		14,273,396	14,944,742	33,107	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		09/11/2013	Interest Capitalization		111,332	111,332	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		09/01/2013	Interest Capitalization		211,321	211,321	0	1
36230S-ET-7	G2 757346 4.567% 05/20/62		09/11/2013	Interest Capitalization		133,942	133,942	0	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2013	Interest Capitalization		76,441	76,441	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/11/2013	Interest Capitalization		264,726	264,726	0	1
690353-XQ-5	OPIC VRDN 0.130% 07/15/25		09/23/2013	WELLS FARGO		9,500,000	9,500,000	139	1
912828-RH-5	U S TREASURY 1.375% 09/30/18		09/26/2013	BNP SECURITIES		10,969,063	11,000,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						36,327,522	37,029,805	33,246	XXX
270777-AD-7	EAST Baton Rouge VRDN 0.030% 12/01/40		07/22/2013	MERRILL LYNCH-NY--FX INC		11,000,000	11,000,000	172	1FE
283590-FM-4	EL PASO CNTY TX HOSP DIST GENERAL OBLIGATION 5.000% 08/15/24		08/23/2013	MERRILL LYNCH-NY--FX INC		5,668,992	5,180,000	9,353	1FE
3132J2-2X-0	FG K90790 3.000% 07/01/33		08/15/2013	RBS GREENWICH CAPITAL		22,515,519	22,931,146	21,020	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/03/2013	WELLS FARGO		1,012,891	1,250,000	608	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		09/04/2013	WELLS FARGO		14,684,615	14,496,612	15,503	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		07/05/2013	BANK of AMERICA SEC		26,113,304	27,868,125	17,069	1
3138L4-GJ-6	FNMA AM3800 POOL # AM3800 2.760% 08/01/23		07/25/2013	DEUTSCHE BANK		6,721,914	7,000,000	5,903	1
31393T-Y7-5	FNR 2003-106 WE 4.500% 11/25/22		07/10/2013	KEY BANC-MCDONALD		230,408	225,406	394	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2013	Interest Capitalization		45,895	45,895	0	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		08/06/2013	FTN FINANCIAL SECURITIES		17,362,476	17,477,170	16,021	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		07/01/2013	CREDIT SUISSE FIRST BOSTON		41,252,861	41,277,226	48,157	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		07/19/2013	CREDIT SUISSE FIRST BOSTON		28,073,425	28,126,162	25,782	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2013	Interest Capitalization		47,293	47,293	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		08/01/2013	Interest Capitalization		6,140	6,140	0	1
38378K-U2-3	GNR 2013-121 KX 0.974% 10/16/44		08/26/2013	KGS-ALPHA CAPITAL MARKETS		200,391	0	2,841	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.530% 05/01/34		09/03/2013	J P MORGAN SEC FIXED INC		500,000	500,000	0	2AM
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.530% 05/01/34		06/03/2013	J P MORGAN SEC FIXED INC		4,300,000	4,300,000	0	2FE
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		08/30/2013	J P MORGAN SEC FIXED INC		7,900,000	7,900,000	0	2AM
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.150% 09/01/50		07/03/2013	BMO CAPITAL MARKETS		5,000,000	5,000,000	44	1FE
605155-AF-7	MISSION TX SOLID WASTE 6.000% 08/01/20		07/31/2013	MERRILL LYNCH-NY--FX INC		5,410,854	5,400,000	68,400	2AM
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC 5.000% 01/01/38		08/28/2013	MERRILL LYNCH-NY--FX INC		1,955,780	2,000,000	17,222	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						200,002,758	202,031,175	248,489	XXX
00206R-BD-3	AT&T INC 3.000% 02/15/22		09/20/2013	SUNTRUST		3,395,732	3,665,000	12,217	1FE
00507V-AC-3	ACTIVISION BLIZZARD 5.625% 09/15/21		09/12/2013	Various		2,514,750	2,500,000	0	3FE
008117-AN-3	AETNA INC. 4.125% 06/01/21		09/23/2013	BARCLAYS		5,218,550	5,000,000	65,885	2FE
00817Y-AK-4	AETNA INC 1.750% 05/15/17		07/02/2013	SUNTRUST		5,921,520	6,000,000	15,458	2FE
00912X-AF-1	AIR LEASE CORP 5.625% 04/01/17		08/02/2013	RBC/DAIN		21,050,000	20,000,000	428,750	2
0258M0-DC-0	AMERICAN EXPRESS 2.800% 09/19/16		07/08/2013	RBC/DAIN		5,204,800	5,000,000	43,556	1FE
03064E-AE-6	AMCAR 2010-2 C 4.520% 10/08/15		07/18/2013	BARCLAYS		3,716,435	3,662,076	6,897	1FE
037411-AU-9	APACHE CORP 6.000% 09/15/13		08/07/2013	PIERPONT SECURITIES		1,256,375	1,250,000	30,625	1FE
04650N-AB-0	AT&T INC 5.350% 09/01/40		09/27/2013	Various		7,668,020	8,000,000	31,654	1FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/19/2013	BANK of AMERICA SEC		14,415,234	15,000,000	26,922	1FE
05947U-RM-2	BACM 2004-2 F 4.992% 11/10/38		09/23/2013	KGS-ALPHA CAPITAL MARKETS		319,005	308,000	787	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2013	Interest Capitalization		21,822	21,822	0	4FM
05956K-AA-6	BALL 2010-HLTN HLTN 2.491% 11/15/15		07/11/2013	BANK of AMERICA SEC		8,936,651	8,903,263	616	1FE
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		09/04/2013	PIERPONT SECURITIES		2,714,166	2,600,000	14,282	2FE
124857-AD-5	CBS 5.750% 04/15/20		09/04/2013	MORGAN STANLEY FIXED INC		6,630,660	6,000,000	138,000	2FE
1248EP-AW-3	CCO HLDGS LLC/CAP CORP 7.375% 06/01/20		07/10/2013	BARCLAYS		1,944,000	1,800,000	16,225	3FE
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		09/24/2013	BANK of AMERICA SEC		5,683,359	6,000,000	10,829	1FE
12626B-AE-4	COMM 2013-CR 10 3.795% 08/10/46		08/01/2013	DEUTSCHE BANK		12,359,460	12,000,000	15,180	1FE
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		09/20/2013	DEUTSCHE BANK		18,539,823	18,000,000	49,062	1FE
13975D-AE-5	AFIN 2013-3 B 2.050% 07/20/18		08/14/2013	CREDIT SUISSE FIRST BOSTON		19,993,294	20,000,000	0	1FE
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/18/2013	CITIGROUP GLOBAL MKTS		5,380,596	5,224,000	16,589	1FE
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		08/22/2013	Tax Free Exchange		3,159,670	2,972,000	52,051	4FE
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		09/09/2013	NOMURA SECURITIES INTERNATIONA		917,670	1,000,000	7,363	1FE
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange		2,609,311	2,588,000	78,557	4FE
23306A-AA-8	DBRR 2012-EZ1 A 0.946% 09/25/45		08/20/2013	DEUTSCHE BANK		203,399	203,471	118	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
23339X-AA-9	DTAOT 2013-2A A 0.810% 09/15/16		09/17/2013	RBS GREENWICH CAPITAL		249,985	250,000	0	1FE
254687-AW-6	DISNEY 4.500% 12/15/13		08/07/2013	PIERPONT SECURITIES		1,876,122	1,850,000	13,181	1FE
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		09/11/2013	DEUTSCHE BANK		249,997	250,000	0	1FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		09/04/2013	WELLS FARGO		1,163,880	1,200,000	32,400	4FE
32057X-AJ-1	FIAOT 2011-1 D 4.490% 10/17/16		08/07/2013	WELLS FARGO		254,971	250,000	842	1FE
32057X-AL-6	FIAOT 2011-1 E 7.170% 02/15/18		09/26/2013	WELLS FARGO		256,563	250,000	797	1FE
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		08/01/2013	HONG KONG SHANGHAI BK		3,962,640	4,000,000	0	2FE
36198E-AD-7	GSMS 2013-GC13 A4 3.871% 07/10/46		07/17/2013	GOLDMAN SACHS		5,049,834	5,000,000	16,129	1FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		08/14/2013	GOLDMAN SACHS		2,059,929	2,000,000	5,301	1FE
36228C-ZW-6	GSMS 2007-EOP A3 1.456% 03/06/20		09/03/2013	WELLS FARGO		259,303	258,979	0	1FE
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		07/10/2013	Tax Free Exchange		6,014,784	5,834,000	141,637	4FE
374689-AF-4	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		09/13/2013	Tax Free Exchange		879,000	879,000	6,409	3FE
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		07/24/2013	SUSQUEHANNA		623,724	600,000	8,800	1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		07/01/2013	HONG KONG SHANGHAI BK		7,010,850	7,000,000	154,243	1FE
401378-AA-2	GUARDIAN LIFE INSURANCE 7.375% 09/30/39		09/05/2013	STERNE AGEE LEACH		1,630,141	1,305,000	42,775	1FE
404121-AC-9	HCA INC 6.500% 02/15/20		09/09/2013	GOLDMAN SACHS		1,068,036	997,000	4,860	3FE
404121-AE-5	HCA INC 5.875% 03/15/22		09/09/2013	BANK of AMERICA SEC		714,000	700,000	20,220	3FE
40412C-AB-7	HCA HOLDINGS INC 7.750% 05/15/21		07/10/2013	BARCLAYS		1,948,500	1,800,000	23,250	4FE
440543-AP-1	HORNBECK OFFSHORE SERV 5.000% 03/01/21		08/29/2013	BARCLAYS		2,895,000	3,000,000	1,250	3FE
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/30/2013	BANK of AMERICA SEC		288,000	300,000	1,333	3FE
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/25/2013	Tax Free Exchange		2,895,560	3,000,000	10,000	3FE
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		08/05/2013	Various		4,995,960	5,000,000	4,667	1FE
457030-AH-7	INGLES MARKETS INC 5.750% 06/15/23		09/04/2013	Various		1,529,005	1,565,000	21,747	4FE
46625H-JM-3	JP MORGAN CHASE & CO 5.625% 08/16/43		08/14/2013	J P MORGAN SEC FIXED INC		9,924,200	10,000,000	0	1FE
46625Y-GP-2	JPMCC 2005-LDP1 A4 5.038% 03/15/46		08/22/2013	CITIGROUP GLOBAL MKTS		265,847	255,000	928	1FE
46630V-AC-6	JPMCC 2007-CB 19 A3 5.900% 02/12/49		08/23/2013	J P MORGAN SEC FIXED INC		204,450	200,441	887	1FE
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		09/09/2013	Various		12,569,344	13,100,000	19,055	1FE
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		08/02/2013	J P MORGAN SEC FIXED INC		12,359,916	12,000,000	24,574	1FE
46640T-AA-3	JPMCC 2013-ALC A 1.531% 07/17/26		08/16/2013	J P MORGAN SEC FIXED INC		20,000,000	20,000,000	0	1FE
486606-AG-1	KAYNE ANDERSON PP 1.500% 08/19/16		09/19/2013	UBS WARBURG		32,777,000	32,800,000	3,466	1FE
492914-AS-5	KEY ENERGY SERVICES INC 6.750% 03/01/21		08/09/2013	BANK of AMERICA SEC		9,446,325	9,470,000	289,427	3FE
501044-CT-6	KROGER CO 5.150% 08/01/43		09/24/2013	CREDIT SUISSE FIRST BOSTON		1,998,290	2,000,000	9,013	2FE
50187V-AD-3	LRF 2013-1 A4 1.980% 09/15/21		09/19/2013	CREDIT SUISSE FIRST BOSTON		7,499,831	7,500,000	0	1FE
501889-AA-7	LKQ CORP 4.750% 05/15/23		07/02/2013	BANK of AMERICA SEC		5,715,000	6,000,000	46,708	3FE
536022-AC-0	LINN ENERGY LLC/FIN CORP 8.625% 04/15/20		07/10/2013	BARCLAYS		1,836,000	1,800,000	38,813	4FE
548661-CV-7	LOWES COMPANIES 3.800% 11/15/21		08/23/2013	FTN FINANCIAL SECURITIES		5,073,500	5,000,000	54,361	1FE
55312Y-AD-4	MLCFC 2007-5 ASB 5.362% 08/12/48		07/01/2013	MORGAN STANLEY FIXED INC		150,542	146,871	88	1FE
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		08/01/2013	CREDIT SUISSE FIRST BOSTON		252,574	243,959	521	1FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/02/2013	Tax Free Exchange		6,620,521	6,608,000	227,563	4FE
585055-AS-5	MEDTRONIC INC 4.450% 03/15/20		09/04/2013	Various		8,557,368	7,927,000	170,497	1FE
59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		07/24/2013	WELLS FARGO		10,252,300	10,000,000	116,250	1FE
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		08/05/2013	DEUTSCHE BANK		4,522,053	4,755,000	11,095	1FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		09/18/2013	FTN FINANCIAL SECURITIES		7,895,313	7,750,000	103,163	1FE
61745M-P2-3	MSC 2004-IQ8 C 5.300% 06/15/40		09/17/2013	KGS-ALPHA CAPITAL MARKETS		205,625	200,000	559	1FE
628530-AL-1	MYLAN LABORATORIES INC 7.875% 07/15/20		08/06/2013	Various		6,355,400	5,520,000	207,034	2FE
65409Q-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		3,167,000	3,167,000	58,194	3FE
67087M-AA-4	OBP 2010-OBP A 4.646% 07/15/45		09/19/2013	BANK of AMERICA SEC		3,277,734	3,000,000	8,905	1FE
674215-AF-5	OASIS PETROLEUM INC 6.875% 03/15/22		09/10/2013	WELLS FARGO		4,875,000	4,875,000	0	4FE
682134-AC-5	OMNICOM GROUP INC 4.450% 08/15/20		09/19/2013	Various		8,927,984	8,600,000	41,459	2FE
68389X-AS-4	ORACLE CORPORATION 3.625% 07/15/23		07/09/2013	BANK of AMERICA SEC		990,980	1,000,000	0	1FE
69331C-AE-8	PACIFIC GAS & ELECTRIC 5.750% 04/01/14		08/27/2013	SUSQUEHANNA		4,118,680	4,000,000	93,757	2FE
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		07/22/2013	MORGAN STANLEY FIXED INC		1,994,400	2,000,000	0	1FE
69403W-AB-3	PACIFIC BEACON LLC 0.478% 07/15/26		09/26/2012	RAYMOND JAMES		10,943,484	12,874,688	18,554	1AM
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		09/03/2013	CIBC WORLD MARKET		3,370,201	3,350,000	62,022	2FE
78459T-AC-2	SNAAC 2012-A B 3.110% 06/15/17		07/24/2013	WELLS FARGO		252,813	250,000	302	1FE
78573A-AB-6	SABMILLER HOLDINGS INC 2.450% 01/15/17		07/02/2013	Various		10,779,682	10,600,000	124,065	2FE
80282F-AE-7	SDART 2010-A A3 1.830% 11/17/14		09/27/2013	NOMURA SECURITIES INTERNATIONA		250,153	249,607	216	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		07/19/2013	BANK of AMERICA SEC		11,749,733	11,957,114	12,787	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		07/17/2013	CREDIT SUISSE FIRST BOSTON		14,999,503	15,000,000	0	1FE
828807-CG-0	SIMON PROPERTY GROUP INC 4.125% 12/01/21		07/09/2013	FTN FINANCIAL SECURITIES		5,191,600	5,000,000	23,490	1FE
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		07/01/2013	Tax Free Exchange		572,577	574,000	7,627	4FE
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		2,582,167	2,565,000	39,277	4FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
829259-AP-5	SINCLAIR TELEVISION 6.375% 11/01/21		09/26/2013	DEUTSCHE BANK		800,000	800,000	0	4FE
82967N-AQ-1	SIRIUS XM RADIO INC 5.875% 10/01/20		09/19/2013	J P MORGAN SEC HI-YIELD		1,620,000	1,620,000	0	4FE
872430-AA-4	TENET HEALTHCARE CORP 6.000% 10/01/20		09/13/2013	BANK of AMERICA SEC		2,500,000	2,500,000	0	3FE
881600-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		3,155,000	3,155,000	84,955	3FE
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		09/26/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
88732J-AQ-1	TIME WARNER CABLE INC 8.250% 02/14/14		07/08/2013	PIERPONT SECURITIES		521,660	500,000	16,844	2FE
88830M-AG-7	TITAN INTERNATIONAL INC 6.875% 10/01/20		09/27/2013	GOLDMAN SACHS		2,723,400	2,712,000	0	4FE
91324P-BT-8	UNITEDHEALTH GROUP INC 3.375% 11/15/21		08/08/2013	SUSQUEHANNA		2,534,725	2,500,000	20,625	1FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		08/23/2013	Various		14,179,794	14,862,000	172,744	1FE
91829K-AA-1	VALEANT PHARMACEUTICALS 6.375% 10/15/20		08/05/2013	BARCLAYS		1,258,161	1,223,000	24,473	4FE
92343V-BR-4	VERIZON COMMUNICATIONS 5.150% 09/15/23		09/11/2013	J P MORGAN SEC FIXED INC		2,990,280	3,000,000	0	2FE
929280-AB-4	WEA FINANCE LLC 4.625% 05/10/21		09/20/2013	BANK of AMERICA SEC		4,185,120	4,000,000	69,375	1FE
93934D-CG-0	WMCMS 2005-C1A K 5.170% 05/25/36		09/04/2013	Southwest Securities, Inc.		1,928,310	1,938,000	2,227	5AM
94106L-AU-3	WASTE MANAGEMENT INC 7.375% 03/11/19		07/23/2013	FTN FINANCIAL SECURITIES		7,539,909	6,180,000	170,916	2FE
95709T-AB-6	WESTAR ENERGY INC 5.150% 01/01/17		07/08/2013	MORGAN STANLEY FIXED INC		3,640,023	3,290,000	4,707	1FE
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		09/18/2013	RBS CAPITAL		3,800,000	3,800,000	0	1FE
96041U-AB-8	WLAKE 2013-1A A2 1.120% 01/15/18		09/18/2013	RBS GREENWICH CAPITAL		249,972	250,000	0	1FE
96041X-AC-0	WLAKE 2012-1A A2 1.030% 03/15/16		09/23/2013	WELLS FARGO		338,837	338,480	107	1FE
966387-AH-5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/09/2013	WELLS FARGO		8,150,000	8,150,000	0	3FE
980745-D*-1	WOODWARD GOVERNOR CO PP 3.420% 11/15/20		09/27/2013	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
T6645*-AA-5	MARR SpA PRIVATE PLACEMENT 5.370% 07/11/20		07/01/2013	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
T6645*-AB-3	MARR SpA PRIVATE PLACEMENT 6.000% 07/11/23		07/01/2013	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	07/25/2013	Various		2,057,275	2,001,000	48,774	4FE
552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A	07/10/2013	BANK of AMERICA SEC		1,764,000	1,800,000	52,594	4FE
552704-AC-2	MEG ENERGY CORP 7.000% 03/31/24	A	09/26/2013	BARCLAYS		3,800,000	3,800,000	0	4FE
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/05/2013	GOLDMAN SACHS		453,680	428,000	2,087	4FE
05565Q-CB-2	BP CAPITAL MARKETS 2.500% 11/06/22	F	09/23/2013	RBC/DAIN		8,985,600	10,000,000	97,222	1FE
05565Q-CJ-5	BP CAPITAL MARKETS 3.994% 09/26/23	F	09/23/2013	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0	1FE
26874R-AA-6	ENI SPA 4.150% 10/01/20	F	07/16/2013	BARCLAYS		2,073,380	2,000,000	24,900	1FE
35177P-AW-7	FRANCE TELECOM 4.125% 09/14/21	F	09/09/2013	Various		2,982,880	3,000,000	61,188	2FE
552081-AD-3	LYONDELLBASELL IND NV 6.000% 11/15/21	F	09/24/2013	Various		8,071,150	7,100,000	156,200	2FE
756250-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
761735-AG-4	REYNOLDS GROUP ISSUERS INC 7.875% 08/15/19	R	07/10/2013	BARCLAYS		1,962,000	1,800,000	59,063	4FE
873144-AA-7	SPI ELECTRICITY & GAS AU 6.150% 11/15/13	F	07/29/2013	PIERPONT SECURITIES		507,825	500,000	6,492	1FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	07/02/2013	STERNE AGEE LEACH		17,035	16,000	171	3FE
92857W-BD-1	VODAFONE GROUP PLC 4.375% 02/19/43	F	09/09/2013	MORGAN STANLEY FIXED INC		849,960	1,000,000	2,795	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						568,802,602	564,588,771	4,464,580	XXX
293791-AW-9	ENTERPRISE PRODUCTS 7.034% 01/15/68		07/09/2013	STERNE AGEE LEACH		17,437,500	15,500,000	536,049	2FE
4899999. Subtotal - Bonds - Hybrid Securities						17,437,500	15,500,000	536,049	XXX
