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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2014

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	Karen Ann Chamberlain # Sr VP, Chf Information Off
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	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	Stephen Gale Hussey Jr # VP	Robert Scott Kahn VP
Phillip Earl King VP & Auditor	Richard Anthony Krawczeski VP	Michael Joseph Laatsch VP
Daniel Roger Larsen # VP, Taxes	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	Douglas Ivan Ross VP & Chf Tech Off	Mario Joseph San Marco VP
Nicholas Peter Sargen Sr VP & Chf Inv Off	Luc Paul Sicotte VP	Lawrence Robert Silverstein # VP, Chief Underwriter
Denise Lynn Sparks VP	Jeffrey Laurence Stainton VP & Assoc Gen Counsel	Thomas Martin Stapleton VP
David Eugene Theurich VP	Gerald Joseph Ulland # 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 25th day of April 2014

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,990,873,330	0	10,990,873,330	10,853,300,923
2. Stocks:				
2.1 Preferred stocks	2,121,638	0	2,121,638	2,121,638
2.2 Common stocks	287,748,906	41,622,845	246,126,061	245,621,150
3. Mortgage loans on real estate:				
3.1 First liens	719,371,092	0	719,371,092	720,752,455
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)			0	
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ 89,546,988), cash equivalents ($ 131,599,857) and short-term investments ($ 40,984,414)	262,131,258	0	262,131,258	220,872,550
6. Contract loans (including $ premium notes)	41,205,279	0	41,205,279	41,510,867
7. Derivatives	5,868,736	0	5,868,736	39,843,325
8. Other invested assets	189,582,177	0	189,582,177	187,338,812
9. Receivables for securities	1,402,761	0	1,402,761	2,115,352
10. Securities lending reinvested collateral assets	126,128	0	126,128	17,451,647
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,500,431,305	41,622,845	12,458,808,460	12,330,928,719
13. Title plants less $ charged off (for Title insurers only)			0	
14. Investment income due and accrued	112,550,483	0	112,550,483	103,514,489
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	955,908	0	955,908	923,497
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	19,311,263		19,311,263	19,452,974
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	307,073	0	307,073	802,809
16.2 Funds held by or deposited with reinsured companies	639,414,743	0	639,414,743	642,246,570
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	8,638,416	0	8,638,416	0
19. Guaranty funds receivable or on deposit	2,142,503	0	2,142,503	2,181,823
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($) and other amounts receivable	98,744	98,744	0	0
25. Aggregate write-ins for other than invested assets	8,754,216	0	8,754,216	8,573,671
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,292,604,654	41,721,589	13,250,883,065	13,108,624,552
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	37,279,573	0	37,279,573	38,182,690
28. Total (Lines 26 and 27)	13,329,884,227	41,721,589	13,288,162,638	13,146,807,242
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	8,754,216	0	8,754,216	8,573,671
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)	8,754,216	0	8,754,216	8,573,671