8399997. Total - Bonds - Part 3						822,570,382	819,149,751	5,282,364	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						822,570,382	819,149,751	5,282,364	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
002824-10-0	ABBOTT LABS		09/25/2013	Various	364,177.000	12,630,000		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,630,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						12,630,000	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						12,630,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						12,630,000	XXX	0	XXX
9999999 - Totals						835,200,382	XXX	5,282,364	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/11/2013	Paydown		(1,961)	(1,961)	(2,143)	(894)	0	(1,186)	0	(1,186)	0	(1,961)	0	0	0	(6,286)	02/11/2034	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		07/01/2013	Paydown		40,482	40,482	40,482	0	0	(3,950)	0	(3,950)	0	40,482	0	0	0	0	07/01/2042	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		09/11/2013	Paydown		213,671	213,671	237,453	233,428	0	(20,754)	0	(20,754)	0	213,671	0	0	0	3,557	07/01/2042	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		07/01/2013	Paydown		77,904	77,904	77,904	0	0	(7,657)	0	(7,657)	0	77,904	0	0	0	0	08/01/2042	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		09/01/2013	Paydown		467,786	467,786	519,532	513,153	0	(45,925)	0	(45,925)	0	467,786	0	0	0	7,975	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		07/01/2013	Paydown		6,420	6,420	6,420	0	0	(375)	0	(375)	0	6,420	0	0	0	0	10/20/2061	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/11/2013	Paydown		67,129	67,129	72,524	70,866	0	(3,912)	0	(3,912)	0	67,129	0	0	0	1,195	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/11/2013	Paydown		118,704	118,704	127,548	125,728	0	(7,448)	0	(7,448)	0	118,704	0	0	0	(4,384)	11/22/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/11/2013	Paydown		30,798	30,798	34,249	33,635	0	(2,960)	0	(2,960)	0	30,798	0	0	0	851	01/20/2062	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2013	Paydown		55,771	55,771	55,841	55,841	0	(70)	0	(70)	0	55,771	0	0	0	982	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2013	Paydown		110,935	110,935	105,951	0	0	4,983	0	4,983	0	110,935	0	0	0	381	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2013	Paydown		379	379	401	399	0	(21)	0	(21)	0	379	0	0	0	16	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		09/01/2013	Paydown		347	347	356	325	0	22	0	22	0	347	0	0	0	4	12/20/2021	1
36202K-5J-0	G2 # 8949 1.750% 08/20/26		09/01/2013	Paydown		333	333	341	309	0	24	0	24	0	333	0	0	0	4	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		09/01/2013	Paydown		5,021	5,021	5,216	4,707	0	314	0	314	0	5,021	0	0	0	129	03/20/2016	1
36202K-DB-8	G2 # 8198 1.625% 05/20/23		09/01/2013	Paydown		2,860	2,860	2,919	2,615	0	246	0	246	0	2,860	0	0	0	33	05/20/2023	1
36202K-DW-2	G2 # 8217 1.625% 06/20/23		09/01/2013	Paydown		4,396	4,396	4,509	4,038	0	358	0	358	0	4,396	0	0	0	53	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		09/01/2013	Paydown		187	187	192	176	0	11	0	11	0	187	0	0	0	3	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		09/01/2013	Paydown		1,361	1,361	1,390	1,278	0	83	0	83	0	1,361	0	0	0	23	09/20/2017	1
36202K-NU-5	G2 # 8503 1.750% 09/20/24		09/01/2013	Paydown		3,103	3,103	3,193	2,894	0	210	0	210	0	3,103	0	0	0	37	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		09/01/2013	Paydown		1,677	1,677	1,721	1,572	0	105	0	105	0	1,677	0	0	0	18	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		09/01/2013	Paydown		276	276	282	254	0	22	0	22	0	276	0	0	0	6	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		09/01/2013	Paydown		2,212	2,212	2,226	2,020	0	192	0	192	0	2,212	0	0	0	37	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		09/01/2013	Paydown		551	551	563	507	0	44	0	44	0	551	0	0	0	6	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		09/01/2013	Paydown		3,050	3,050	3,157	2,876	0	175	0	175	0	3,050	0	0	0	35	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		09/01/2013	Paydown		252	252	232	236	0	16	0	16	0	252	0	0	0	12	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2013	Paydown		36,741	36,741	35,239	35,576	0	1,165	0	1,165	0	36,741	0	0	0	1,611	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2013	Paydown		23,661	23,661	22,733	22,940	0	721	0	721	0	23,661	0	0	0	1,297	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		09/01/2013	Paydown		338	338	310	316	0	22	0	22	0	338	0	0	0	17	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		09/01/2013	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	7	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2013	Paydown		56	56	51	53	0	4	0	4	0	56	0	0	0	3	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2013	Paydown		182	182	186	185	0	(4)	0	(4)	0	182	0	0	0	9	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2013	Paydown		310	310	312	311	0	(1)	0	(1)	0	310	0	0	0	15	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2013	Paydown		917	917	908	910	0	8	0	8	0	917	0	0	0	48	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2013	Paydown		366	366	349	353	0	14	0	14	0	366	0	0	0	20	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2013	Paydown		663	663	657	658	0	6	0	6	0	663	0	0	0	35	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2013	Paydown		552	552	547	547	0	5	0	5	0	552	0	0	0	30	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2013	Paydown		334	334	334	334	0	0	0	0	0	334	0	0	0	17	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		09/01/2013	Paydown		164	164	165	165	0	(1)	0	(1)	0	164	0	0	0	8	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		09/01/2013	Paydown		267	267	274	272	0	(5)	0	(5)	0	267	0	0	0	13	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2013	Paydown		2,617	2,617	2,543	2,554	0	62	0	62	0	2,617	0	0	0	131	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2013	Paydown		86	86	86	86	0	0	0	0	0	86	0	0	0	4	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2013	Paydown		158	158	158	158	0	0	0	0	0	158	0	0	0	8	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2013	Paydown		1,528	1,528	1,525	1,524	0	4	0	4	0	1,528	0	0	0	76	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		09/01/2013	Paydown		1,067	1,067	1,084	1,081	0	(14)	0	(14)	0	1,067	0	0	0	50	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		09/01/2013	Paydown		171	171	171	171	0	0	0	0	0	171	0	0	0	9	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2013	Paydown		294	294	290	290	0	4	0	4	0	294	0	0	0	15	04/15/2027	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		09/01/2013	Paydown		369	369	359	360	0	9	0	9	0	369	0	0	0	18	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		09/01/2013	Paydown		558	558	562	561	0	(3)	0	(3)	0	558	0	0	0	28	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2013	Paydown		9,240	9,240	9,266	9,257	0	(17)	0	(17)	0	9,240	0	0	0	517	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		09/01/2013	Paydown		902	902	888	889	0	12	0	12	0	902	0	0	0	45	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		09/01/2013	Paydown		1,897	1,897	1,872	1,875	0	22	0	22	0	1,897	0	0	0	95	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2013	Paydown		643	643	645	644	0	(1)	0	(1)	0	643	0	0	0	32	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2013	Paydown		8,545	8,545	8,665	8,647	0	(102)	0	(102)	0	8,545	0	0	0	328	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2013	Paydown		449	449	456	455	0	(6)	0	(6)	0	449	0	0	0	23	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2013	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2013	Paydown		542	542	547	546	0	(4)	0	(4)	0	542	0	0	0	27	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		09/01/2013	Paydown		1,777	1,777	1,782	1,780	0	(3)	0	(3)	0	1,777	0	0	0	89	10/15/2026	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)
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2013	Paydown		192	192	193	193	0	0	0	0	0	192	0	0	0	10	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2013	Paydown		124	124	125	125	0	(1)	0	(1)	0	124	0	0	0	6	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		09/01/2013	Paydown		858	858	861	860	0	(2)	0	(2)	0	858	0	0	0	43	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2013	Paydown		441	441	440	440	0	1	0	1	0	441	0	0	0	22	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2013	Paydown		209	209	208	208	0	0	0	0	0	209	0	0	0	10	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2013	Paydown		53,081	53,081	52,036	52,172	0	909	0	909	0	53,081	0	0	0	2,495	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		09/01/2013	Paydown		683	683	687	686	0	(3)	0	(3)	0	683	0	0	0	34	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		09/01/2013	Paydown		455	455	457	457	0	(2)	0	(2)	0	455	0	0	0	23	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		09/01/2013	Paydown		324	324	332	331	0	(7)	0	(7)	0	324	0	0	0	16	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		09/01/2013	Paydown		3,572	3,572	3,624	3,617	0	(45)	0	(45)	0	3,572	0	0	0	155	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2013	Paydown		15,014	15,014	15,225	15,194	0	(180)	0	(180)	0	15,014	0	0	0	713	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		09/01/2013	Paydown		952	952	966	963	0	(12)	0	(12)	0	952	0	0	0	44	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		09/01/2013	Paydown		300	300	298	298	0	2	0	2	0	300	0	0	0	15	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		09/01/2013	Paydown		1,627	1,627	1,650	1,646	0	(19)	0	(19)	0	1,627	0	0	0	70	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		09/01/2013	Paydown		330	330	325	325	0	5	0	5	0	330	0	0	0	15	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		09/01/2013	Paydown		624	624	624	624	0	0	0	0	0	624	0	0	0	27	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		09/01/2013	Paydown		503	503	500	500	0	3	0	3	0	503	0	0	0	25	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		09/01/2013	Paydown		560	560	560	560	0	0	0	0	0	560	0	0	0	26	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2013	Paydown		1,136	1,136	1,152	1,150	0	(14)	0	(14)	0	1,136	0	0	0	49	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2013	Paydown		861	861	860	860	0	0	0	0	0	861	0	0	0	37	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2013	Paydown		1,066	1,066	1,066	1,066	0	0	0	0	0	1,066	0	0	0	45	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2013	Paydown		2,971	2,971	2,970	2,969	0	1	0	1	0	2,971	0	0	0	128	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2013	Paydown		349	349	349	348	0	0	0	0	0	349	0	0	0	15	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		09/01/2013	Paydown		575	575	575	575	0	0	0	0	0	575	0	0	0	25	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2013	Paydown		804	804	800	800	0	4	0	4	0	804	0	0	0	40	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2013	Paydown		2,244	2,244	2,252	2,250	0	(6)	0	(6)	0	2,244	0	0	0	108	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2013	Paydown		5,511	5,511	5,595	5,581	0	(71)	0	(71)	0	5,511	0	0	0	245	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2013	Paydown		1,960	1,960	1,961	1,960	0	0	0	0	0	1,960	0	0	0	92	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		09/01/2013	Paydown		791	791	803	723	0	67	0	67	0	791	0	0	0	8	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		09/01/2013	Paydown		2,165	2,165	2,188	2,000	0	164	0	164	0	2,165	0	0	0	24	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.625% 05/20/27		09/01/2013	Paydown		478	478	488	436	0	42	0	42	0	478	0	0	0	5	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.750% 08/20/27		09/01/2013	Paydown		1,358	1,358	1,395	1,264	0	94	0	94	0	1,358	0	0	0	17	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		09/01/2013	Paydown		3,324	3,324	3,379	3,041	0	282	0	282	0	3,324	0	0	0	37	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		09/01/2013	Paydown		331	331	341	310	0	22	0	22	0	331	0	0	0	3	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		09/01/2013	Paydown		105	105	107	96	0	9	0	9	0	105	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		09/01/2013	Paydown		1,870	1,870	1,887	1,701	0	169	0	169	0	1,870	0	0	0	21	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.625% 05/20/28		09/01/2013	Paydown		977	977	996	889	0	88	0	88	0	977	0	0	0	11	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.138% 04/20/35		09/01/2013	Paydown		671	671	665	665	0	7	0	7	0	671	0	0	0	10	04/20/2035	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		09/01/2013	Paydown		157,560	157,560	177,471	182,541	0	(25,867)	0	(25,867)	0	157,560	0	0	0	(21,424)	05/20/2061	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		09/11/2013	Paydown		358,208	358,208	385,664	378,838	0	(22,294)	0	(22,294)	0	358,208	0	0	0	(31,689)	11/21/2061	1
36230S-ET-7	G2 757346 4.567% 05/20/62		07/01/2013	Paydown		73,048	73,048	73,048	0	0	(7,323)	0	(7,323)	0	73,048	0	0	0	0	05/20/2062	1
36230S-ET-7	G2 757346 4.567% 05/20/62		09/01/2013	Paydown		132,822	132,822	147,909	145,586	0	(13,265)	0	(13,265)	0	132,822	0	0	0	2,439	05/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		07/01/2013	Paydown		73,617	73,617	79,714	78,370	0	(4,752)	0	(4,752)	0	73,617	0	0	0	1,255	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		07/01/2013	Paydown		27,080	27,080	27,080	0	0	(1,607)	0	(1,607)	0	27,080	0	0	0	0	10/26/2061	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2013	Paydown		246,021	246,021	266,188	260,161	0	(14,572)	0	(14,572)	0	246,021	0	0	0	4,787	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		09/01/2013	Paydown		167,479	167,479	174,678	171,964	0	(4,485)	0	(4,485)	0	167,479	0	0	0	4,745	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2013	Paydown		316,365	316,365	323,804	321,002	0	(4,637)	0	(4,637)	0	316,365	0	0	0	5,995	11/20/2060	1
690353-RD-1	OPIC US AGENCY VRDN 0.150% 03/15/19		09/01/2013	MERRILL LYNCH-NY--FX INC		0	0	0	0	0	0	0	0	0	0	0	0	0	1,594	03/15/2019	1
690353-XQ-5	OPIC VRDN 0.130% 07/15/25		09/27/2013	WELLS FARGO		9,500,000	9,500,000	9,500,000	0	0	0	0	0	0	9,500,000	0	0	0	855	07/15/2025	1
912828-UF-5	U S TREASURY 1.125% 12/31/19		07/11/2013	NOMURA SECURITIES INTERNATIONA		8,588,672	9,000,000	8,929,688	0	0	8,447	0	8,447	0	8,938,134	0	(349,462)	(349,462)	53,927	12/31/2019	1
0599999. Subtotal - Bonds - U.S. Governments						21,059,457	21,470,785	21,589,758	2,795,957	0	(174,404)	0	(174,404)	0	21,408,919	0	(349,462)	(349,462)	36,467	XXX	XXX
465138-7M-1	STATE OF ISRAEL 3.150% 06/30/23	F	09/25/2013	Various		1,895,000	2,000,000	1,988,960	0	0	494	0	494	0	1,989,454	0	(94,454)	(94,454)	41,125	06/30/2023	1FE
1099999. Subtotal - Bonds - All Other Governments						1,895,000	2,000,000	1,988,960	0	0	494	0	494	0	1,989,454	0	(94,454)	(94,454)	41,125	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2013	Redemption 100.0000		48,887	48,887	48,887	0	0	0	0	0	0	48,887	0	0	0	211	07/01/2043	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		07/25/2013	Redemption 100.0000		60,000	60,000	62,105	62,101	0	(2,101)	0	(2,101)	0	60,000	0	0	0	1,008	11/15/2035	1FE
270777-AD-7	EAST Baton Rouge VRDN 0.030% 12/01/40		08/01/2013	MERRILL LYNCH-NY--FX INC		11,000,000	11,000,000	11,000,000	0	0	0	0	0	0	11,000,000	0	0	0	295	12/01/2040	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/15/2013	Paydown		114,531	114,531	115,247	115,242	0	(710)	0	(710)	0	114,531	0	0	0	1,537	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		09/01/2013	Paydown		1,391	1,391	1,400	1,397	0	(7)	0	(7)	0	1,391	0	0	0	65	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2013	Paydown		18,268	18,268	19,672	19,605	0	(1,338)	0	(1,338)	0	18,268	0	0	0	604	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2013	Paydown		15,488	15,488	16,775	16,714	0	(1,226)	0	(1,226)	0	15,488	0	0	0	519	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		09/01/2013	Paydown		55,165	55,165	54,303	54,347	0	818	0	818	0	55,165	0	0	0	1,972	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		09/01/2013	Paydown		625	625	626	626	0	0	0	0	0	625	0	0	0	31	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		09/01/2013	Paydown		4,772	4,772	4,857	4,839	0	(67)	0	(67)	0	4,772	0	0	0	255	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		09/01/2013	Paydown		1,385	1,385	1,398	1,395	0	(11)	0	(11)	0	1,385	0	0	0	65	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/01/2013	Paydown		571	571	575	574	0	(3)	0	(3)	0	571	0	0	0	27	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2013	Paydown		110	110	111	111	0	(1)	0	(1)	0	110	0	0	0	5	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2013	Paydown		1,691	1,691	1,685	1,685	0	5	0	5	0	1,691	0	0	0	79	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2013	Paydown		636	636	634	634	0	2	0	2	0	636	0	0	0	30	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2013	Paydown		933	933	928	928	0	5	0	5	0	933	0	0	0	44	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2013	Paydown		197,946	197,946	205,709	205,917	0	(7,971)	0	(7,971)	0	197,946	0	0	0	3,922	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		09/01/2013	Paydown		513,121	513,121	521,940	521,071	0	(7,951)	0	(7,951)	0	513,121	0	0	0	15,122	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		09/01/2013	Paydown		227,343	227,343	233,275	232,707	0	(5,365)	0	(5,365)	0	227,343	0	0	0	6,761	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2013	Paydown		134,764	134,764	135,122	135,091	0	(327)	0	(327)	0	134,764	0	0	0	5,553	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		09/01/2013	Paydown		130	130	131	130	0	0	0	0	0	130	0	0	0	5	08/01/2035	1