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 10,027,969,612 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	10,027,969,612	9,973,439,365
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,358,366,989	1,350,802,665
4.	Contract claims:		
	4.1 Life	48,406,209	47,743,765
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	451,253	527,396
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 $ 210,938 assumed and $ 1,315,858 ceded	1,526,796	1,314,470
	9.4 Interest Maintenance Reserve	8,893,798	10,322,287
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,006,206 , accident and health $ .... and deposit-type contract funds $	2,006,206	1,206,232
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		0
13.	Transfers to Separate Accounts due or accrued (net) (including $ (143,021) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,712,961)	(2,674,060)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,664,498	3,429,705
15.1	Current federal and foreign income taxes, including $ 6,898,081 on realized capital gains (losses)	21,716,379	19,328,230
15.2	Net deferred tax liability		3,552,377
16.	Unearned investment income	1,091,606	1,121,284
17.	Amounts withheld or retained by company as agent or trustee	1,054,242	54,347
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	13,413,767	12,613,127
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	160,112,513	153,939,820
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	13,693,940	10,565,928
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	7,206,320	5,819,512
	24.09 Payable for securities	82,891,019	1,105,201
	24.10 Payable for securities lending	288,209,175	305,521,434
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	19,897,691	32,210,979
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,057,859,052	11,931,944,064
27.	From Separate Accounts Statement	37,279,573	38,182,690
28.	Total liabilities (Lines 26 and 27)	12,095,138,625	11,970,126,754
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)	399,215,949	382,872,424
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)	1,190,524,013	1,174,180,488
38.	Totals of Lines 29, 30 and 37	1,193,024,013	1,176,680,488
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,288,162,638	13,146,807,242
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	12,141,535	12,891,592
2502.	Uncashed drafts and checks pending escheatment to the state	648,232	811,463
2503.	Counter Party Collateral - Derivative	7,107,924	18,507,924
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)	19,897,691	32,210,979
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	257,343,541	204,970,755	935,672,443
2.	Considerations for supplementary contracts with life contingencies	200,538	726,340	2,290,470
3.	Net investment income	134,314,796	137,414,470	546,468,168
4.	Amortization of Interest Maintenance Reserve (IMR)	1,899,918	2,224,917	8,392,550
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	6,195	6,832	435,863
	8.2 Charges and fees for deposit-type contracts	734	811	3,691
	8.3 Aggregate write-ins for miscellaneous income	9,927,356	9,011,584	34,179,148
9.	Totals (Lines 1 to 8.3)	403,693,078	354,355,709	1,527,442,333
10.	Death benefits	54,740,999	47,125,177	217,785,400
11.	Matured endowments (excluding guaranteed annual pure endowments)	386,069	593,269	1,980,236
12.	Annuity benefits	67,550,201	64,124,830	255,867,735
13.	Disability benefits and benefits under accident and health contracts	691,420	700,741	2,773,043
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	140,483,964	137,996,637	595,599,019
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,989,661	5,865,052	10,886,762
18.	Payments on supplementary contracts with life contingencies	776,151	798,874	3,189,266
19.	Increase in aggregate reserves for life and accident and health contracts	54,530,247	14,344,986	127,673,652
20.	Totals (Lines 10 to 19)	321,148,712	271,549,566	1,215,755,113
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,434,122	11,164,874	49,490,038
22.	Commissions and expense allowances on reinsurance assumed	506,706	616,742	3,103,615
23.	General insurance expenses	24,765,581	15,045,149	77,516,916
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,308,942	2,070,091	7,203,683
25.	Increase in loading on deferred and uncollected premiums	(271,541)	(259,975)	356,162
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,529,681)	(1,276,060)	(7,104,160)
27.	Aggregate write-ins for deductions	1,015,225	714,417	4,121,648
28.	Totals (Lines 20 to 27)	361,378,066	299,624,804	1,350,443,015
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	42,315,012	54,730,905	176,999,318
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	42,315,012	54,730,905	176,999,318
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	14,818,298	17,524,253	66,249,358
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)	27,496,714	37,206,652	110,749,960
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,644,235 (excluding taxes of $ 253,846 transferred to the IMR)	8,728,212	(46,082)	(1,905,396)
35.	Net income (Line 33 plus Line 34)	36,224,926	37,160,570	108,844,564
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,176,680,488	1,025,724,620	1,025,724,620
37.	Net income (Line 35)	36,224,926	37,160,570	108,844,564
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (9,086,489)	(16,230,993)	9,354,821	57,796,211
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,104,304	1,453,274	18,600,452
41.	Change in nonadmitted assets	(582,019)	(4,224,666)	(7,803,433)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(6,172,693)	(15,158,374)	(26,481,926)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	16,343,525	28,585,625	150,955,868
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,193,024,013	1,054,310,245	1,176,680,488
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	3,843	4,879	21,312
08.302.	Company Owned Life Insurance	180,546	413,297	1,657,354
08.303.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	9,742,967	8,593,408	32,500,482
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)	9,927,356	9,011,584	34,179,148
2701.	Pension Expense	780,053	565,377	3,485,491
2702.	Securities lending interest expense	235,172	147,975	635,003
2703.	Miscellaneous Expense	0	1,065	1,154
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)	1,015,225	714,417	4,121,648
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	257,848,777	179,371,251	938,282,954
2.	Net investment income	135,658,522	135,307,588	575,730,632
3.	Miscellaneous income	12,766,112	200,022	26,481,801
4.	Total (Lines 1 to 3)	406,273,411	314,878,861	1,540,495,387
5.	Benefit and loss related payments	265,247,959	223,021,806	1,060,141,625
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,490,780)	(1,344,998)	(6,925,789)
7.	Commissions, expenses paid and aggregate write-ins for deductions	40,738,802	16,251,673	148,110,059
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 6,898,081 tax on capital gains (losses)	19,328,230	(39,190,812)	10,806,320
10.	Total (Lines 5 through 9)	323,824,211	198,737,669	1,212,132,215
11.	Net cash from operations (Line 4 minus Line 10)	82,449,200	116,141,192	328,363,172
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	539,869,986	459,085,226	2,512,299,519
	12.2 Stocks	8,782,017	0	16,075,506
	12.3 Mortgage loans	4,073,124	53,505,409	177,898,311
	12.4 Real estate	0	0	35,250,000
	12.5 Other invested assets	1,738,663	1,396,672	3,024,953
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	9,041	688	(8,875)
	12.7 Miscellaneous proceeds	114,122,180	52,416,344	1,745,418
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	668,595,011	566,404,339	2,746,284,832
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	682,687,319	637,845,297	3,178,992,747
	13.2 Stocks	749,394	11,039,819	54,991,730
	13.3 Mortgage loans	3,096,388	51,656,639	114,790,726
	13.4 Real estate	0	25,349	613,283
	13.5 Other invested assets	1,231,670	41,464,900	56,947,898
	13.6 Miscellaneous applications	0	34,175,365	10,153,428
	13.7 Total investments acquired (Lines 13.1 to 13.6)	687,764,771	776,207,369	3,416,489,812
14.	Net increase (or decrease) in contract loans and premium notes	(305,588)	(925,934)	(2,052,057)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(18,864,172)	(208,877,096)	(668,152,923)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	7,564,324	54,964,574	312,459,343
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(29,890,644)	(24,187,218)	109,946,054
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(22,326,320)	30,777,356	422,405,397
	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)	41,258,708	(61,958,548)	82,615,646
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	220,872,550	138,256,904	138,256,904
	19.2 End of period (Line 18 plus Line 19.1)	262,131,258	76,298,356	220,872,550