3128P7-QA-4	FGLMC C91349 4.500% 12/01/30		09/01/2013	Paydown		915,729	915,729	952,931	951,559	0	(35,830)	0	(35,830)	0	915,729	0	0	0	27,197	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2013	Paydown		329,765	329,765	336,154	335,573	0	(5,809)	0	(5,809)	0	329,765	0	0	0	9,678	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
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2013	Paydown		406,929	406,929	416,117	415,372	0	(8,443)	0	(8,443)	0	406,929	0	0	0	10,828	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2013	Paydown		295,749	295,749	307,025	306,257	0	(10,508)	0	(10,508)	0	295,749	0	0	0	8,924	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2013	Paydown		241,901	241,901	256,415	255,824	0	(13,923)	0	(13,923)	0	241,901	0	0	0	7,293	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		09/01/2013	Paydown		203,570	203,570	215,848	215,348	0	(11,778)	0	(11,778)	0	203,570	0	0	0	6,050	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2013	Paydown		289,898	289,898	308,198	307,459	0	(17,560)	0	(17,560)	0	289,898	0	0	0	8,662	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2013	Paydown		387,875	387,875	412,360	411,379	0	(23,504)	0	(23,504)	0	387,875	0	0	0	12,049	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		09/01/2013	Paydown		943,465	943,465	913,097	914,461	0	29,004	0	29,004	0	943,465	0	0	0	18,674	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.388% 06/01/35		09/01/2013	Paydown		12,587	12,587	13,271	13,236	0	(649)	0	(649)	0	12,587	0	0	0	216	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.363% 07/01/35		09/01/2013	Paydown		15,839	15,839	16,708	16,667	0	(828)	0	(828)	0	15,839	0	0	0	266	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.511% 01/01/37		09/01/2013	Paydown		7,151	7,151	7,540	7,526	0	(375)	0	(375)	0	7,151	0	0	0	119	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.159% 03/01/36		09/01/2013	Paydown		4,115	4,115	4,311	4,335	0	(220)	0	(220)	0	4,115	0	0	0	(655)	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.528% 09/01/36		09/01/2013	Paydown		4,244	4,244	4,478	4,218	0	26	0	26	0	4,244	0	0	0	90	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2013	Paydown		712	712	714	713	0	(1)	0	(1)	0	712	0	0	0	48	08/15/2021	1
31290J-5B-4	FHLMC # 554442 9.500% 01/01/20		09/01/2013	Paydown		792	792	776	778	0	14	0	14	0	792	0	0	0	50	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B 1.079% 04/25/23		09/25/2013	Paydown		5,586	5,586	5,701	5,577	0	9	0	9	0	5,586	0	0	0	41	04/25/2023	1
31292S-AF-7	FG C09006 3.000% 07/01/42		09/01/2013	Paydown		562,412	562,412	582,272	581,963	0	(19,551)	0	(19,551)	0	562,412	0	0	0	11,098	07/01/2042	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		09/01/2013	Paydown		3,327	3,327	3,514	3,495	0	(168)	0	(168)	0	3,327	0	0	0	155	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		09/01/2013	Paydown		284	284	288	286	0	(2)	0	(2)	0	284	0	0	0	18	03/01/2021	1
31300L-CF-0	FHARM 848170 2.735% 12/01/39		09/01/2013	Paydown		23,326	23,326	24,318	23,181	0	145	0	145	0	23,326	0	0	0	327	12/01/2039	1
3132G7-DZ-5	FG U80120 4.017% 12/01/32		09/01/2013	Paydown		164,451	164,451	173,316	0	0	(8,865)	0	(8,865)	0	164,451	0	0	0	961	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		09/01/2013	Paydown		188,724	188,724	198,897	0	0	(10,173)	0	(10,173)	0	188,724	0	0	0	1,111	03/01/2033	1
3132G7-LE-3	FG U80325 4.117% 05/01/33		09/01/2013	Paydown		113,611	113,611	119,735	0	0	(6,124)	0	(6,124)	0	113,611	0	0	0	651	05/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2013	Paydown		1,584	1,584	1,589	1,587	0	(3)	0	(3)	0	1,584	0	0	0	81	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2013	Paydown		1,579	1,579	1,560	1,563	0	16	0	16	0	1,579	0	0	0	78	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2013	Paydown		2,172	2,172	2,200	2,193	0	(22)	0	(22)	0	2,172	0	0	0	119	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2013	Paydown		3,164	3,164	3,009	3,032	0	133	0	133	0	3,164	0	0	0	155	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		09/01/2013	Paydown		21,673	21,673	23,454	22,858	0	(1,185)	0	(1,185)	0	21,673	0	0	0	1,028	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		09/01/2013	Paydown		5,175	5,175	5,123	5,135	0	40	0	40	0	5,175	0	0	0	64	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		09/01/2013	Paydown		14,039	14,039	14,155	14,041	0	(2)	0	(2)	0	14,039	0	0	0	674	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		09/01/2013	Paydown		191	191	193	190	0	1	0	1	0	191	0	0	0	13	02/01/2018	1

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE Western-Southern Life Assurance 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2013	Paydown		171	171	173	171	0	0	0	0	0	171	0	0	0	11	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2013	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		09/15/2013	Paydown		5,960	5,960	6,058	5,971	0	(11)	0	(11)	0	5,960	0	0	0	411	10/15/2019	1
31349U-B5-6	FHARM 782760 2.365% 11/01/36		09/01/2013	Paydown		12,475	12,475	13,348	13,333	0	(858)	0	(858)	0	12,475	0	0	0	511	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2013	Paydown		23	23	24	23	0	0	0	0	0	23	0	0	0	2	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2013	Paydown		59	59	58	58	0	1	0	1	0	59	0	0	0	4	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		09/01/2013	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2018	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2013	Paydown		17,773	17,773	17,728	17,729	0	44	0	44	0	17,773	0	0	0	387	01/25/2021	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
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		08/15/2013	BARCLAYS		9,784,851	9,127,394	9,954,564	9,880,485	0	(43,643)	0	(43,643)	0	9,836,842	0	(51,991)	(51,991)	262,666	01/01/2042	1
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		08/01/2013	Paydown		130,850	130,850	142,708	141,646	0	(10,796)	0	(10,796)	0	130,850	0	0	0	3,272	01/01/2042	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		09/01/2013	Paydown		292,518	292,518	297,546	297,050	0	(4,532)	0	(4,532)	0	292,518	0	0	0	4,931	02/25/2039	1
3136A7-K7-6	FNR 2012-92 EB 3.500% 04/25/37		08/15/2013	GOLDMAN SACHS		12,111,563	12,000,000	13,012,500	12,943,568	0	(83,069)	0	(83,069)	0	12,860,499	0	(748,936)	(748,936)	302,167	04/25/2037	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		09/01/2013	Paydown		105,836	105,836	108,714	108,856	0	(3,020)	0	(3,020)	0	105,836	0	0	0	1,693	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
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		09/01/2013	Paydown		1,100	1,100	1,105	1,100	0	1	0	1	0	1,100	0	0	0	55	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2013	Paydown		48,861	48,861	49,705	49,656	0	(795)	0	(795)	0	48,861	0	0	0	2,003	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2013	Paydown		416,844	416,844	434,820	432,879	0	(16,035)	0	(16,035)	0	416,844	0	0	0	14,005	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		09/01/2013	Paydown		437	437	442	440	0	(4)	0	(4)	0	437	0	0	0	25	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2013	Paydown		129	129	130	130	0	(1)	0	(1)	0	129	0	0	0	7	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2013	Paydown		224	224	226	225	0	(1)	0	(1)	0	224	0	0	0	12	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2013	Paydown		777	777	784	782	0	(5)	0	(5)	0	777	0	0	0	39	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		09/01/2013	Paydown		564	564	562	562	0	2	0	2	0	564	0	0	0	28	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		09/01/2013	Paydown		598	598	595	595	0	3	0	3	0	598	0	0	0	30	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2013	Paydown		614	614	634	629	0	(15)	0	(15)	0	614	0	0	0	25	01/01/2023	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2013	Paydown		2,585,542	2,585,542	2,740,675	2,759,070	0	(173,528)	0	(173,528)	0	2,585,542	0	0	0	76,716	12/15/2040	1
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		09/01/2013	Paydown		40	40	41	40	0	(1)	0	(1)	0	40	0	0	0	1	10/15/2026	1
3137AK-KD-2	FHMS K705 X1 1.900% 09/25/18		09/01/2013	Paydown		0	0	6,094	5,306	0	(5,306)	0	(5,306)	0	0	0	0	0	804	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.732% 10/25/18		09/01/2013	Paydown		0	0	8,073	7,166	0	(7,166)	0	(7,166)	0	0	0	0	0	1,011	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.693% 01/25/47		09/01/2013	Paydown		0	0	3,556	3,187	0	(3,187)	0	(3,187)	0	0	0	0	0	445	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2013	Paydown		272,741	272,741	296,392	294,780	0	(22,040)	0	(22,040)	0	272,741	0	0	0	7,270	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
3137AQ-VX-3	FHMS K709 X1 1.675% 03/25/19		09/01/2013	Paydown		0	0	15,781	14,242	0	(14,242)	0	(14,242)	0	0	0	0	0	1,996	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.884% 03/25/22		09/01/2013	Paydown		0	0	12,185	11,680	0	(11,680)	0	(11,680)	0	0	0	0	0	1,182	03/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.432% 07/25/22		09/01/2013	Paydown		0	0	1,701	1,694	0	(1,694)	0	(1,694)	0	0	0	0	0	157	07/25/2022	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2013	Paydown		198,890	198,890	196,591	0	0	2,300	0	2,300	0	198,890	0	0	0	1,063	10/15/2040	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		09/01/2013	Paydown		3,422	3,422	3,618	3,593	0	(171)	0	(171)	0	3,422	0	0	0	160	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		09/01/2013	Paydown		41,071	41,071	41,340	41,288	0	(217)	0	(217)	0	41,071	0	0	0	1,998	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		09/01/2013	Paydown		637	637	641	640	0	(3)	0	(3)	0	637	0	0	0	27	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		09/01/2013	Paydown		42,818	42,818	42,865	42,835	0	(16)	0	(16)	0	42,818	0	0	0	882	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		09/01/2013	Paydown		979	979	967	967	0	11	0	11	0	979	0	0	0	42	05/01/2029	1
31384D-LK-6	FNMA # 520630 7.500% 11/01/29		08/01/2013	Paydown		42,777	42,777	42,757	42,735	0	42	0	42	0	42,777	0	0	0	2,138	11/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		09/01/2013	Paydown		2,434	2,434	2,433	2,431	0	2	0	2	0	2,434	0	0	0	121	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		09/01/2013	Paydown		2,654	2,654	2,653	2,652	0	3	0	3	0	2,654	0	0	0	133	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		09/01/2013	Paydown		1,906	1,906	1,888	1,737	0	169	0	169	0	1,906	0	0	0	29	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		09/01/2013	Paydown		4,530	4,530	4,550	4,546	0	(16)	0	(16)	0	4,530	0	0	0	231	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		09/01/2013	Paydown		140	140	139	139	0	1	0	1	0	140	0	0	0	7	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		09/01/2013	Paydown		220	220	218	218	0	2	0	2	0	220	0	0	0	11	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		09/01/2013	Paydown		112,674	112,674	112,750	112,709	0	(36)	0	(36)	0	112,674	0	0	0	4,835	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		09/01/2013	Paydown		41,424	41,424	41,435	41,420	0	4	0	4	0	41,424	0	0	0	1,908	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		09/01/2013	Paydown		30,605	30,605	30,668	30,656	0	(50)	0	(50)	0	30,605	0	0	0	1,218	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2013	Paydown		4,707	4,707	5,094	4,976	0	(270)	0	(270)	0	4,707	0	0	0	216	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2013	Paydown		10,958	10,958	11,007	10,999	0	(41)	0	(41)	0	10,958	0	0	0	512	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2013	Paydown		595	595	591	591	0	4	0	4	0	595	0	0	0	26	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2013	Paydown		2,244	2,244	2,230	2,231	0	13	0	13	0	2,244	0	0	0	97	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2013	Paydown		61,362	61,362	63,644	63,430	0	(2,068)	0	(2,068)	0	61,362	0	0	0	2,597	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2013	Paydown		163,753	163,753	158,459	158,619	0	5,134	0	5,134	0	163,753	0	0	0	3,046	01/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		08/15/2013	J P MORGAN SEC FIXED INC		11,030,699	10,779,733	10,972,446	10,968,445	0	(3,460)	0	(3,460)	0	10,964,985	0	65,714	65,714	232,662	12/01/2026	1
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		08/01/2013	Paydown		419,447	419,447	426,945	426,790	0	(7,343)	0	(7,343)	0	419,447	0	0	0	8,002	12/01/2026	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2013	Paydown		272,655	272,655	272,857	272,828	0	(173)	0	(173)	0	272,655	0	0	0	5,364	07/01/2026	1
3138EK-RW-7	FN AL3200 3.500% 02/01/33		09/01/2013	Paydown		232,987	232,987	249,333	0	0	(16,345)	0	(16,345)	0	232,987	0	0	0	1,366	02/01/2033	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		09/01/2013	Paydown		79,516	79,516	74,509	0	0	5,007	0	5,007	0	79,516	0	0	0	252	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 POOL # AM3800 2.760% 08/01/23		09/01/2013	Paydown		10,021	10,021	9,623	0	0	398	0	398	0	10,021	0	0	0	24	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		09/01/2013	Paydown		61,311	61,311	65,565	0	0	(4,253)	0	(4,253)	0	61,311	0	0	0	337	11/01/2032	1
3138MP-X5-9	FN AQ7899 3.500% 12/01/32		09/01/2013	Paydown		299,620	299,620	322,232	0	0	(22,612)	0	(22,612)	0	299,620	0	0	0	4,116	12/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2013	Paydown		128,122	128,122	137,011	0	0	(8,888)	0	(8,888)	0	128,122	0	0	0	747	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		09/01/2013	Paydown		81,770	81,770	87,443	0	0	(5,673)	0	(5,673)	0	81,770	0	0	0	469	03/01/2033	1
3138WN-7C-7	FN AT1790 3.500% 04/01/33		09/01/2013	Paydown		126,721	126,721	136,047	0	0	(9,326)	0	(9,326)	0	126,721	0	0	0	1,476	04/01/2033	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		09/01/2013	Paydown		953	953	953	953	0	0	0	0	0	953	0	0	0	44	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		09/01/2013	Paydown		568	568	568	567	0	0	0	0	0	568	0	0	0	25	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		09/01/2013	Paydown		15,894	15,894	15,898	15,893	0	2	0	2	0	15,894	0	0	0	653	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.869% 01/01/40		09/01/2013	Paydown		1,122	1,122	1,151	1,150	0	(28)	0	(28)	0	1,122	0	0	0	21	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		09/01/2013	Paydown		2,296	2,296	2,323	2,314	0	(17)	0	(17)	0	2,296	0	0	0	100	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2013	Paydown		108,237	108,237	98,056	103,774	0	4,463	0	4,463	0	108,237	0	0	0	4,095	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.400% 04/25/33		09/25/2013	Paydown		4,123	4,123	4,123	4,123	0	0	0	0	0	4,123	0	0	0	12	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2013	Paydown		101,603	101,603	115,065	114,048	0	(12,445)	0	(12,445)	0	101,603	0	0	0	4,027	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2013	Paydown		43,958	43,958	42,468	43,184	0	774	0	774	0	43,958	0	0	0	1,471	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2013	Paydown		367,041	367,041	340,952	356,088	0	10,953	0	10,953	0	367,041	0	0	0	13,233	12/15/2032	1
31393T-Y7-5	FNR 2003-106 WE 4.500% 11/25/22		09/01/2013	Paydown		37,916	37,916	38,757	0	0	(841)	0	(841)	0	37,916	0	0	0	217	11/25/2022	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2013	Paydown		1,537,504	1,537,504	1,711,194	1,712,379	0	(174,875)	0	(174,875)	0	1,537,504	0	0	0	55,882	01/25/2035	1
31395K-GE-7	FHR 2904 CA 5.000% 04/15/19		09/01/2013	Paydown		57,899	57,899	59,564	59,233	0	(1,333)	0	(1,333)	0	57,899	0	0	0	1,931	04/15/2019	1
31396G-GR-6	FHR SER R004 CL VG 6.000% 08/15/21		07/01/2013	Paydown		3,023	3,023	3,149	3,073	0	(50)	0	(50)	0	3,023	0	0	0	106	08/15/2021	1
31396G-J5-1	FHR 3104 BA 5.500% 06/15/24		09/01/2013	Paydown		6,129	6,129	6,397	6,224	0	(95)	0	(95)	0	6,129	0	0	0	224	06/15/2024	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2013	Paydown		2,849,222	2,849,222	3,096,748	3,115,295	0	(266,073)	0	(266,073)	0	2,849,222	0	0	0	95,007	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2013	Paydown		216,606	216,606	226,117	223,399	0	(6,793)	0	(6,793)	0	216,606	0	0	0	5,743	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2013	Paydown		684,511	684,511	776,595	767,090	0	(82,579)	0	(82,579)	0	684,511	0	0	0	17,356	05/15/2036	1
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		09/01/2013	Paydown		2,514,980	2,514,980	2,426,955	2,493,006	0	21,974	0	21,974	0	2,514,980	0	0	0	93,055	10/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2013	Paydown		51,524	51,524	52,281	51,978	0	(454)	0	(454)	0	51,524	0	0	0	1,200	03/25/2037	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		09/01/2013	Paydown		4,395,487	4,395,487	4,212,800	4,343,680	0	51,807	0	51,807	0	4,395,487	0	0	0	158,168	05/15/2026	1
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		09/01/2013	Paydown		31,099	31,099	32,081	32,052	0	(953)	0	(953)	0	31,099	0	0	0	922	03/25/2027	1
31401Y-DA-0	FNMA # 721997 6.000% 06/01/33		07/01/2013	Paydown		1,330	1,330	1,385	1,381	0	(52)	0	(52)	0	1,330	0	0	0	47	06/01/2033	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2013	Paydown		269,966	269,966	265,832	266,008	0	3,957	0	3,957	0	269,966	0	0	0	9,279	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2013	Paydown		75,797	75,797	75,015	75,044	0	753	0	753	0	75,797	0	0	0	2,658	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		09/01/2013	Paydown		33,168	33,168	35,979	12,698	0	(2,625)	0	(2,625)	0	33,168	0	0	0	1,216	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2013	Paydown		155,949	155,949	157,166	157,063	0	(1,114)	0	(1,114)	0	155,949	0	0	0	5,327	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		09/01/2013	Paydown		1,560	1,560	1,566	1,565	0	(5)	0	(5)	0	1,560	0	0	0	57	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.384% 07/01/34		09/01/2013	Paydown		10,064	10,064	10,164	10,161	0	(97)	0	(97)	0	10,064	0	0	0	170	07/01/2034	1
31404V-AB-4	FNMA #779502 2.338% 06/01/34		09/01/2013	Paydown		3,439	3,439	3,469	3,466	0	(28)	0	(28)	0	3,439	0	0	0	58	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		09/01/2013	Paydown		6,848	6,848	6,979	6,929	0	(81)	0	(81)	0	6,848	0	0	0	256	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		09/01/2013	Paydown		185,221	185,221	188,450	188,250	0	(3,029)	0	(3,029)	0	185,221	0	0	0	7,618	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2013	Paydown		91,391	91,391	92,984	92,886	0	(1,495)	0	(1,495)	0	91,391	0	0	0	3,350	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2013	Paydown		77,080	77,080	78,423	78,340	0	(1,261)	0	(1,261)	0	77,080	0	0	0	2,714	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2013	Paydown		274,757	274,757	279,547	279,250	0	(4,494)	0	(4,494)	0	274,757	0	0	0	9,569	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2013	Paydown		39,283	39,283	39,968	39,926	0	(642)	0	(642)	0	39,283	0	0	0	1,340	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.254% 01/01/35		09/01/2013	Paydown		1,739	1,739	1,746	1,745	0	(6)	0	(6)	0	1,739	0	0	0	26	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.885% 09/01/35		09/01/2013	Paydown		4,245	4,245	4,497	4,488	0	(243)	0	(243)	0	4,245	0	0	0	73	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.604% 01/01/37		09/01/2013	Paydown		74,208	74,208	73,652	66,845	0	7,363	0	7,363	0	74,208	0	0	0	1,459	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.682% 04/01/36		09/01/2013	Paydown		11,484	11,484	12,044	12,025	0	(541)	0	(541)	0	11,484	0	0	0	220	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		09/01/2013	Paydown		41,611	41,611	41,836	41,824	0	(214)	0	(214)	0	41,611	0	0	0	1,312	03/01/2038	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
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		09/01/2013	Paydown		398,337	398,337	415,764	413,860	0	(15,524)	0	(15,524)	0	398,337	0	0	0	13,705	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2013	Paydown		742,752	742,752	756,961	756,428	0	(13,676)	0	(13,676)	0	742,752	0	0	0	25,249	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		09/01/2013	Paydown		92,038	92,038	96,064	95,630	0	(3,592)	0	(3,592)	0	92,038	0	0	0	3,357	05/01/2023	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2013	Paydown		9,581	9,581	10,146	10,113	0	(532)	0	(532)	0	9,581	0	0	0	259	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2013	Paydown		297,483	297,483	302,224	301,930	0	(4,448)	0	(4,448)	0	297,483	0	0	0	6,777	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2013	Paydown		444,726	444,726	452,300	451,558	0	(6,832)	0	(6,832)	0	444,726	0	0	0	13,198	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2013	Paydown		57,466	57,466	57,089	0	0	377	0	377	0	57,466	0	0	0	144	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		07/01/2013	CREDIT SUISSE FIRST BOSTON		41,766,331	41,791,000	41,766,331	0	0	0	0	0	0	41,766,331	0	0	0	48,756	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		09/01/2013	Paydown		1,343,563	1,343,563	1,342,770	0	0	793	0	793	0	1,343,563	0	0	0	4,726	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2013	Paydown		93,079	93,079	92,904	0	0	175	0	175	0	93,079	0	0	0	233	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2013	Paydown		209,127	209,127	223,635	0	0	(14,508)	0	(14,508)	0	209,127	0	0	0	1,568	02/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2013	Paydown		693,852	693,852	708,813	707,594	0	(13,743)	0	(13,743)	0	693,852	0	0	0	18,476	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2013	Paydown		1,293,862	1,293,862	1,304,779	1,303,794	0	(9,932)	0	(9,932)	0	1,293,862	0	0	0	34,083	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2013	Paydown		533,755	533,755	540,427	539,697	0	(5,942)	0	(5,942)	0	533,755	0	0	0	15,689	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2013	Paydown		440,428	440,428	453,090	451,931	0	(11,503)	0	(11,503)	0	440,428	0	0	0	13,333	08/01/2024	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		09/01/2013	Paydown		27,984	27,984	29,566	29,504	0	(1,521)	0	(1,521)	0	27,984	0	0	0	651	05/01/2021	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2013	Paydown		717,834	717,834	757,988	751,548	0	(33,714)	0	(33,714)	0	717,834	0	0	0	26,537	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		09/01/2013	Paydown		13,688	13,688	14,296	14,222	0	(534)	0	(534)	0	13,688	0	0	0	368	10/01/2020	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-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2013	Redemption 100.0000		309,262	309,262	309,262	0	0	0	0	0	0	309,262	0	0	0	1,576	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/05/2013	Redemption 100.0000		160,092	160,092	160,092	0	0	0	0	0	0	160,092	0	0	0	773	07/01/2041	1FE
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2013	Paydown		112,685	112,685	115,819	113,248	0	(563)	0	(563)	0	112,685	0	0	0	4,453	05/16/2032	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		08/30/2013	PERFORMANCE TRUST CAPITAL		17,638,121	17,833,171	17,811,065	17,831,665	0	(8,898)	0	(8,898)	0	17,828,842	0	(190,721)	(190,721)	126,773	05/20/2062	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		09/01/2013	Paydown		198,368	198,368	198,122	198,354	0	(51)	0	(51)	0	198,368	0	0	0	31,318	05/20/2062	1
38376G-FV-7	GNR 2010-28 IA 1.246% 01/16/52		09/01/2013	Paydown		0	0	130,278	0	0	(797,670)	0	(797,670)	0	0	0	0	0	559,127	01/16/2052	1
38376G-WD-8	GNR 2010 122 1.268% 02/16/44		09/01/2013	Paydown		0	0	78,869	0	0	(78,869)	0	(78,869)	0	0	0	0	0	24,170	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2013	Paydown		94,050	94,050	98,091	97,238	0	(3,189)	0	(3,189)	0	94,050	0	0	0	2,822	08/20/2026	1
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		09/01/2013	Paydown		1,621,043	1,621,043	1,735,366	1,729,163	0	(108,121)	0	(108,121)	0	1,621,043	0	0	0	41,487	12/20/2041	1
38378B-DY-2	GNR 2012-22 IO 1.597% 02/01/27		09/01/2013	Paydown		0	0	12,468	11,105	0	(11,105)	0	(11,105)	0	0	0	0	0	1,433	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/01/2013	Paydown		16,041	16,041	18,258	18,169	0	(2,128)	0	(2,128)	0	16,041	0	0	0	463	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 1.021% 03/16/47		09/01/2013	Paydown		0	0	39,470	36,053	0	(36,053)	0	(36,053)	0	0	0	0	0	3,565	03/16/2047	1
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		09/01/2013	Paydown		0	0	11,590	0	0	(11,590)	0	(11,590)	0	0	0	0	0	628	09/16/2043	1
38378K-U2-3	GNR 2013-121 KX 0.974% 10/16/44		09/01/2013	Paydown		0	0	8,022	0	0	(8,022)	0	(8,022)	0	0	0	0	0	122	10/16/2044	1
419798-LZ-4	HI DEPT OF BUDGET & FIN REV 6.400% 07/01/13		07/01/2013	Maturity		575,000	575,000	576,058	0	0	(1,058)	0	(1,058)	0	575,000	0	0	0	18,400	07/01/2013	1FE
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.530% 05/01/34		07/01/2013	J P MORGAN SEC FIXED INC		4,300,000	4,300,000	4,300,000	0	0	0	0	0	0	4,300,000	0	0	0	0	05/01/2034	2FE
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.530% 05/01/34		09/03/2013	Redemption 100.0000		4,300,000	4,300,000	4,300,000	0	0	0	0	0	0	4,300,000	0	0	0	5,744	05/01/2034	2FE
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		09/03/2013	Redemption 100.0000		550,000	550,000	550,000	0	0	0	0	0	0	550,000	0	0	0	735	12/01/2037	2FE
49130T-PR-1	KENTUCKY ST HSG CORP HSG REVEN 4.250% 07/01/33		09/10/2013	Redemption 100.0000		110,000	110,000	114,083	113,887	0	(3,887)	0	(3,887)	0	110,000	0	0	0	4,856	07/01/2033	1FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.150% 09/01/50		08/12/2013	BMO CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	889	09/01/2050	1FE
605155-AF-7	MISSION TX SOLID WASTE 6.000% 08/01/20		08/01/2013	Redemption 100.0000		2,700,000	2,700,000	2,710,854	0	0	(10,854)	0	(10,854)	0	2,700,000	0	0	0	81,000	08/01/2020	2AM
647110-FB-6	NM EDL 0.900% 12/01/28		09/01/2013	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	146	12/01/2028	1FE
66285W-HH-2	NORTH TEX TWY AUTH REV TRANSPORTATION 2.441% 09/01/13		09/01/2013	Maturity		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,103	09/01/2013	1FE
67105Q-AA-3	OSL SANTA ROSA VDRN 0.160% 02/01/52		08/12/2013	STERN		10,040,000	10,040,000	10,040,000	0	0	0	0	0	0	10,040,000	0	0	0	3,301	02/01/2052	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		09/01/2013	Redemption 100.0000		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	7,650	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/01/2013	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,531	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2013	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,417	06/01/2027	1FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	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 (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	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 Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		09/01/2013	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,213	06/01/2018	1FE
677555-WX-8	OH ECON DEV REV 4.820% 03/01/15		09/01/2013	Redemption 102.8307		853,495	830,000	830,000	830,000	0	0	0	0	0	830,000	0	23,495	23,495	30,005	03/01/2015	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		09/01/2013	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,500	06/01/2017	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2013	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	6,661	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		09/01/2013	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	4,847	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		09/01/2013	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,750	09/01/2015	1FE
67756Q-BC-0	OHFA VRDN 0.060% 09/01/36		07/02/2013	CITIGROUP GLOBAL MKTS		6,400,000	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	0	0	8,667	09/01/2036	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2013	Redemption 100.0000		80,000	80,000	80,000	0	0	0	0	0	0	80,000	0	0	0	591	09/01/2041	1FE
709163-ER-6	PENNSYLVANIA ST HIGHER ED 0.010% 09/01/45		09/25/2013	KILDARE CAPITAL		11,183,750	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	(316,250)	(316,250)	205,368	09/01/2045	2FE
709163-EV-7	PENNSYLVANIA ST HIGHER ED 3.250% 12/01/45		09/25/2013	KILDARE CAPITAL		1,896,375	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	(53,625)	(53,625)	34,653	12/01/2045	2FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 0.000% 04/01/23		09/25/2013	KILDARE CAPITAL		11,208,063	11,525,000	11,522,771	11,432,309	0	(19,836)	0	(19,836)	0	11,412,473	0	(204,410)	(204,410)	163,152	04/01/2023	2FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		09/16/2013	Redemption 100.0000		110,000	110,000	119,302	0	0	(9,302)	0	(9,302)	0	110,000	0	0	0	3,752	11/01/2029	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2013	Redemption 100.0000		84,097	84,097	84,097	0	0	0	0	0	0	84,097	0	0	0	1,343	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						206,721,252	206,409,178	210,116,394	125,207,782	0	(2,456,895)	0	(2,456,895)	0	208,246,625	0	(1,525,374)	(1,525,374)	3,405,596	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2013	Paydown		296,173	296,173	255,450	265,025	0	31,149	0	31,149	0	296,173	0	0	0	10,479	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2013	Paydown		52,315	52,315	41,892	39,217	0	13,098	0	13,098	0	52,315	0	0	0	2,303	12/25/2031	1FM
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		09/01/2013	Paydown		159,257	159,257	159,191	160,971	0	(1,714)	0	(1,714)	0	159,257	0	0	0	6,820	04/25/2031	1FM
013817-AR-2	ALCOA INC 6.000% 07/15/13		07/01/2013	Call 100.0000		5,500,000	5,500,000	5,482,675	5,497,696	0	1,685	0	1,685	0	5,499,381	0	619	619	328,691	07/15/2013	2FE
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		07/01/2013	Various		666,670	666,670	666,670	666,670	0	0	0	0	0	666,670	0	0	0	25,900	12/31/2014	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2013	Paydown		113,480	158,265	133,914	135,590	0	(22,110)	0	(22,110)	0	113,480	0	0	0	6,454	01/25/2037	4FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2013	Paydown		182,486	228,858	207,945	206,869	0	(24,383)	0	(24,383)	0	182,486	0	0	0	9,349	09/25/2037	4FM
025816-AQ-2	AMERICAN EXPRESS CO 4.875% 07/15/13		07/15/2013	Maturity		13,750,000	13,750,000	13,307,345	12,966,712	0	29,523	0	29,523	0	13,750,000	0	0	0	652,031	07/15/2013	1FE
0258M0-CY-3	AMERICAN EXPRESS 7.300% 08/20/13		08/20/2013	Maturity		13,000,000	13,000,000	12,978,550	12,995,124	0	4,876	0	4,876	0	13,000,000	0	0	0	949,000	08/20/2013	1FE
0258M0-DC-0	AMERICAN EXPRESS 2.800% 09/19/16		09/19/2013	MORGAN STANLEY FIXED INC		5,231,400	5,000,000	5,204,800	0	0	(12,688)	0	(12,688)	0	5,192,112	0	39,288	39,288	71,944	09/19/2016	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2013	Paydown		785,441	785,441	783,110	782,091	0	3,351	0	3,351	0	785,441	0	0	0	26,432	09/25/2035	1FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		09/01/2013	Paydown		26,597	26,597	25,583	26,352	0	244	0	244	0	26,597	0	0	0	903	09/25/2035	1FM
02666Q-G6-4	AMERICAN HONDA FINANCE 2.500% 09/21/15		09/23/2013	Various		7,230,890	7,000,000	6,993,490	6,996,220	0	1,082	0	1,082	0	6,997,301	0	233,589	233,589	177,292	09/21/2015	1FE
02666Q-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		09/20/2013	FTN FINANCIAL SECURITIES		5,070,900	5,000,000	4,999,750	4,999,729	0	61	0	61	0	4,999,790	0	71,110	71,110	114,219	02/28/2017	1FE
03063P-AD-4	AMCAR 2010-3 B 2.040% 09/08/15		09/08/2013	Paydown		51,677	51,677	52,033	0	0	(355)	0	(355)	0	51,677	0	0	0	330	09/08/2015	1FE
03064A-AE-4	AMCAR SER 2009-1 C 14.550% 01/15/16		07/15/2013	Paydown		231,786	231,786	254,140	247,508	0	(15,723)	0	(15,723)	0	231,786	0	0	0	19,673	01/15/2016	1FE
03064C-AE-0	AMCAR 2010-1 C 5.190% 08/17/15		09/15/2013	Paydown		71,533	71,533	75,233	67,542	0	(2,768)	0	(2,768)	0	71,533	0	0	0	2,444	08/17/2015	1FE
03064E-AE-6	AMCAR 2010-2 C 4.520% 10/08/15		09/08/2013	Paydown		864,415	864,415	877,620	0	0	(13,205)	0	(13,205)	0	864,415	0	0	0	5,508	10/08/2015	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		09/01/2013	Paydown		813	813	829	836	0	(23)	0	(23)	0	813	0	0	0	41	12/25/2027	1FM
037411-AU-9	APACHE CORP 6.000% 09/15/13		09/15/2013	Maturity		1,575,000	1,575,000	1,592,558	0	0	(17,558)	0	(17,558)	0	1,575,000	0	0	0	57,000	09/15/2013	1FE
037833-AK-6	APPLE INC 2.400% 05/03/23		09/24/2013	BARCLAYS		904,300	1,000,000	998,670	0	0	36	0	36	0	998,706	0	(94,406)	(94,406)	9,600	05/03/2023	1FE
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		09/15/2013	Paydown		36,353	36,353	36,350	36,383	0	(30)	0	(30)	0	36,353	0	0	0	477	09/15/2019	1FE
059172-AA-4	BALTIMORE GAS & ELECTRIC 6.125% 07/01/13		07/01/2013	Maturity		175,000	175,000	181,249	179,852	0	(4,852)	0	(4,852)	0	175,000	0	0	0	10,719	07/01/2013	2FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2013	Paydown		126,897	126,897	110,874	107,938	0	18,960	0	18,960	0	126,897	0	0	0	4,105	10/25/2036	2FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2013	Paydown		196,873	196,873	196,227	196,103	0	770	0	770	0	196,873	0	0	0	7,568	09/25/2035	3FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2013	Paydown		486,841	486,841	459,609	471,025	0	15,817	0	15,817	0	486,841	0	0	0	18,244	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2013	Paydown		262,656	262,656	257,177	259,398	0	3,258	0	3,258	0	262,656	0	0	0	9,838	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2013	Paydown		55,043	55,043	52,377	53,566	0	1,477	0	1,477	0	55,043	0	0	0	2,022	08/25/2035	1FM