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	47,559,328	57,176,473	221,444,043
3.	Ordinary individual annuities	187,215,768	124,914,729	596,190,878
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	234,775,096	182,091,202	817,634,921
12.	Deposit-type contracts	428,976,946	567,685,069	2,258,921,149
13.	Total	663,752,042	749,776,271	3,076,556,070
	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	2014	2013
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 36,224,926	$ 108,844,564
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 36,224,926	$ 108,844,564
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 1,193,024,013	$ 1,176,680,488
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 1,193,024,013	$ 1,176,680,488

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

C. Accounting Policy. No changes.

2. Accounting Changes and Corrections of Errors

The Company made the following accounting changes in 2014: No changes.

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 three month period ended March 31, 2014 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 Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2014, 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 three month period ended March 31, 2014:						
	$ -	$ -	$ -	$ -	$ -	
	-	-	-	-	-	
Total	XXX	XXX	$ -	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 March 31, 2014:

a. The aggregate amount of unrealized losses:

1. Less than 12 months $25,549,433
2. 12 months or longer $22,246,890

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

1. Less than 12 months $890,061,635
2. 12 months or longer $286,437,657

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

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

NOTES TO FINANCIAL STATEMENTS

- 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.

(3)

	Fair Value
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 295,209,378

F. Real Estate. No change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

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

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

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

11. Debt.

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The company has determined the actual/estimated maximum borrowing capacity as $1.8 billion. The company calculated this amount after a review of its pledgedable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
Membership Stock - Class A	$18,581,825	$18,581,825	-
Membership Stock - Class B	-	-	-
Activity Stock	$27,188,275	$27,188,275	-
Excess Stock	-	-	-
Aggregate Total	$45,770,100	$45,770,100	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$1,800,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account
Membership Stock - Class A	$18,581,825	$18,581,825	-
Membership Stock - Class B	-	-	-
Activity Stock	$26,928,875	$26,928,875	-
Excess Stock	-	-	-
Aggregate Total	$45,510,700	$45,510,700	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$1,800,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	Current Year Total	Not Eligible For Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock	$18,581,825	$18,581,825	-	-	-	-
Class A	$18,581,825	$18,581,825	-	-	-	-
Class B:	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,579,228,058	$1,618,541,411	$1,354,410,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,579,228,058	$1,618,541,411	$1,354,410,000

NOTES TO FINANCIAL STATEMENTS

3. Current Year Separate Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,493,185,068	$1,521,634,426	$1,341,940,000

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$1,579,228,058	$1,618,541,411	$1,354,410,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$1,579,228,058	$1,618,541,411	$1,354,410,000