05947U-LQ-9	BACM 2003-1 G 5.608% 09/11/36		07/01/2013	Paydown		284,866	284,866	287,003	284,858	0	8	0	8	0	284,866	0	0	0	9,319	09/11/2036	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		09/01/2013	Paydown		14,416	14,416	14,872	14,604	0	(188)	0	(188)	0	14,416	0	0	0	440	07/10/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		09/01/2013	Paydown		459,020	459,020	474,950	47,272	0	(15,121)	0	(15,121)	0	459,020	0	0	0	10,483	07/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		09/01/2013	Paydown		208,307	208,307	186,051	200,844	0	7,463	0	7,463	0	208,307	0	0	0	6,834	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2013	Paydown		251,243	251,243	240,036	244,577	0	6,667	0	6,667	0	251,243	0	0	0	9,192	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		09/01/2013	Paydown		329,056	329,056	319,312	323,704	0	5,352	0	5,352	0	329,056	0	0	0	10,487	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		09/01/2013	Paydown		221,184	221,184	181,371	195,063	0	26,121	0	26,121	0	221,184	0	0	0	8,439	03/25/2035	1FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		09/01/2013	Paydown		217,168	217,168	210,026	212,662	0	4,507	0	4,507	0	217,168	0	0	0	8,266	06/25/2033	3FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2013	Paydown		457,391	457,391	371,059	403,491	0	53,900	0	53,900	0	457,391	0	0	0	16,907	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2013	Paydown		297,514	297,514	292,509	295,531	0	1,983	0	1,983	0	297,514	0	0	0	12,058	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		09/01/2013	Paydown		406,990	462,192	439,859	447,884	0	(40,893)	0	(40,893)	0	406,990	0	0	0	9,730	01/25/2036	4FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		08/01/2013	Paydown		2	242,084	10,531	7,950	0	(7,948)	0	(7,948)	0	2	0	0	0	18,564	09/25/2036	1FM
05950P-AJ-2	BAFC 2006-H 3A2 5.673% 09/20/46		09/01/2013	Paydown		986,405	1,314,768	1,115,102	1,199,073	0	(135,191)	77,477	(212,668)	0	986,405	0	0	0	46,315	09/20/2046	2FM
05950W-AC-2	BACM 2006-4 A3A 5.600% 07/10/46		07/01/2013	Paydown		10,330,000	10,330,000	10,261,059	10,312,693	0	17,307	0	17,307	0	10,330,000	0	0	0	337,534	07/10/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2013	Paydown		190,508	190,508	159,495	170,241	0	20,267	0	20,267	0	190,508	0	0	0	6,921	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2013	Paydown		147,290	240,383	210,687	216,641	0	(69,350)	0	(69,350)	0	147,290	0	0	0	9,427	01/25/2037	5FM
059522-AX-0	BAFC 2007-C 1A5 5.395% 05/20/36		09/01/2013	Paydown		522,956	2,525,314	629,359	548,077	74,319	(99,440)	0	(25,121)	0	522,956	0	0	0	89,468	05/20/2036	4FM
05956K-AA-6	BALL 2010-HLTN HLTN 2.491% 11/15/15		09/15/2013	Paydown		67,973	67,973	68,228	0	0	(255)	0	(255)	0	67,973	0	0	0	218	11/15/2015	1FE
060505-BD-5	BANK OF AMERICA CORP 4.750% 08/15/13		08/15/2013	Maturity		2,000,000	2,000,000	1,972,460	1,997,302	0	2,698	0	2,698	0	2,000,000	0	0	0	95,000	08/15/2013	2FE
06849T-AA-6	BARRICK GOLD FINANCECO L 6.125% 09/15/13		09/15/2013	Maturity		209,000	209,000	213,427	0	0	(4,427)	0	(4,427)	0	209,000	0	0	0	6,401	09/15/2013	2FE
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		09/01/2013	Paydown		15,795	15,795	16,558	16,412	0	(617)	0	(617)	0	15,795	0	0	0	850	10/15/2032	1FM
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		09/01/2013	Paydown		381,551	381,551	377,363	379,622	0	1,930	0	1,930	0	381,551	0	0	0	13,121	02/13/2046	1FM
07401D-AC-5	BSCMS 2007-PW18 A3 5.957% 06/11/50		09/01/2013	Paydown		1,177,109	1,177,109	1,264,610	1,231,913	0	(54,805)	0	(54,805)	0	1,177,109	0	0	0	48,337	06/11/2050	1FM
12489W-QD-9	CBASS 2005-CB8 AF2 4.547% 12/25/35		09/01/2013	Paydown		11,817	11,817	11,817	11,794	0	23	0	23	0	11,817	0	0	0	379	12/25/2035	4FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.935% 04/25/37		09/01/2013	Paydown		76,162	76,162	62,453	63,153	0	13,009	0	13,009	0	76,162	0	0	0	2,667	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		09/01/2013	Paydown		1,803	1,803	1,121	1,051	0	752	0	752	0	1,803	0	0	0	42	01/25/2037	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2013	Paydown		81,050	169,622	80,712	51,235	25,931	3,885	0	29,816	0	81,050	0	0	0	6,747	02/25/2037	3FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2013	Paydown		3,171	3,171	3,169	3,170	0	1	0	1	0	3,171	0	0	0	128	11/15/2019	4AM
12623D-AC-7	COMM 2011-FL1 B 4.011% 12/17/13		07/17/2013	Paydown		356,361	356,361	345,232	353,062	0	3,300	0	3,300	0	356,361	0	0	0	8,371	12/17/2013	1FM
12624T-AA-5	COMMERCIAL MORTG 2012-FL2 A 2.308% 09/17/29		07/17/2013	Paydown		2,750,581	2,750,581	2,805,593	2,801,913	0	(51,332)	0	(51,332)	0	2,750,581	0	0	0	42,653	09/17/2029	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2013	Paydown		287,151	287,151	213,999	213,779	0	73,373	0	73,373	0	287,151	0	0	0	11,773	11/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2013	Paydown		338,718	338,718	280,036	285,568	0	54,068	918	53,150	0	338,718	0	0	0	13,023	12/25/2036	4FM
12644L-AQ-3	CSMC 2010-RR5 2A 5.342% 12/18/43		09/25/2013	CREDIT SUISSE FIRST BOSTON		7,658,984	7,000,000	8,026,758	8,007,643	0	(184,713)	0	(184,713)	0	7,822,930	0	(163,945)	(163,945)	310,578	12/18/2043	1FM
126673-W2-4	CWL 2005-6 M1 0.669% 12/25/35		09/25/2013	Paydown		16,406	16,406	16,165	16,193	0	213	0	213	0	16,406	0	0	0	74	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2013	Paydown		175,984	175,984	166,896	170,533	0	5,451	0	5,451	0	175,984	0	0	0	6,382	02/25/2035	3FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2013	Paydown		161,598	161,598	142,610	144,519	0	17,079	0	17,079	0	161,598	0	0	0	5,719	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		09/01/2013	Paydown		282,987	282,987	285,508	282,332	0	655	0	655	0	282,987	0	0	0	8,577	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2013	Paydown		323,857	323,857	317,886	320,920	0	2,937	0	2,937	0	323,857	0	0	0	11,942	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2013	Paydown		570,866	570,866	575,148	573,241	0	(2,375)	0	(2,375)	0	570,866	0	0	0	18,782	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2013	Paydown		265,149	304,681	284,373	283,220	0	(18,072)	0	(18,072)	0	265,149	0	0	0	11,070	10/25/2035	4FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2013	Paydown		283,476	283,476	273,820	277,871	0	5,605	0	5,605	0	283,476	0	0	0	10,548	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2013	Paydown		230,599	252,610	228,502	228,492	0	2,107	0	2,107	0	230,599	0	0	0	9,353	07/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2013	Paydown		94,223	94,223	88,307	92,983	0	5,852	4,613	1,239	0	94,223	0	0	0	3,448	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2013	Paydown		139,301	215,632	196,464	195,302	0	(56,001)	0	(56,001)	0	139,301	0	0	0	8,050	10/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2013	Paydown		377,427	377,427	349,120	359,596	0	17,831	0	17,831	0	377,427	0	0	0	13,770	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2013	Paydown		309,278	347,424	327,414	327,199	0	(17,921)	0	(17,921)	0	309,278	0	0	0	12,569	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2013	Paydown		134,819	204,343	163,160	165,945	0	(31,126)	0	(31,126)	0	134,819	0	0	0	8,208	05/25/2036	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2013	Paydown		21,507	21,507	14,887	14,030	0	7,477	0	7,477	0	21,507	0	0	0	708	03/25/2036	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2013	Paydown		445,344	445,344	426,453	436,610	0	8,734	0	8,734	0	445,344	0	0	0	16,140	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/19/2013	Paydown		184,619	196,174	192,014	195,367	0	(3,641)	7,107	(10,748)	0	184,619	0	0	0	7,303	11/25/2035	2FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2013	Paydown		112,332	119,362	118,616	118,922	0	(6,590)	0	(6,590)	0	112,332	0	0	0	4,443	11/25/2035	3FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		09/01/2013	Paydown		295,750	295,750	282,510	293,877	0	1,873	0	1,873	0	295,750	0	0	0	9,755	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2013	Paydown		17,917	17,917	17,836	17,838	0	80	0	80	0	17,917	0	0	0	630	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2013	Paydown		498,713	498,713	468,206	486,153	0	12,560	0	12,560	0	498,713	0	0	0	17,275	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2013	Paydown		502,030	502,030	484,302	491,776	0	10,254	0	10,254	0	502,030	0	0	0	18,151	08/25/2035	3FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2013	Paydown		19,117	20,435	12,639	10,422	0	8,695	0	8,695	0	19,117	0	0	0	772	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		09/01/2013	Paydown		3,007	3,007	2,242	2,135	0	872	0	872	0	3,007	0	0	0	107	05/25/2037	3FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		09/15/2013	Paydown		28,811	28,811	28,808	28,809	0	2	0	2	0	28,811	0	0	0	227	08/15/2017	1FE
13974Y-AC-4	CARAT 2008-2 C 7.960% 12/15/14		07/15/2013	Paydown		196,538	196,538	211,279	202,356	0	(5,817)	0	(5,817)	0	196,538	0	0	0	9,126	12/15/2014	1FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		09/15/2013	Paydown		38,318	38,318	38,317	0	0	1	0	1	0	38,318	0	0	0	134	07/17/2017	1FE
14366T-AA-3	CNART 2013-1A A 1.160% 10/16/17		09/15/2013	Paydown		86,256	86,256	86,254	0	0	1	0	1	0	86,256	0	0	0	177	10/16/2017	1FE
14366U-AA-0	CNART 2012-1A A 2.090% 01/15/15		08/15/2013	Paydown		17,651	17,651	17,651	17,651	0	0	0	0	0	17,651	0	0	0	230	01/15/2015	1FE
144141-CT-3	CAROLINA POWER & LIGHT 5.125% 09/15/13		09/15/2013	Various		1,670,000	1,670,000	1,656,487	1,167,456	0	(3,786)	0	(3,786)	0	1,670,000	0	0	0	72,775	09/15/2013	1FE
15132E-LC-0	CDMC 2005-1 A5 5.325% 02/18/35		09/01/2013	Paydown		513,892	513,892	513,574	513,014	0	878	0	878	0	513,892	0	0	0	18,427	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
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		09/01/2013	Paydown		499,460	499,460	499,460	499,460	0	0	0	0	0	499,460	0	0	0	17,188	10/25/2035	1FM
153527-AG-1	CENTRAL GARDEN & PET CO 8.250% 03/01/18		09/24/2013	Various		2,101,404	2,114,000	2,220,546	2,185,253	0	(14,855)	0	(14,855)	0	2,170,398	0	(68,994)	(68,994)	184,621	03/01/2018	5FE
166764-AE-0	CHEVRON CORPORATION 1.718% 06/24/18		07/18/2013	RBC/DAIN		15,013,800	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	13,800	13,800	20,759	06/24/2018	1FE
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		09/01/2013	Paydown		162,535	162,535	160,808	161,452	0	1,083	0	1,083	0	162,535	0	0	0	6,182	08/25/2034	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		09/01/2013	Paydown		81,794	81,794	65,547	61,536	0	20,258	0	20,258	0	81,794	0	0	0	2,377	05/25/2036	3FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2013	Paydown		6	11,034	5,416	3,455	1,889	(5,338)	0	(3,449)	0	6	0	0	0	344	11/25/2036	6FM
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		07/24/2013	BARCLAYS		3,379,448	3,151,000	3,151,000	3,151,000	0	0	0	0	0	3,151,000	0	228,448	228,448	209,563	03/15/2020	4FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		08/22/2013	Tax Free Exchange		3,159,670	2,972,000	3,172,610	0	0	(12,940)	0	(12,940)	0	3,159,670	0	0	0	146,495	11/15/2022	4FE
186108-CF-1	CLEVELAND ELEC ILLUM 5.700% 04/01/17		08/28/2013	Call 100.0000		2,396,000	2,396,000	2,386,344	2,391,028	0	757	0	757	0	2,391,785	0	4,215	4,215	493,433	04/01/2017	2FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		09/01/2013	Paydown		240,391	240,391	253,549	248,268	0	(7,877)	0	(7,877)	0	240,391	0	0	0	10,519	07/16/2034	1FM
20046G-AW-8	COMM 2006-FL12 AJ 0.310% 12/15/20		09/15/2013	Paydown		7,610,522	7,610,522	7,063,516	7,170,192	0	440,330	0	440,330	0	7,610,522	0	0	0	15,093	12/15/2020	1FM
200476-AJ-8	COMM 2007-FL14 AJ 0.360% 06/15/22		09/15/2013	Paydown		1,384	1,384	1,311	1,340	0	43	0	43	0	1,384	0	0	0	4	06/15/2022	1FM
20047G-BQ-9	COMM 2004-LB3A A5 5.519% 07/10/37		09/01/2013	Paydown		1,108,601	1,108,601	997,741	1,074,439	0	34,161	0	34,161	0	1,108,601	0	0	0	45,144	07/10/2037	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		09/15/2013	Paydown		45,818	45,818	45,816	46,219	0	(401)	0	(401)	0	45,818	0	0	0	2,248	05/15/2033	1FM
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.190% 02/02/43		08/01/2013	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	19	02/02/2043	1FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		09/25/2013	CREDIT SUISSE FIRST BOSTON		865,184	1,544,972	1,057,224	676,821	374,932	(61,258)	0	313,674	0	990,495	0	(125,311)	(125,311)	130,679	01/15/2018	6FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2013	Redemption 100.0000		107,253	107,253	73,393	46,985	26,028	34,240	0	60,268	0	107,253	0	0	0	7,508	01/15/2018	6FE
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		08/23/2013	FTN FINANCIAL SECURITIES		6,726,100	7,000,000	6,984,320	6,984,430	0	1,335	0	1,335	0	6,985,765	0	(259,665)	(259,665)	84,150	12/15/2019	1FE
22540A-JR-0	CSFB 1998-C2 D 7.130% 11/15/30		08/11/2013	Paydown		45,679	45,679	47,050	45,791	0	(112)	0	(112)	0	45,679	0	0	0	2,100	11/15/2030	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2013	Paydown		66,127	66,127	63,634	64,540	0	1,586	0	1,586	0	66,127	0	0	0	2,285	06/25/2033	1FM
22541Q-J2-9	CSFB 2003-C5 A4 4.900% 12/15/36		09/01/2013	Paydown		11,887,482	11,887,482	11,430,092	11,811,735	0	75,746	0	75,746	0	11,887,482	0	0	0	376,578	12/15/2036	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2013	Paydown		591,866	591,866	589,369	589,212	0	2,654	0	2,654	0	591,866	0	0	0	20,870	07/25/2033	1FM
22541Q-SG-8	CSFB 2003-C4 B 5.253% 08/15/36		07/01/2013	Paydown		3,374,801	3,374,801	3,492,391	3,439,149	0	(64,349)	0	(64,349)	0	3,374,801	0	0	0	103,412	08/15/2036	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2013	Paydown		203,763	203,763	202,926	203,286	0	477	0	477	0	203,763	0	0	0	6,817	05/25/2035	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2013	Paydown		207,392	207,392	207,264	207,356	0	36	0	36	0	207,392	0	0	0	6,938	05/25/2035	2FM
22541S-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		09/01/2013	Paydown		2,015,656	2,015,656	1,987,704	2,008,864	0	6,792	0	6,792	0	2,015,656	0	0	0	68,883	01/15/2037	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2013	Paydown		546,412	546,412	528,995	537,217	0	9,195	0	9,195	0	546,412	0	0	0	21,388	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2013	Paydown		595,840	595,840	605,568	599,891	0	(4,051)	0	(4,051)	0	595,840	0	0	0	21,856	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2013	Paydown		216,609	216,609	203,494	203,501	0	13,108	0	13,108	0	216,609	0	0	0	8,156	06/25/2035	3FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		08/01/2013	Paydown		8,232	8,232	8,454	8,245	0	(13)	0	(13)	0	8,232	0	0	0	374	09/15/2040	1FM
225470-AM-5	CSMC 2005-C5 A3 5.100% 08/15/38		09/01/2013	Paydown		363,454	363,454	368,906	364,047	0	(593)	0	(593)	0	363,454	0	0	0	20,209	08/15/2038	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-F6-5	CSMC 2006-C1 AAB 5.567% 02/15/39		09/01/2013	Paydown		177,515	177,515	188,458	184,245	0	(6,730)	0	(6,730)	0	177,515	0	0	0	6,625	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		09/01/2013	Paydown		109,207	109,207	100,944	102,106	0	7,101	0	7,101	0	109,207	0	0	0	4,186	03/25/2036	4FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2013	Paydown		711,527	711,527	717,017	713,573	0	(2,047)	0	(2,047)	0	711,527	0	0	0	27,040	12/15/2040	1FM
226373-AF-5	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange		2,609,311	2,588,000	2,613,880	2,612,880	0	(3,570)	0	(3,570)	0	2,609,311	0	0	0	178,842	04/01/2019	4FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2013	Paydown		229,354	229,354	215,593	198,874	0	30,480	0	30,480	0	229,354	0	0	0	6,225	06/25/2036	4FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		09/01/2013	Paydown		406,330	406,330	410,381	408,834	0	(2,504)	0	(2,504)	0	406,330	0	0	0	11,366	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.530% 07/12/44		09/12/2013	Paydown		3,517	3,517	3,619	3,616	0	(99)	0	(99)	0	3,517	0	0	0	37	07/12/2044	1FM
23306A-AA-8	DBRR 2012-EZ1 A 0.946% 09/25/45		09/01/2013	Paydown		17,875	17,875	17,869	0	0	6	0	6	0	17,875	0	0	0	14	09/25/2045	1FE
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		08/15/2013	Paydown		24,050	24,050	24,049	24,048	0	2	0	2	0	24,050	0	0	0	158	01/15/2015	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2013	Paydown		957,431	957,431	907,316	943,231	0	14,201	0	14,201	0	957,431	0	0	0	32,743	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2013	Paydown		254,194	254,194	240,172	237,085	0	17,109	0	17,109	0	254,194	0	0	0	9,162	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2013	Paydown		69,484	69,484	63,543	63,568	0	5,916	0	5,916	0	69,484	0	0	0	2,740	02/25/2036	4FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2013	Paydown		1,252	2,392	2,023	1,669	410	(827)	0	(417)	0	1,252	0	0	0	85	10/25/2036	5FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		09/01/2013	Paydown		125,853	242,985	199,906	168,088	37,340	(79,575)	0	(42,235)	0	125,853	0	0	0	8,426	10/25/2036	5FM

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

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)
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2013	Paydown		179,879	179,879	155,149	147,091	0	32,788	0	32,788	0	179,879	0	0	0	7,825	07/25/2036	3FM
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		08/27/2013	TENDER OFFER		712,485	639,000	639,000	639,000	0	0	0	0	0	639,000	0	73,485	73,485	36,161	05/15/2018	3FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2013	Redemption 100.0000		14,444	14,444	14,444	14,444	0	0	0	0	0	14,444	0	0	0	337	01/19/2031	1FE
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		07/01/2013	Maturity		6,000,000	6,000,000	5,988,660	5,998,691	0	1,309	0	1,309	0	6,000,000	0	0	0	360,000	07/01/2013	2FE
29379V-AW-3	ENTERPRISE PRODUCTS OPER 4.850% 08/15/42		07/23/2013	SUSQUEHANNA		984,800	1,000,000	986,670	986,786	0	141	0	141	0	986,927	0	(2,127)	(2,127)	45,940	08/15/2042	2FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		08/02/2013	Call 106.5630		3,239,515	3,040,000	3,020,860	3,013,705	0	11,850	0	11,850	0	3,025,555	0	213,960	213,960	266,739	08/01/2017	4FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2013	Paydown		542,159	542,159	542,159	556,606	0	(14,446)	0	(14,446)	0	542,159	0	0	0	19,823	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2013	Paydown		332,375	332,375	329,669	0	0	2,706	0	2,706	0	332,375	0	0	0	2,365	06/25/2043	1FE
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		09/15/2013	Paydown		1,503,140	1,503,140	1,503,078	0	0	62	0	62	0	1,503,140	0	0	0	5,284	10/16/2017	1FE
302051-AQ-0	EXIDE TECHNOLOGIES 8.625% 02/01/18		08/06/2013	NOMURA SECURITIES INTERNATIONA		1,971,120	3,056,000	1,696,080	3,127,236	0	32,231	1,424,559	(1,392,328)	0	1,734,907	0	236,213	236,213	131,790	02/01/2018	6FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2013	Paydown		267,729	267,729	250,885	256,997	0	15,177	4,445	10,732	0	267,729	0	0	0	10,102	08/25/2035	3FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		09/01/2013	Paydown		59,791	59,791	54,409	55,763	0	4,028	0	4,028	0	59,791	0	0	0	2,429	08/25/2036	1FM
35671D-BE-4	FREEPORT-MC C&G 2.375% 03/15/18		09/23/2013	SOCIETE GENERALE		2,903,760	3,000,000	2,999,700	0	0	28	0	28	0	2,999,728	0	(95,968)	(95,968)	39,385	03/15/2018	2FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2013	Paydown		171	171	175	173	0	(2)	0	(2)	0	171	0	0	0	8	06/25/2028	2FM
361849-YU-0	GMACC 2003-C2 A2 5.432% 05/10/40		08/01/2013	Paydown		1,493,904	1,493,904	1,482,175	1,491,474	0	2,431	0	2,431	0	1,493,904	0	0	0	48,841	05/10/2040	1FM
361849-YX-4	GMACC 2003-C2 D 5.448% 05/10/40		09/10/2013	Paydown		361,000	361,000	370,758	369,360	0	(8,360)	0	(8,360)	0	361,000	0	0	0	14,108	05/10/2040	1FM
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		09/01/2013	Paydown		4,933,924	4,933,924	4,960,906	4,930,736	0	3,187	0	3,187	0	4,933,924	0	0	0	161,707	04/10/2040	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		09/01/2013	Paydown		314,122	314,122	314,122	314,122	0	0	0	0	0	314,122	0	0	0	12,535	09/25/2034	2FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2013	Paydown		243,378	243,378	233,909	241,485	0	1,893	0	1,893	0	243,378	0	0	0	8,816	06/25/2034	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		09/01/2013	Paydown		527,038	527,038	531,402	526,988	0	50	0	50	0	527,038	0	0	0	19,746	02/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2013	Paydown		369,911	446,656	428,084	384,310	58,007	(72,406)	0	(14,399)	0	369,911	0	0	0	18,402	07/25/2037	6FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		09/19/2013	Paydown		139,952	139,952	126,372	123,880	0	18,047	1,975	16,072	0	139,952	0	0	0	4,455	12/25/2036	2FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2013	Paydown		384,499	852,061	500,073	184,673	244,238	(44,413)	0	199,825	0	384,499	0	0	0	20,513	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2013	Paydown		757,868	757,868	721,988	738,524	0	19,344	0	19,344	0	757,868	0	0	0	29,247	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2013	Paydown		483,979	483,979	395,653	438,682	0	45,297	0	45,297	0	483,979	0	0	0	16,754	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2013	Paydown		253,452	253,452	253,571	252,706	0	745	0	745	0	253,452	0	0	0	9,571	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2013	Paydown		71,694	71,694	68,244	69,656	0	2,039	0	2,039	0	71,694	0	0	0	2,666	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2013	Paydown		174,676	174,676	179,913	178,014	0	(3,338)	0	(3,338)	0	174,676	0	0	0	4,274	08/10/2043	1FM
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		07/10/2013	Tax Free Exchange		6,014,784	5,834,000	6,021,080	0	0	(6,296)	0	(6,296)	0	6,014,784	0	0	0	141,637	02/15/2021	4FE
374689-AD-9	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		09/13/2013	Tax Free Exchange		879,000	879,000	879,000	0	0	0	0	0	0	879,000	0	0	0	34,031	02/01/2021	4FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		07/01/2013	HONG KONG SHANGHAI BK		7,010,850	7,000,000	7,010,850	0	0	0	0	0	0	7,010,850	0	0	0	325,111	07/15/2013	1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		07/15/2013	Maturity		7,000,000	7,000,000	7,010,850	0	0	(10,850)	0	(10,850)	0	7,000,000	0	0	0	166,250	07/15/2013	1FE
391164-AD-2	GREAT PLAINS ENERGY INC 2.750% 08/15/13		08/15/2013	Maturity		500,000	500,000	504,053	151,262	0	(3,106)	0	(3,106)	0	500,000	0	0	0	8,938	08/15/2013	3FE
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		09/01/2013	Paydown		982,831	982,831	907,186	963,547	0	19,283	0	19,283	0	982,831	0	0	0	35,421	06/10/2036	1FM
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		09/01/2013	Paydown		2,216	2,216	2,139	2,201	0	15	0	15	0	2,216	0	0	0	65	08/10/2042	1FM
421915-EH-8	HEALTH CARE PPTY INV INC 5.650% 12/15/13		07/16/2013	PIERPONT SECURITIES		234,729	230,000	240,251	0	0	(5,611)	0	(5,611)	0	234,640	0	89	89	7,725	12/15/2013	2FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		09/01/2013	Paydown		260,313	260,313	42,223	47,711	0	212,602	0	212,602	0	260,313	0	0	0	6,253	05/25/2036	1FM
440543-AP-1	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/25/2013	Tax Free Exchange		2,895,560	3,000,000	2,895,000	0	0	560	0	560	0	2,895,560	0	0	0	10,000	03/01/2021	3FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2013	Paydown		57,906	65,288	58,256	57,763	0	144	0	144	0	57,906	0	0	0	2,602	02/25/2036	4FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2013	Paydown		382,781	435,719	413,319	402,354	0	(19,573)	0	(19,573)	0	382,781	0	0	0	17,289	02/25/2036	4FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/19/2013	Paydown		204,775	285,712	247,058	249,167	0	(42,563)	1,829	(44,392)	0	204,775	0	0	0	11,052	02/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2013	Paydown		284,449	284,449	262,782	262,396	0	22,053	0	22,053	0	284,449	0	0	0	10,078	12/25/2035	3FM
460690-BF-6	INTERPUBLIC GROUP 10.000% 07/15/17		07/15/2013	Call 105.0000		5,250,000	5,000,000	5,912,500	5,429,047	0	(179,047)	0	(179,047)	0	5,250,000	0	0	0	500,000	07/15/2017	2FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2013	Paydown		866,794	866,794	866,744	865,022	0	1,772	0	1,772	0	866,794	0	0	0	31,890	01/25/2036	4FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2013	Paydown		995,660	995,660	972,407	683,839	276,665	35,156	0	311,821	0	995,660	0	0	0	42,943	02/25/2036	6FM
465685-AA-3	ITC HOLDINGS CORP 5.250% 07/15/13		07/15/2013	Maturity		9,000,000	9,000,000	8,912,080	8,991,851	0	8,149	0	8,149	0	9,000,000	0	0	0	472,500	07/15/2013	2FE
46625H-JA-9	JP MORGAN CHASE & CO 3.150% 07/05/16		08/15/2013	BB&T CAPITAL MARKETS		5,227,200	5,000,000	5,121,850	5,104,705	0	(18,376)	0	(18,376)	0	5,086,329	0	140,871	140,871	177,188	07/05/2016	1FE
46625M-6W-4	JPMCC 2004-CB9 A4 5.754% 06/12/41		09/01/2013	Paydown		16,503	16,503	16,158	16,419	0	84	0	84	0	16,503	0	0	0	630	06/12/2041	1FM
46625M-P2-9	JPMCC 2003-CB7 A4 4.879% 01/12/38		09/01/2013	Paydown		26,989,616	26,989,616	25,936,388	26,813,043	0	176,572	0	176,572	0	26,989,616	0	0	0	840,553	01/12/2038	1FM
46625M-WX-3	JPMCC 2003-CB6 A2 5.255% 07/12/37		09/01/2013	Paydown		1,715,719	1,715,719	1,672,625	1,709,712	0	6,007	0	6,007	0	1,715,719	0	0	0	60,408	07/12/2037	1FM
46625M-YU-7	JPMCC 2003-PM1A A4 5.326% 08/12/40		07/01/2013	Paydown		83,328	83,328	75,932	82,506	0	821	0	821	0	83,328	0	0	0	2,586	08/12/2040	1FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		09/01/2013	Paydown		29,191	29,191	29,113	29,128	0	63	0	63	0	29,191	0	0	0	1,077	10/15/2042	1FM
46625Y-VQ-3	JPMCC 2005-LDP4 A3A2 4.903% 10/15/42		09/01/2013	Paydown		138,061	138,061	139,959	137,858	0	202	0	202	0	138,061	0	0	0	4,593	10/15/2042	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2013	Paydown		107,831	107,831	74,824	74,774	0	33,058	0	33,058	0	107,831	0	0	0	3,860	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2013	Paydown		121,107	121,107	90,292	85,789	0	35,318	0	35,318	0	121,107	0	0	0	4,323	07/25/2036	2FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		09/01/2013	Paydown		584,797	584,797	625,642	611,190	0	(26,393)	0	(26,393)	0	584,797	0	0	0	20,608	05/15/2047	1FM
46630J-AB-5	JPMCC 2007-LDPX A2 5.434% 01/15/49		09/01/2013	Paydown		1,927,007	1,927,007	2,002,280	0	0	(75,274)	0	(75,274)	0	1,927,007	0	0	0	27,061	01/15/2049	1AM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2013	Various		218,167	218,167	218,199	218,180	0	(13)	0	(13)	0	218,167	0	0	0	6,672	04/30/2018	1FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A 2.550% 09/15/16		08/15/2013	Paydown		14,639	14,639	14,617	14,632	0	7	0	7	0	14,639	0	0	0	232	09/15/2016	1FE
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 07/15/44		09/11/2013	Paydown		799	799	812	799	0	0	0	0	0	799	0	0	0	31	07/15/2044	1FM
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		09/01/2013	Redemption 100.0000		42,264	42,264	41,930	42,177	0	87	0	87	0	42,264	0	0	0	2,061	04/01/2016	1
52108M-AB-9	LBUBS 2005-C7 A2 5.103% 11/15/30		09/11/2013	Paydown		9,679	9,679	9,703	9,675	0	4	0	4	0	9,679	0	0	0	366	11/15/2030	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2013	Paydown		361,788	520,575	437,993	442,206	0	(80,418)	0	(80,418)	0	361,788	0	0	0	20,512	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2013	Paydown		148,741	148,741	148,741	148,741	0	0	0	0	0	148,741	0	0	0	4,088	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2013	Paydown		125,279	125,279	124,281	124,503	0	775	0	775	0	125,279	0	0	0	3,483	10/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2013	Paydown		701,057	701,057	700,838	698,048	0	3,009	0	3,009	0	701,057	0	0	0	19,492	10/25/2035	2FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/01/2013	Paydown		307,150	513,377	466,889	471,283	0	(164,133)	0	(164,133)	0	307,150	0	0	0	18,278	12/25/2035	5FM
525221-GA-9	LXS 2005-10 2A3A 5.420% 01/25/36		09/01/2013	Paydown		114,450	186,750	166,962	168,110	0	(53,660)	0	(53,660)	0	114,450	0	0	0	4,880	01/25/2036	5FM
52522H-AN-2	LXS 2006-8 3A5 5.695% 06/25/36		09/01/2013	Paydown		448,884	784,251	778,964	785,792	0	(336,908)	0	(336,908)	0	448,884	0	0	0	28,760	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/19/2013	Paydown		3	111,668	86,900	59,762	28,845	(86,740)	1,864	(59,759)	0	3	0	0	0	4,533	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2013	Paydown		4	125,991	92,488	65,936	24,071	(90,002)	0	(65,931)	0	4	0	0	0	6,464	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2013	Paydown		225,007	379,428	301,172	310,490	0	(85,483)	0	(85,483)	0	225,007	0	0	0	15,511	05/25/2037	4FM
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		09/01/2013	Redemption 100.0000		44,349	44,349	44,509	44,389	0	(40)	0	(40)	0	44,349	0	0	0	2,219	02/01/2016	1
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		08/19/2013	Call 104.0000		5,165,680	4,967,000	5,075,332	5,045,953	0	(20,332)	0	(20,332)	0	5,025,621	0	140,059	140,059	284,775	06/01/2016	4FE
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		09/01/2013	Paydown		138,830	138,830	116,965	118,682	0	20,149	0	20,149	0	138,830	0	0	0	5,130	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		09/01/2013	Paydown		95,228	95,228	99,097	99,870	0	(4,642)	0	(4,642)	0	95,228	0	0	0	3,656	04/25/2033	1FM
55312Y-AD-4	MLCFC 2007-5 ASB 5.362% 08/12/48		09/01/2013	Paydown		6,274	6,274	6,431	0	0	(157)	0	(157)	0	6,274	0	0	0	42	08/12/2048	1FE
55660A-AE-2	MAMHC 2002-A M2 2.429% 03/25/32		09/25/2013	Paydown		37,880	37,880	38,590	0	0	(710)	0	(710)	0	37,880	0	0	0	401	03/25/2032	3AM
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		09/20/2013	Paydown		18,769	18,769	19,432	0	0	(663)	0	(663)	0	18,769	0	0	0	110	07/20/2031	1FE
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/02/2013	Tax Free Exchange		6,620,521	6,608,000	6,621,451	0	0	(930)	0	(930)	0	6,620,521	0	0	0	227,563	02/15/2021	4FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2013	Paydown		337,721	337,721	337,694	338,072	0	(351)	0	(351)	0	337,721	0	0	0	12,381	11/25/2035	2FM
590201-AA-7	MLFT 2008-LAQA A1 0.720% 07/09/21		09/09/2013	Paydown		40,460	40,460	40,422	0	0	38	0	38	0	40,460	0	0	0	281	07/09/2021	1FE
59022H-CV-2	MLMT 2004-MKB1 A4 5.176% 02/12/42		09/01/2013	Paydown		171,041	171,041	136,245	161,777	0	9,264	0	9,264	0	171,041	0	0	0	5,898	02/12/2042	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.282% 11/12/37		09/01/2013	Paydown		379,806	379,806	381,990	380,574	0	(768)	0	(768)	0	379,806	0	0	0	15,322	11/12/2037	1FM
59217E-AG-9	MET LIFE 5.200% 09/18/13		09/18/2013	Maturity		6,000,000	6,000,000	6,046,680	6,003,924	0	(3,924)	0	(3,924)	0	6,000,000	0	0	0	312,000	09/18/2013	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2013	Redemption 100.0000		144,000	144,000	144,000	144,000	0	0	0	0	0	144,000	0	0	0	8,166	08/01/2025	1FE
600388-AB-8	MILLER BREWING CO CORP 5.500% 08/15/13		08/15/2013	Various		5,150,000	5,150,000	5,246,716	5,157,608	0	(7,608)	0	(7,608)	0	5,150,000	0	0	0	283,250	08/15/2013	2FE
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
61205P-AJ-8	MHESA 2012-1 A1 0.780% 09/20/22		09/20/2013	Paydown		23,716	23,716	23,716	23,716	0	0	0	0	0	23,716	0	0	0	134	09/20/2022	1FE
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		09/01/2013	Paydown		232,855	232,855	227,761	232,455	0	400	0	400	0	232,855	0	0	0	8,695	10/12/2052	1FM
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		09/01/2013	Paydown		26,970	26,970	28,719	27,759	0	(789)	0	(789)	0	26,970	0	0	0	951	07/15/2056	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2013	Paydown		885,485	885,485	861,411	877,051	0	8,434	0	8,434	0	885,485	0	0	0	32,908	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2013	Paydown		202,430	202,430	148,464	146,735	0	55,696	0	55,696	0	202,430	0	0	0	5,942	10/25/2036	3FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2013	Paydown		80,967	80,967	54,695	51,884	0	29,083	0	29,083	0	80,967	0	0	0	2,385	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2013	Paydown		166,945	166,945	119,152	119,006	0	47,939	0	47,939	0	166,945	0	0	0	8,715	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2013	Paydown		48,093	48,093	39,981	38,703	0	9,390	0	9,390	0	48,093	0	0	0	1,827	01/25/2047	4FM
61754J-AF-5	MSC 2007-T27 A4 5.815% 06/11/42		09/16/2013	WELLS FARGO		19,116,367	17,000,000	19,980,977	19,714,253	0	(443,397)	0	(443,397)	0	19,270,857	0	(154,490)	(154,490)	779,139	06/11/2042	1FM
61755Y-AC-8	MSC 2007-IQ15 A2 5.853% 06/11/49		08/01/2013	Paydown		224,554	224,554	230,686	224,280	0	274	0	274	0	224,554	0	0	0	8,825	06/11/2049	1FM
637432-LM-5	NATIONAL RURAL UTILITY CORP 5.500% 07/01/13		07/01/2013	Maturity		3,268,000	3,268,000	3,575,617	3,313,223	0	(45,223)	0	(45,223)	0	3,268,000	0	0	0	179,740	07/01/2013	1FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		09/01/2013	Paydown		203,952	203,952	190,440	189,430	0	14,522	0	14,522	0	203,952	0	0	0	6,762	08/25/2035	1FM
64952W-AA-1	NEW YORK LIFE GLOBAL 5.375% 09/15/13		09/15/2013	Maturity		18,050,000	18,050,000	18,524,841	18,105,831	0	(55,831)	0	(55,831)	0	18,050,000	0	0	0	970,188	09/15/2013	1FE
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		3,167,000	3,167,000	3,167,000	3,167,000	0	0	0	0	0	3,167,000	0	0	0	129,055	10/01/2020	3FE
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		09/01/2013	Redemption 100.0000		38,430	38,430	38,532	38,466	0	(35)	0	(35)	0	38,430	0	0	0	1,917	11/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2013	Paydown		87,669	87,669	72,904	70,492	0	17,177	0	17,177	0	87,669	0	0	0	3,180	03/25/2047	1FM
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		09/27/2013	FTN FINANCIAL SECURITIES		1,702,560	2,000,000	1,693,980	0	0	1,354	0	1,354	0	1,695,334	0	7,226	7,226	219	10/01/2042	2FE
665859-AJ-3	NORTHERN TRUST 5.500% 08/15/13		08/15/2013	Maturity		3,000,000	3,000,000	2,988,330	2,998,159	0	1,841	0	1,841	0	3,000,000	0	0	0	165,000	08/15/2013	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2013	Redemption 100.0000		76,435	76,435	74,913	75,352	0	1,083	0	1,083	0	76,435	0	0	0	2,582	12/30/2020	3AM
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		09/01/2013	Redemption 100.0000		54,075	54,075	53,478	53,938	0	137	0	137	0	54,075	0	0	0	2,615	10/01/2015	1
69403W-AB-3	PACIFIC BEACON LLC 0.478% 07/15/26		07/01/2013	RAYMOND JAMES		10,943,750	13,733,000	10,943,750	11,000,197	0	(56,447)	0	(56,447)	0	10,943,750	0	0	0	18,554	07/15/2026	1AM
69403W-AB-3	PACIFIC BEACON LLC 0.478% 07/15/26		07/15/2013	Redemption 100.0000		617,985	617,985	525,287	0	0	92,698	0	92,698	0	617,985	0	0	0	2,642	07/15/2026	1AM