3. Current Year Separate Account

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$1,493,185,068	$1,521,634,426	$1,341,940,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	-	-	-	XXXXXX
Funding Agreements	$1,354,410,000	$1,354,410,000	-	$1,305,971,261
Other	-	-	-	XXXXXX
Aggregate Total	$1,354,410,000	$1,354,410,000	-	$1,305,971,261

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	-	-	-	XXXXXX
Funding Agreements	$1,341,940,000	$1,341,940,000	-	$1,298,269,630
Other	-	-	-	XXXXXX
Aggregate Total	$1,341,940,000	$1,341,940,000	-	$1,298,269,630

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
Debt	-	-	-
Funding Agreements	$1,359,410,000	$1,359,410,000	-
Other	-	-	-
Aggregate Total	$1,359,410,000	$1,359,410,000	-

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (yes/no)?
Debt	No
Funding Agreements	No
Other	No

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost. Not Applicable.

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. As of December 31, 2013, the Company has recorded a liability of $26 million for estimated losses as a result of these audits.

15. Leases. No change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities.

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

(4) For securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement with the transferred financial assets:

a. Not applicable.
b. Not applicable.

C. Wash Sales. 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 March 31, 2014

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	2,093,213	-	2,093,213
RMBS	-	1,397,163	-	1,397,163
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 3,490,376	$ -	$ 3,490,376
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 199,621,099	$ -	$ -	$ 199,621,099
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 199,621,099	$ -	$ -	$ 199,621,099
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	2,621,315	-	2,621,315
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	3,247,424	3,247,424
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ 2,621,315	$ 3,247,424	$ 5,868,739
Separate account assets*	$ 31,136,191	$ -	$ -	$ 31,136,191
Total assets at fair value	$ 230,757,290	$ 6,111,691	$ 3,247,424	$ 240,116,405

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (5,500,187)	$ -	$ (5,500,187)
Options, written	-	(1,706,133)	-	(1,706,133)
Total derivative liabilities	$ -	$ (7,206,320)	$ -	$ (7,206,320)
Total liabilities at fair value	$ -	$ (7,206,320)	$ -	$ (7,206,320)

* 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.

NOTES TO FINANCIAL STATEMENTS

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 3/31/2014

	Balance at 01/01/2014	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 03/31/2014
Derivative assets	$ 3,590,490	$ -	$ -	$ -	$ (148,514)	$ (194,522)	$ 3,247,424
Total	$ 3,590,490	$ -	$ -	$ -	$ (148,514)	$ (194,522)	$ 3,247,424

Gross Purchases, Issuances, Sales, and Settlements

Three months ended at 3/31/2014

	Purchases	Issuances	Sales	Settlements	Net Purchases, Issuances, Sales, & Settlements
Derivative assets	$ -	$ -	$ -	$ (194,522)	$ (194,522)
Total	$ -	$ -	$ -	$ (194,522)	$ (194,522)

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly 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 contracts 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 consisted 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	$ 11,522,604,725	$10,990,873,330	$ 32,000,347	$ 11,030,027,314	$ 460,577,064	$ -
Common stocks:						
Unaffiliated**	245,131,799	245,131,799	245,131,799	-	-	-
Preferred stock	2,537,500	2,121,638	-	-	2,537,500	-
Mortgage loans	759,047,614	719,371,092	-	-	759,047,614	-
Cash, cash equivalents and short-term investments	262,136,189	262,131,259	262,136,189	-	-	-
Other invested assets, surplus notes	15,547,872	13,626,066	-	15,547,872	-	-
Securities lending reinvested collateral assets	126,128	126,128	126,128	-	-	-
Derivative assets	5,868,739	5,868,739	-	2,621,315	3,247,424	-
Separate acct. assets	37,574,114	37,279,573	33,086,747	4,487,367	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (9,708,836,060)	$ (9,273,405,000)	$ -	$ -	$ (9,708,836,060)	$ -
Derivative liabilities	(10,423,191)	(7,206,320)	-	(7,206,320)	(3,216,871)	-
Securities lending liability	(288,209,175)	(288,209,175)	-	(288,209,175)	-	-
Separate acct. liabilities*	(3,737,023)	(3,573,000)	-	-	(3,737,023)	-

*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

NOTES TO FINANCIAL STATEMENTS

impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

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

The fair values of 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.