695114-BW-7	PACIFICORP 5.450% 09/15/13		09/15/2013	Maturity		3,000,000	3,000,000	3,014,820	3,001,562	0	(1,562)	0	(1,562)	0	3,000,000	0	0	0	163,500	09/15/2013	1FE
718172-AJ-8	PHILIP MORRIS INTERNAT-W/I 2.500% 05/16/16		09/24/2013	HONG KONG SHANGHAI BK		2,601,150	2,500,000	2,482,900	2,488,174	0	2,490	0	2,490	0	2,490,664	0	110,486	110,486	53,993	05/16/2016	1FE
73019#-AA-0	PNC EQUIP FIN LLC UPRR2012-A SERIES A PP 3.000% 09/13/27		09/13/2013	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	3,015	09/13/2027	1
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		09/01/2013	Paydown		(204)	(204)	(188)	(283)	0	79	0	79	0	(204)	0	0	0	(84)	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		09/12/2013	Redemption 100.0000		288,377	288,377	280,911	286,416	0	1,961	0	1,961	0	288,377	0	0	0	8,360	05/12/2015	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2013	Paydown		151,292	201,480	168,940	169,886	0	(18,595)	0	(18,595)	0	151,292	0	0	0	8,450	06/25/2036	5FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2013	Paydown		558,334	558,334	565,313	563,343	0	(5,010)	0	(5,010)	0	558,334	0	0	0	18,769	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2013	Paydown		106,793	119,875	97,986	100,222	0	6,571	0	6,571	0	106,793	0	0	0	4,923	06/25/2036	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		09/01/2013	Paydown		5,216	5,216	5,155	5,172	0	44	0	44	0	5,216	0	0	0	168	11/25/2035	3FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2013	Paydown		60,481	60,481	54,898	54,939	0	5,542	0	5,542	0	60,481	0	0	0	2,145	05/25/2036	5FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2013	Paydown		148,100	148,100	149,952	150,111	0	(2,011)	0	(2,011)	0	148,100	0	0	0	6,037	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		09/01/2013	Paydown		520,961	520,961	517,501	524,501	0	(3,540)	0	(3,540)	0	520,961	0	0	0	17,381	12/25/2033	2FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		09/01/2013	Paydown		28,177	28,177	20,428	21,345	0	6,832	0	6,832	0	28,177	0	0	0	992	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 4.870% 06/25/33		09/01/2013	Paydown		245,312	245,312	245,168	251,765	0	(6,454)	0	(6,454)	0	245,312	0	0	0	8,292	06/25/2033	4FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		09/01/2013	Paydown		546,395	546,395	546,332	548,628	0	(2,233)	0	(2,233)	0	546,395	0	0	0	20,058	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		09/01/2013	Paydown		484,219	484,219	484,294	482,898	0	1,321	0	1,321	0	484,219	0	0	0	14,632	11/25/2033	1FM
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		09/01/2013	Paydown		24,915	24,915	25,293	24,861	0	54	0	54	0	24,915	0	0	0	1,260	09/25/2029	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2013	Paydown		93,108	138,070	124,989	123,168	0	(30,059)	0	(30,059)	0	93,108	0	0	0	5,464	11/25/2035	4FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2013	Paydown		203,174	237,310	195,556	196,060	0	7,114	0	7,114	0	203,174	0	0	0	9,424	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2013	Paydown		12,856	12,856	12,820	12,808	0	47	0	47	0	12,856	0	0	0	476	11/25/2035	4FM
76112B-TS-9	RAMP 2005-RS6 M1 0.679% 06/25/35		09/25/2013	Paydown		116,859	116,859	91,589	98,885	0	17,975	0	17,975	0	116,859	0	0	0	618	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		08/01/2013	Paydown		6	43,356	36,372	36,797	0	(36,791)	0	(36,791)	0	6	0	0	0	1,725	04/25/2036	4FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2013	Call 100.0000		1,234,000	1,234,000	1,341,343	1,308,532	0	(6,905)	0	(6,905)	0	1,301,627	0	(67,627)	(67,627)	323,329	03/01/2019	1FE
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		09/01/2013	Redemption 100.0000		36,539	36,539	36,803	36,606	0	(67)	0	(67)	0	36,539	0	0	0	1,842	03/01/2016	1
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		09/15/2013	Paydown		32,200	32,200	32,197	32,199	0	1	0	1	0	32,200	0	0	0	391	06/15/2016	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		09/20/2013	BARCLAYS		344,738	317,000	325,746	324,994	0	(914)	0	(914)	0	324,080	0	20,658	20,658	23,203	05/15/2019	4FE
80281U-AE-5	SDART 2010-B C 3.020% 10/17/16		09/15/2013	Paydown		5,093,769	5,093,769	5,200,040	5,159,449	0	(65,680)	0	(65,680)	0	5,093,769	0	0	0	102,638	10/17/2016	1FE
80282H-AD-5	SDART 2010-3 B 2.050% 05/15/15		09/15/2013	Paydown		2,946,449	2,946,449	2,966,245	2,954,176	0	(7,727)	0	(7,727)	0	2,946,449	0	0	0	40,264	05/15/2015	1FE
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		09/15/2013	Paydown		20,967	20,967	20,973	20,970	0	(3)	0	(3)	0	20,967	0	0	0	207	05/15/2017	1FE
80282M-AB-8	SCART 2011-S1A B 1.660% 08/15/16		09/15/2013	Paydown		19,326	19,326	19,166	19,238	0	88	0	88	0	19,326	0	0	0	202	08/15/2016	1FE
80282P-AD-7	SDART 2011-1 B 2.350% 11/16/15		09/15/2013	Paydown		630,953	630,953	638,249	635,476	0	(4,523)	0	(4,523)	0	630,953	0	0	0	11,120	11/16/2015	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2013	Paydown		473,917	473,917	473,905	473,939	0	(22)	0	(22)	0	473,917	0	0	0	9,310	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		09/01/2013	Paydown		75,117	75,117	76,423	0	0	(1,306)	0	(1,306)	0	75,117	0	0	0	750	05/25/2043	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2013	Paydown		35,908	35,908	35,285	0	0	623	0	623	0	35,908	0	0	0	105	07/25/2043	1FE
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		09/01/2013	Paydown		185,957	185,957	181,687	0	0	4,270	0	4,270	0	185,957	0	0	0	1,057	06/25/2043	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2013	Paydown		1,104,020	1,104,020	1,079,831	0	0	24,190	0	24,190	0	1,104,020	0	0	0	5,919	07/25/2043	1FE
826418-BH-7	SIERRA PACIFIC POWER CO 5.450% 09/01/13		09/01/2013	Maturity		550,000	550,000	564,971	0	0	(14,971)	0	(14,971)	0	550,000	0	0	0	29,975	09/01/2013	2FE
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		09/20/2013	Paydown		35,097	35,097	35,415	0	0	(318)	0	(318)	0	35,097	0	0	0	220	08/20/2029	1FE
82651A-AB-3	SRFC 2007-2A A2 1.180% 09/20/19		09/20/2013	Paydown		33,306	33,306	33,332	0	0	(26)	0	(26)	0	33,306	0	0	0	100	09/20/2019	3AM
82651L-AA-1	SRFC 2010-1A A1 4.480% 07/20/26		09/20/2013	Paydown		25,401	25,401	25,975	0	0	(574)	0	(574)	0	25,401	0	0	0	383	07/20/2026	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		09/20/2013	Paydown		30,484	30,484	31,322	31,321	0	(837)	0	(837)	0	30,484	0	0	0	655	05/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		09/20/2013	Paydown		45,304	45,304	45,517	0	0	(212)	0	(212)	0	45,304	0	0	0	238	11/20/2029	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		09/20/2013	Paydown		28,348	28,348	29,075	0	0	(726)	0	(726)	0	28,348	0	0	0	267	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		09/20/2013	Paydown		1,423,873	1,423,873	1,423,825	0	0	47	0	47	0	1,423,873	0	0	0	3,983	11/20/2025	1FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		2,582,167	2,565,000	2,582,928	2,290,000	0	(761)	0	(761)	0	2,582,167	0	0	0	113,029	10/01/2022	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		07/01/2013	Tax Free Exchange		572,577	574,000	572,565	0	0	12	0	12	0	572,577	0	0	0	7,627	04/01/2021	4FE
84755T-AB-3	SPECTRA ENERGY CAPITAL 5.900% 09/15/13		09/15/2013	Maturity		375,000	375,000	392,936	388,254	0	(13,254)	0	(13,254)	0	375,000	0	0	0	22,125	09/15/2013	2FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		09/01/2013	Paydown		18,541	18,541	18,539	18,532	0	9	0	9	0	18,541	0	0	0	276	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		09/01/2013	Paydown		16,188	16,188	16,186	16,186	0	2	0	2	0	16,188	0	0	0	170	12/25/2059	1FM
863576-BT-0	SASC 2005-6 2A13 5.500% 05/25/35		09/01/2013	Paydown		1,289,860	1,289,860	1,155,231	1,273,335	0	16,525	0	16,525	0	1,289,860	0	0	0	46,931	05/25/2035	1FM
863579-K5-6	SARM 2005-23 1A3 2.605% 01/25/36		09/01/2013	Paydown		285,129	384,944	350,050	353,994	0	(68,865)	0	(68,865)	0	285,129	0	0	0	7,015	01/25/2036	2FM
863579-P8-5	SARM 2006-1 5A1 2.858% 02/25/36		09/01/2013	Paydown		112,300	120,679	120,043	117,974	0	(5,674)	0	(5,674)	0	112,300	0	0	0	2,109	02/25/2036	2FM
86359A-Q5-5	SASC 2003-28XS A5 6.010% 09/25/33		09/01/2013	Paydown		231,783	231,783	231,710	230,055	0	1,727	0	1,727	0	231,783	0	0	0	9,069	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2013	Paydown		197,758	197,758	191,208	194,216	0	3,543	0	3,543	0	197,758	0	0	0	6,970	02/25/2035	3FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2013	Paydown		514,506	514,506	506,447	509,306	0	5,200	0	5,200	0	514,506	0	0	0	20,021	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	(20,960)	1,568	(22,528)	0	208,338	0	0	0	8,876	10/25/2035	4FM
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		09/01/2013	Paydown		3	2,094,277	135,963	108,795	0	(108,792)	0	(108,792)	0	3	0	0	0	60,601	11/25/2036	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2013	Paydown		255,631	255,631	254,631	254,224	0	1,407	0	1,407	0	255,631	0	0	0	8,182	11/25/2036	2FM
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		09/01/2013	Paydown		22,161	22,161	23,359	22,863	0	(702)	0	(702)	0	22,161	0	0	0	853	06/19/2033	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2013	Redemption 100.0000		78,756	78,756	78,756	78,756	0	0	0	0	0	78,756	0	0	0	7,482	02/01/2030	2AM
881600-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		3,155,000	3,155,000	3,155,000	3,155,000	0	0	0	0	0	3,155,000	0	0	0	186,386	10/01/2020	4FE
88641U-AB-9	TMCAT 2012-AA A2 1.210% 08/15/15		09/15/2013	Paydown		84,646	84,646	84,639	84,639	0	7	0	7	0	84,646	0	0	0	641	08/15/2015	1FE
88732J-AK-4	TIME WARNER CABLE INC 6.200% 07/01/13		07/01/2013	Maturity		6,750,000	6,750,000	6,735,690	6,748,398	0	1,602	0	1,602	0	6,750,000	0	0	0	418,500	07/01/2013	2FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2013	Call 103.0000		39,140	38,000	38,000	38,000	0	0	0	0	0	38,000	0	1,140	1,140	3,164	10/01/2018	4FE
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		09/27/2013	FTN FINANCIAL SECURITIES		2,050,040	2,000,000	1,996,700	1,997,307	0	465	0	465	0	1,997,772	0	52,268	52,268	50,111	01/12/2017	1FE
909439-AC-5	UACST 2012-1 A2 1.100% 03/16/15		09/15/2013	Paydown		72,216	72,216	72,210	72,220	0	(4)	0	(4)	0	72,216	0	0	0	530	03/16/2015	1FE
913017-BU-2	UNITED TECHNOLOGIES CORP 1.800% 06/01/17		08/15/2013	WELLS FARGO		5,034,500	5,000,000	4,995,700	4,996,154	0	509	0	509	0	4,996,663	0	37,837	37,837	64,750	06/01/2017	1FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		09/01/2013	Paydown		738,872	738,872	738,599	738,080	0	793	0	793	0	738,872	0	0	0	32,188	05/07/2027	1FE
92239M-AD-3	VECTREN UTILITY HOLDINGS 5.250% 08/01/13		08/01/2013	Various		5,000,000	5,000,000	4,987,300	4,998,827	0	1,173	0	1,173	0	5,000,000	0	0	0	262,500	08/01/2013	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2013	Paydown		136,911	136,911	136,911	136,878	0	32	0	32	0	136,911	0	0	0	2,711	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2013	Paydown		175,986	175,986	146,948	153,499	0	22,487	0	22,487	0	175,986	0	0	0	6,690	06/25/2033	1FM
92936G-AA-8	WFDB 2011- BXR A 3.662% 07/05/24		09/01/2013	Paydown		5,000,000	5,000,000	4,999,815	5,002,943	0	(2,943)	0	(2,943)	0	5,000,000	0	0	0	137,298	07/05/2024	1FM
929766-C2-7	WBCMT 2005-C17 APB 5.037% 03/15/42		09/01/2013	Paydown		65,825	65,825	68,710	66,269	0	(444)	0	(444)	0	65,825	0	0	0	4,152	03/15/2042	1FM
929766-KJ-1	WBCMT 2003-C7 A2 5.077% 10/15/35		09/01/2013	Paydown		7,144,439	7,144,439	7,241,559	0	0	(97,120)	0	(97,120)	0	7,144,439	0	0	0	141,898	10/15/2035	1FE
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		09/01/2013	Paydown		363,231	363,231	318,573	351,536	0	11,694	0	11,694	0	363,231	0	0	0	12,887	02/15/2041	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		09/01/2013	Paydown		1,246,259	1,246,259	1,252,422	1,244,489	0	1,770	0	1,770	0	1,246,259	0	0	0	41,089	10/15/2041	1FM
929766-YW-7	WBCMT 2005-C16 A3 4.615% 10/15/41		09/01/2013	Paydown		72,811	72,811	71,022	72,668	0	143	0	143	0	72,811	0	0	0	2,520	10/15/2041	1FM
92978P-AC-3	WBCMT 2006-C29 A3 5.313% 11/15/48		09/01/2013	Paydown		9,886,960	9,886,960	9,985,829	9,886,957	0	2	0	2	0	9,886,960	0	0	0	394,556	11/15/2048	1FM
92978Q-AC-1	WBCMT 2007-C30 A3 5.246% 12/15/43		09/01/2013	Paydown		2,197	2,197	2,246	2,234	0	(37)	0	(37)	0	2,197	0	0	0	91	12/15/2043	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		09/01/2013	Paydown		319,627	319,627	323,323	321,121	0	(1,494)	0	(1,494)	0	319,627	0	0	0	12,270	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.649% 05/25/18		09/25/2013	Paydown		3,436	3,436	3,447	3,424	0	12	0	12	0	3,436	0	0	0	16	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2013	Paydown		140,269	255,615	192,655	189,914	0	(49,645)	0	(49,645)	0	140,269	0	0	0	8,023	05/25/2036	5FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2013	Paydown		154,891	191,175	176,532	176,919	0	(22,028)	0	(22,028)	0	154,891	0	0	0	6,756	11/25/2035	4FM
939355-AE-3	WMALT 2007-OA3 5A 2.319% 04/25/47		09/01/2013	Paydown		9,283	20,957	17,968	17,196	0	(7,913)	0	(7,913)	0	9,283	0	0	0	317	04/25/2047	5FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2013	Paydown		44,851	44,851	29,723	28,916	0	15,936	0	15,936	0	44,851	0	0	0	1,153	07/25/2036	2FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.694% 10/25/36		09/19/2013	Paydown		394,541	394,541	339,613	324,793	0	76,057	6,308	69,749	0	394,541	0	0	0	12,735	10/25/2036	2FM
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		09/01/2013	Paydown		3	24,776	6,410	3,166	3,673	(6,836)	0	(3,163)	0	3	0	0	0	752	01/25/2036	5FM
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		09/01/2013	Paydown		14,834	14,834	15,242	14,916	0	(82)	0	(82)	0	14,834	0	0	0	453	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		09/01/2013	Paydown		170,539	173,908	65,503	24,097	33,267	113,176	0	146,443	0	170,539	0	0	0	(4,065)	08/25/2036	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		09/20/2013	Paydown		1,576,103	1,576,103	1,570,235	1,570,811	0	5,292	0	5,292	0	1,576,103	0	0	0	18,484	08/20/2021	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/01/2013	Paydown		18,049	18,049	18,049	18,049	0	0	0	0	0	18,049	0	0	0	43	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		09/18/2013	Paydown		23,124	23,124	23,124	23,124	0	0	0	0	0	23,124	0	0	0	360	03/20/2025	1FE
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		09/20/2013	Paydown		774,770	774,770	774,770	0	0	0	0	0	0	774,770	0	0	0	4,059	08/20/2025	1FE
06417E-6E-8	BNS CD 0.410% 08/15/13	A	08/15/2013	Maturity		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	12,054	08/15/2013	1FE
74819R-AG-1	QUEBECOR MEDIA INC 7.750% 03/15/16	A	08/30/2013	Call 101.2920		2,754,129	2,719,000	2,765,734	2,728,482	0	(5,254)	0	(5,254)	0	2,723,227	0	30,902	30,902	149,262	03/15/2016	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
878744-AA-9	TECK RESOURCES LIMITED 3.000% 03/01/19	A	09/23/2013	SOCIETE GENERALE		982,060	1,000,000	997,050	997,349	0	300	0	300	0	997,649	0	(15,589)	(15,589)	32,083	03/01/2019	2FE
884903-BA-2	THOMSON CORPORATION 5.950% 07/15/13	A	07/15/2013	Maturity		3,600,000	3,600,000	3,525,552	3,589,426	0	10,574	0	10,574	0	3,600,000	0	0	0	214,200	07/15/2013	1FE
92658T-AM-0	VIDEOTRON LTD 9.125% 04/15/18	A	07/02/2013	Various		428,708	410,000	403,810	405,825	0	318	0	318	0	406,143	0	22,565	22,565	20,473	04/15/2018	3FE
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	991,312	0	547	0	547	0	991,859	0	(44,899)	(44,899)	28,351	02/24/2022	1FE
12623U-AA-3	CNOOC FIN 2012 3.875% 05/02/22	F	08/14/2013	MORGAN STANLEY FIXED INC		2,910,210	3,000,000	3,004,600	3,004,256	0	(263)	0	(263)	0	3,003,993	0	(93,783)	(93,783)	92,677	05/02/2022	1FE
767201-AE-6	RIO TINTO FIN USA LTD 5.875% 07/15/13	F	07/15/2013	Maturity		5,000,000	5,000,000	5,053,500	5,006,583	0	(6,583)	0	(6,583)	0	5,000,000	0	0	0	293,750	07/15/2013	1FE
89354F-AD-3	TRANSCAPIT (TRANSNEFT) 7.700% 08/07/13	F	08/07/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	231,000	08/07/2013	2FE
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	F	08/15/2013	JEFFERIES & CO		1,551,840	1,500,000	1,498,155	1,498,439	0	136	0	136	0	1,498,575	0	53,265	53,265	54,667	09/22/2020	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						469,985,417	478,100,566	470,051,018	389,358,843	1,209,615	(1,214,124)	1,532,663	(1,537,172)	0	469,440,129	0	545,289	545,289	18,421,956	XXX	XXX
8399997. Total - Bonds - Part 4						699,661,126	707,980,529	703,746,130	517,362,582	1,209,615	(3,844,929)	1,532,663	(4,167,977)	0	701,085,127	0	(1,424,001)	(1,424,001)	21,905,144	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						699,661,126	707,980,529	703,746,130	517,362,582	1,209,615	(3,844,929)	1,532,663	(4,167,977)	0	701,085,127	0	(1,424,001)	(1,424,001)	21,905,144	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
88732J-20-7	TIME WARNER CABLE INC		07/23/2013	BNY CONVERG-SOFT	96,506.000	11,159,781		4,045,532	9,379,418	(5,333,887)	0	0	(5,333,887)	0	4,045,532	0	7,114,250	7,114,250	125,458		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,159,781	XXX	4,045,532	9,379,418	(5,333,887)	0	0	(5,333,887)	0	4,045,532	0	7,114,250	7,114,250	125,458	XXX	XXX