D. Not Applicable.

21. Other Items.

H. Offsetting and Netting Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	3/31/2014	12/31/2013
Derivative Assets		
Gross amount of recognized assets	$ 10,034,369	$ 39,843,328
Gross amounts offset	(4,165,632)	-
Net amount of assets	$ 5,868,737	$ 39,843,328
Derivative Liabilities		
Gross amount of recognized liabilities	$ (11,371,952)	$ (5,819,511)
Gross amounts offset	4,165,632	-
Net amount of liabilities	$ (7,206,320)	$ (5,819,511)

NOTES TO FINANCIAL STATEMENTS

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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 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: $ 54,474,669

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	$ 41,973,192	$ 42,617,107
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 153,807,468	$ 143,908,369
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 195,780,660	$ 186,525,476
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. $ 295,209,378

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 295,213,198

16.3 Total payable for securities lending reported on the liability page. $ 288,209,175

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	$ 698,044,231
	1.14 Total Mortgages in Good Standing	$ 698,044,231
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 21,326,861
	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)	$ 719,371,092
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 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

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
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	164,858	2,860,645			3,025,503	
2.	Alaska AK	N	10,441	655			11,096	
3.	Arizona AZ	L	420,284	749,465			1,169,749	50,000
4.	Arkansas AR	L	42,893	3,676,890			3,719,783	
5.	California CA	L	1,474,055	3,711,755			5,185,810	
6.	Colorado CO	L	117,933	1,710,435			1,828,368	
7.	Connecticut CT	L	148,331	3,142,546			3,290,877	
8.	Delaware DE	L	51,405	1,211,308			1,262,713	
9.	District of Columbia DC	L	33,395	88,421			121,816	
10.	Florida FL	L	2,476,695	10,667,884			13,144,579	
11.	Georgia GA	L	369,748	705,777			1,075,525	
12.	Hawaii HI	L	11,104	5,135,003			5,146,107	
13.	Idaho ID	L	10,869	447			11,316	
14.	Illinois IL	L	3,224,202	16,070,211			19,294,413	
15.	Indiana IN	L	4,078,490	11,563,310			15,641,800	15,000
16.	Iowa IA	L	140,190	7,047,096			7,187,286	
17.	Kansas KS	L	169,620	2,269,822			2,439,442	
18.	Kentucky KY	L	1,597,931	2,124,314			3,722,245	30,000
19.	Louisiana LA	L	1,243,841	9,273,919			10,517,760	
20.	Maine ME	N	3,858	300			4,158	
21.	Maryland MD	L	796,218	2,708,933			3,505,151	
22.	Massachusetts MA	L	14,113	590			14,703	
23.	Michigan MI	L	2,184,061	14,105,466			16,289,527	
24.	Minnesota MN	L	500,933	857,008			1,357,941	
25.	Mississippi MS	L	112,660	6,504,958			6,617,618	
26.	Missouri MO	L	922,486	10,814,667			11,737,153	
27.	Montana MT	L	6,616	701,332			707,948	
28.	Nebraska NE	L	18,798	141,538			160,336	
29.	Nevada NV	L	60,587	250			60,837	
30.	New Hampshire NH	N	2,921	75			2,996	
31.	New Jersey NJ	L	531,185	326,499			857,684	
32.	New Mexico NM	L	73,880	2,005,353			2,079,233	
33.	New York NY	N	28,172	37,532			65,704	
34.	North Carolina NC	L	4,074,369	4,701,498			8,775,867	
35.	North Dakota ND	L	4,766				4,766	
36.	Ohio OH	L	13,601,116	15,935,792			29,536,908	428,866,946
37.	Oklahoma OK	L	54,861	5,760,737			5,815,598	
38.	Oregon OR	L	47,383	893,998			941,381	
39.	Pennsylvania PA	L	3,867,469	8,385,884			12,253,353	
40.	Rhode Island RI	N	2,410				2,410	
41.	South Carolina SC	L	560,260	3,146,475			3,706,735	
42.	South Dakota SD	L	4,535	132,444			136,979	
43.	Tennessee TN	L	540,771	964,836			1,505,607	
44.	Texas TX	L	1,089,360	15,765,245			16,854,605	15,000
45.	Utah UT	L	24,086	50,000			74,086	
46.	Vermont VT	L	2,553				2,553	
47.	Virginia VA	L	263,912	2,362,855			2,626,767	
48.	Washington WA	L	82,928	150			83,078	
49.	West Virginia WV	L	870,530	1,012,182			1,882,712	
50.	Wisconsin WI	L	690,968	6,913,628			7,604,596	
51.	Wyoming WY	L	9,327				9,327	
52.	American Samoa AS	N					0	
53.	Guam GU	L	5,255	975,640			980,895	
54.	Puerto Rico PR	N	1,650				1,650	
55.	U.S. Virgin Islands VI	N	191				191	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	13,223	0	0	0	13,223	0
59.	Subtotal	(a) 47	46,854,696	187,215,768	0	0	234,070,464	428,976,946
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	704,632	0	0	0	704,632	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	47,559,328	187,215,768	0	0	234,775,096	428,976,946
96.	Plus Reinsurance Assumed	XXX	32,388,924	(5,902,855)	0	0	26,486,069	0
97	Totals (All Business)	XXX	79,948,252	181,312,913	0	0	261,261,165	428,976,946
98.	Less Reinsurance Ceded	XXX	3,372,752	572	0	0	3,373,324	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	76,575,500	181,312,341	0	0	257,887,841	428,976,946
	DETAILS OF WRITE-INS							
58001.	Other Foreign	XXX	13,223				13,223	
58002.		XXX					0	
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	13,223	0	0	0	13,223	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	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 Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	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	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	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	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	30-0755589				Cintrifuse Early Stage Capital Fund I LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	CYM	NIA	The Western and Southern Life Ins Co	Ownership	7.500	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	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	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	89.000	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	36.900	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	36.890	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	25.870	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	77.840	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	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	25.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.440	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	41.500	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	25.630	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	100.000	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	12.020	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0760882				Goldentree CLO Debt Investment	IRL	NIA	The Western and Southern Life Ins Co	Ownership	13.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	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	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	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	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	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	27-1024113				North Braeswood Meritage Holdings LLC	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	99.990	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	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				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	