9799997. Total - Common Stocks - Part 4						11,159,781	XXX	4,045,532	9,379,418	(5,333,887)	0	0	(5,333,887)	0	4,045,532	0	7,114,250	7,114,250	125,458	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						11,159,781	XXX	4,045,532	9,379,418	(5,333,887)	0	0	(5,333,887)	0	4,045,532	0	7,114,250	7,114,250	125,458	XXX	XXX
9899999. Total - Preferred and Common Stocks						11,159,781	XXX	4,045,532	9,379,418	(5,333,887)	0	0	(5,333,887)	0	4,045,532	0	7,114,250	7,114,250	125,458	XXX	XXX
9999999 - Totals						710,820,907	XXX	707,791,662	526,742,000	(4,124,272)	(3,844,929)	1,532,663	(9,501,864)	0	705,130,659	0	5,690,249	5,690,249	22,030,602	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	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
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2014		99,000,000	2.75		1,945,350		46,322		46,322	(1,899,028)						100/98
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014		75,000,000	2.61		1,350,000		2,085		2,085	(1,347,915)						100/98
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014		73,500,000	2.47		1,359,750		353		353	(1,359,397)						100/98
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	4,655,100	0	48,760	XXX	48,760	(4,606,340)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	4,655,100	0	48,760	XXX	48,760	(4,606,340)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	4,655,100	0	48,760	XXX	48,760	(4,606,340)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	4,655,100	0	48,760	XXX	48,760	(4,606,340)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2014		49,500,000	4.004		(1,178,100)		(1,534,777)		(1,534,777)	(356,677)						100/98
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014		37,500,000	3.86		(825,000)		(1,088,910)		(1,088,910)	(263,910)						100/98
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014		36,750,000	3.72		(869,750)		(1,538,326)		(1,538,326)	(668,576)						100/98
0519999. Subtotal - Written Options - Hedging Other - Put Options										0	(2,872,850)	0	(4,162,013)	XXX	(4,162,013)	(1,289,163)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(2,872,850)	0	(4,162,013)	XXX	(4,162,013)	(1,289,163)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	(2,872,850)	0	(4,162,013)	XXX	(4,162,013)	(1,289,163)	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(2,872,850)	0	(4,162,013)	XXX	(4,162,013)	(1,289,163)	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		60,000,000	3 Month LIBOR / (2.850)			(1,152,688)			(3,840,776)					682,459		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,152,688)	0	XXX	(3,840,776)	0	0	0	0	682,459	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(1,152,688)	0	XXX	(3,840,776)	0	0	0	0	682,459	XXX	XXX
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/18/2044		75,000,000	3 Month LIBOR / (3.26)				6,930,490		6,930,490	6,930,490				2,069,873		100/98
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2044		99,000,000	3 Month LIBOR / (3.404)				7,101,542		7,101,542	7,101,542				2,741,558		100/98
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/31/2044		73,500,000	3 Month LIBOR / (3.12)				8,851,326		8,851,326	8,851,326				2,029,585		100/98
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	22,883,358	XXX	22,883,358	22,883,358	0	0	0	6,841,016	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	22,883,358	XXX	22,883,358	22,883,358	0	0	0	6,841,016	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BH1	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			14,560	(13,239)		(13,239)	85,960				8,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Procter&Gamble	RSAT 742718G*4: Procter&Gamble 742718DA4	N/A	Credit	Bank of America EYKN6V0ZCB8VD9IULB80	06/22/2011	09/20/2016		25,000,000	100.00	783,161		190,278	665,415		665,415	94,350		(111,736)		25,000,000	1FE	
Chevron Corporation	RSAT 166751C*6: Chevron Corporation 166751AJ6	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		10,000,000	100.00	331,200		75,833	269,818		269,818	(502)		(46,699)		10,000,000	1FE	
United Parcel	RSAT 911308C@1: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2011	09/20/2016		15,000,000	100.00	465,416		113,750	418,307		418,307	48,296		(65,605)		15,000,000	1FE	
United Parcel	RSAT 911308C#9: United Parcel 911308AB0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2011	09/20/2016		25,000,000	100.00	770,196		190,278	697,179		697,179	81,030		(109,878)		25,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		5,000,000	100.00	147,856		38,056	141,005		141,005	(1,824)		(21,885)		5,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		4,000,000	100.00	118,284		30,444	112,804		112,804	(1,459)		(17,508)		4,000,000	1FE	
Exxon	RSAT 88579YB*1: Exxon 607059AT9	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	08/30/2011	09/20/2016		11,000,000	100.00	325,282		83,722	310,211		310,211	(4,013)		(48,148)		11,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BB0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		18,000,000	100.00	370,617		136,500	476,597		476,597	36,101		(53,935)		18,000,000	1FE	
Deere & Co	RSAT 244199C*4: Deere & Co 244199BB0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2011	09/20/2016		2,000,000	100.00	41,180		15,167	52,955		52,955	4,011		(5,993)		2,000,000	1FE	
Kroger Company	RSAT 501044 H#1: Kroger Company 501044CH2	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/10/2011	09/20/2014		10,000,000	100.00	85,328		76,111	94,823		94,823	(6,174)		(20,694)		10,000,000	2FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		7,000,000	100.00	192,874		53,278	195,297		195,297	3,942		(28,539)		7,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		12,000,000	100.00	330,641		91,333	334,794		334,794	6,758		(48,925)		12,000,000	1FE	
3M	RSAT 30231GA*3: 3M 604059AE5	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2011	09/20/2016		1,000,000	100.00	27,553		7,611	27,900		27,900	563		(4,077)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	1,116,921	3,783,866	XXX	3,783,866	347,039	0	(583,622)	0	153,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,989,588	0	1,116,921	3,783,866	XXX	3,783,866	347,039	0	(583,622)	0	153,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,152,688)	22,883,358	XXX	19,042,582	22,883,358	0	0	0	7,523,475	XXX	XXX
1169999. Total Swaps - Credit Default										3,989,588	0	1,116,921	3,783,866	XXX	3,783,866	347,039	0	(583,622)	0	153,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,989,588	0	(35,767)	26,667,224	XXX	22,826,448	23,230,397	0	(583,622)	0	160,523,475	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,152,688)	0	XXX	(3,840,776)	0	0	0	0	682,459	XXX	XXX
1409999. Subtotal - Hedging Other										0	1,782,250	0	18,770,105	XXX	18,770,105	16,987,855	0	0	0	6,841,016	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	1,116,921	3,783,866	XXX	3,783,866	347,039	0	(583,622)	0	153,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										3,989,588	1,782,250	(35,767)	22,553,971	XXX	18,713,195	17,334,894	0	(583,622)	0	160,523,475	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
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			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y		665,415		665,415	665,415		665,415	25,000,000	25,000,000
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	2,800,000	16,029,763	(2,636,926)	10,592,837	16,029,763	(2,636,926)	10,592,837	82,811,431	82,811,431
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	8,107,924	10,034,045	(1,538,326)	387,795	10,034,045	(1,538,326)	387,795	52,029,585	52,029,585
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(3,840,776)	0	682,459	682,459
0299999. Total NAIC 1 Designation				10,907,924	26,729,223	(4,175,252)	11,646,047	26,729,223	(8,016,028)	11,646,047	160,523,475	160,523,475
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				10,907,924	26,729,223	(4,175,252)	11,646,047	26,729,223	(8,016,028)	11,646,047	160,523,475	160,523,475

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank	7LTWFZYICNSX8D621K86	Cash	000000-00-0	Cash	2,800,000		XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	8,107,924		XXX		V
0299999 - Total					10,907,924	0	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			35,633,167	35,633,167	10/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				35,633,167	35,633,167	XXX
9999999 - Totals				35,633,167	35,633,167	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 19,719,357 Book/Adjusted Carrying Value $ 19,987,980
2. Average balance for the year to date Fair Value $ 44,896,312 Book/Adjusted Carrying Value $ 44,896,312
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 35,115,972 NAIC 2 $ 517,195 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,600,000	3,600,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Flt % Due 3/21/2014 MJSD21		1FE	1,700,000	1,700,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				5,300,000	5,300,000	XXX
1099999. Total - All Other Government Bonds				5,300,000	5,300,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	12,040,000	12,040,000	11/01/2028
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				17,640,000	17,640,000	XXX
45505R-BT-1	INDIANA ST FIN AUTH ECON Adj % Due 12/1/2037 MJSD3		2AM	6,000,060	6,000,000	12/01/2037
605155-AF-7	MISSION TX SOLID WASTE 6% Due 8/1/2020 FA1		3AM	2,715,552	2,700,000	08/01/2020
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,785,000	1,785,000	04/01/2037
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	7,500,000	7,500,000	02/01/2052
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,510,000	2,510,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Sched		1FE	650,000	650,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				21,160,612	21,145,000	XXX
3199999. Total - U.S. Special Revenues Bonds				38,800,612	38,785,000	XXX
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	4,000,000	4,000,000	07/24/2014
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		1FE	1,707,412	1,702,950	03/07/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	2,705,334	2,705,401	08/01/2014
12626P-AE-3	CRH AMERICA INC 5.3% Due 10/15/2013 AO15		2FE	5,107,716	5,108,751	10/15/2013
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,400,000	1,400,000	02/02/2043
254687-AW-6	DISNEY 4 1/2% Due 12/15/2013 JD15		1FE	1,865,403	1,865,715	12/15/2013
421915-EH-8	HEALTH CARE PPTY INV INC 5.65% Due 12/15/2013 JD15		2FE	908,820	909,289	12/15/2013
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	4,200,000	4,200,000	05/01/2027
69331C-AE-8	PACIFIC GAS & ELECTRIC 5 3/4% Due 4/1/2014 AO1		2FE	4,096,640	4,100,233	04/01/2014
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,798,681	3,800,000	02/06/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				29,790,007	29,792,339	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	1,700,000	1,700,000	10/01/2034
96041U-AA-0	WLAKE ABS 0.55% Due 10/15/2014 Mo-15		1FE	3,000,006	3,000,000	10/15/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,700,006	4,700,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				34,490,013	34,492,339	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				52,730,007	52,732,339	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				25,860,618	25,845,000	XXX
6599999. Total Bonds				78,590,625	78,577,339	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
172967-FE-6	CITIGROUP 6% Due 12/13/2013 JD15			3,133,623	3,133,820	12/13/2013
316175-40-5	FIDELITY INST MM FUND PRIME			67,983	67,983	
46623E-JF-7	JP MORGAN CHASE & CO Flt % Due 1/24/2014 JAJO24			5,813,966	5,813,931	01/24/2014
919061-EX-5	ARCO TRANSN ALASKA INC REV 5% Due 1/1/2014 JJ1			1,011,000	1,011,445	01/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				10,026,572	10,027,179	XXX
000000-00-0	Huntington National Bank Money Market Account			11,304,961	11,304,961	
9099999. Total - Cash (Schedule E Part 1 type)				11,304,961	11,304,961	XXX
000000-00-0	AGL CAPITAL CORP CP 0.34% Due 11/21/2013 At Mat			4,195,280	4,195,280	11/21/2013
000000-00-0	BALTIMORE GAS & ELECTRIC CP 0.22% Due 10/7/2013 At Mat			10,099,568	10,099,568	10/07/2013
000000-00-0	DUKE ENERGY CP 0.26% Due 10/2/2013 At Mat			11,296,001	11,296,001	10/02/2013
000000-00-0	ENBRIDGE CP 0.3% Due 10/1/2013 At Mat			7,897,893	7,897,893	10/01/2013
000000-00-0	ENBRIDGE CP 0.27% Due 10/15/2013 At Mat			3,999,460	3,999,460	10/15/2013
000000-00-0	GLENCORE CP 0.4% Due 10/15/2013 At Mat			1,798,760	1,798,760	10/15/2013
000000-00-0	GLENCORE CP 0.45% Due 11/13/2013 At Mat			9,489,313	9,489,313	11/13/2013
000000-00-0	IDACORP CP CP 0.28% Due 10/4/2013 At Mat			3,898,908	3,898,908	10/04/2013
000000-00-0	IDACORP CP CP 0.3% Due 10/9/2013 At Mat			399,900	399,900	10/09/2013
000000-00-0	IDACORP CP CP 0.27% Due 10/16/2013 At Mat			699,848	699,848	10/16/2013
000000-00-0	KENTUCKY UTILITIES CO CP 0.22% Due 10/4/2013 At Mat			1,999,914	1,999,914	10/04/2013
000000-00-0	MDU RESOURCES CP 0.26% Due 10/1/2013 At Mat			10,999,921	10,999,921	10/01/2013
000000-00-0	MDU RESOURCES CP 0.26% Due 10/11/2013 At Mat			6,999,292	6,999,292	10/11/2013
000000-00-0	MARRIOTT CP 0.27% Due 10/31/2013 At Mat			9,095,769	9,095,769	10/31/2013
000000-00-0	NATIONAL GRID USA CP 0.38% Due 11/21/2013 At Mat			11,288,907	11,288,907	11/21/2013
000000-00-0	NEXTERA CP 0.28% Due 10/2/2013 At Mat			4,999,378	4,999,378	10/02/2013
000000-00-0	NOBLE CP 0.39% Due 10/21/2013 At Mat			399,649	399,649	10/21/2013
000000-00-0	NOBLE CP 0.39% Due 11/14/2013 At Mat			3,996,403	3,996,403	11/14/2013
000000-00-0	NOREUT CP 0.22% Due 10/8/2013 At Mat			10,999,261	10,999,261	10/08/2013
000000-00-0	SPECTRA CP 0.37% Due 10/10/2013 At Mat			2,699,057	2,699,057	10/10/2013
000000-00-0	SPECTRA CP 0.4% Due 10/25/2013 At Mat			7,591,891	7,591,891	10/25/2013
000000-00-0	VECTREN UTILITY CP 0.28% Due 10/4/2013 At Mat			2,899,684	2,899,684	10/04/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				127,744,055	127,744,055	XXX
9999999 - Totals				227,666,213	227,653,534	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 38,257,415 Book/Adjusted Carrying Value $ 38,246,551
2. Average balance for the year to date Fair Value $ 160,028,064 Book/Adjusted Carrying Value $ 160,177,687

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					(1,812,867)	(2,800,978)	(240,170)	XXX
Fifth Third Bank	Cincinnati, OH					4,545,070	3,131,841	1,071,195	XXX
Huntington Bank	Columbus, OH					6,801,527	11,803,263	11,806,812	XXX
Morgan Stanley	New York, NY					(7,307,924)	(13,207,924)	(10,907,924)	XXX
PNC Bank	Cincinnati, OH					(631,566)	(360,843)	(424,392)	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			774	703	601	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	1,876,028	(1,152,924)	1,587,136	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	1,876,028	(1,152,924)	1,587,136	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	1,876,028	(1,152,924)	1,587,136	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		07/25/2013	0.340	11/21/2013	4,195,280	2,697	0
BALTIMORE GAS & ELECTRIC CP		09/30/2013	0.220	10/07/2013	10,099,568	62	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	1,499,993	7	0
DUKE ENERGY CP		08/14/2013	0.260	10/02/2013	11,296,001	3,917	0
ENBRIDGE CP		08/30/2013	0.300	10/01/2013	7,897,893	2,107	0
ENBRIDGE CP		09/27/2013	0.270	10/15/2013	3,999,460	120	0
GLENCORE CP		08/14/2013	0.400	10/15/2013	1,798,760	960	0
GLENCORE CP		08/15/2013	0.450	11/13/2013	9,489,313	5,581	0
GLENCORE CP		08/21/2013	0.500	11/18/2013	4,993,819	2,847	0
IDACORP CP CP		08/29/2013	0.280	10/04/2013	3,898,908	1,001	0
IDACORP CP CP		09/09/2013	0.300	10/09/2013	399,900	73	0
IDACORP CP CP		09/17/2013	0.270	10/16/2013	699,848	74	0
KENTUCKY UTILITIES CO CP		09/27/2013	0.220	10/04/2013	1,999,914	49	0
MDU RESOURCES CP		09/30/2013	0.260	10/01/2013	10,999,921	79	0
MDU RESOURCES CP		09/27/2013	0.260	10/11/2013	6,999,292	202	0
MARRIOTT CP		08/30/2013	0.270	10/31/2013	9,095,769	2,184	0
NATIONAL GRID USA CP		08/19/2013	0.380	11/21/2013	11,288,907	5,010	0
NEXTERA CP		09/16/2013	0.280	10/02/2013	8,498,942	992	0
NOBLE CP		08/01/2013	0.390	10/21/2013	399,649	264	0
NOBLE CP		08/23/2013	0.390	11/14/2013	3,996,403	1,690	0
NOREUT CP		09/27/2013	0.220	10/08/2013	10,999,261	269	0
PLAINS CP		09/30/2013	0.190	10/01/2013	1,499,992	8	0
SPECTRA CP		09/06/2013	0.370	10/10/2013	2,699,057	694	0
SPECTRA CP		09/25/2013	0.450	10/24/2013	2,316,160	174	0
SPECTRA CP		09/30/2013	0.400	10/25/2013	7,591,891	84	0
VECTREN UTILITY CP		09/20/2013	0.280	10/04/2013	3,899,575	334	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					144,053,469	31,486	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					144,053,469	31,486	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					144,053,469	31,486	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					144,053,469	31,486	0
8699999 - Total Cash Equivalents					144,053,469	31,486	0