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	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.530	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	12.490	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	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	100.000	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	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	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	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	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	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.560	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	

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] — 92622201449000001
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 92622201436500001
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 92622201444500001
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 92622201444600001
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 92622201444700001
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 92622201444800001
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 92622201444900001

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	0	24,356,091
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		613,283
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		10,766,978
5.	Deduct amounts received on disposals		35,250,000
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
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

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	720,752,455	783,939,708
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		106,440,548
	2.2 Additional investment made after acquisition	3,096,388	8,350,178
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	(400,000)	0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,073,124	177,898,311
8.	Deduct amortization of premium and mortgage interest points and commitment fees	4,628	79,668
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)	719,371,091	720,752,455
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	719,371,091	720,752,455
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	719,371,091	720,752,455

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	187,338,812	133,473,740
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		40,000,000
	2.2 Additional investment made after acquisition	1,231,670	16,947,898
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2,753,624	(47,996)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	1,738,663	3,024,953
8.	Deduct amortization of premium and depreciation	3,266	9,877
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)	189,582,178	187,338,812
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	189,582,178	187,338,812

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	11,142,019,657	10,419,333,212
2.	Cost of bonds and stocks acquired	683,436,711	3,233,984,477
3.	Accrual of discount	963,162	14,647,726
4.	Unrealized valuation increase (decrease)	5,840,094	55,249,105
5.	Total gain (loss) on disposals	7,711,002	8,395,409
6.	Deduct consideration for bonds and stocks disposed of	548,652,000	2,528,375,025
7.	Deduct amortization of premium	10,574,770	42,638,161
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		18,577,086
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,280,743,856	11,142,019,657
11.	Deduct total nonadmitted amounts	41,622,845	40,975,962
12.	Statement value at end of current period (Line 10 minus Line 11)	11,239,121,011	11,101,043,695

SCHEDULE D - PART 1B

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

NAIC Designation	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. NAIC 1 (a)	7,267,859,604	885,950,212	965,472,749	120,846,006	7,309,183,073			7,267,859,604
2. NAIC 2 (a)	2,686,067,580	2,301,355,930	2,095,600,281	(123,424,195)	2,768,399,034			2,686,067,580
3. NAIC 3 (a)	509,783,353	17,808,108	37,585,438	9,105,726	499,111,749			509,783,353
4. NAIC 4 (a)	506,975,930	61,677,495	46,050,353	(11,271,312)	511,331,760			506,975,930
5. NAIC 5 (a)	82,461,557	1	5,491,893	(5,310,551)	71,659,114			82,461,557
6. NAIC 6 (a)	3,489,021		233,511	517,359	3,772,869			3,489,021
7. Total Bonds	11,056,637,045	3,266,791,746	3,150,434,225	(9,536,967)	11,163,457,599	0	0	11,056,637,045
PREFERRED STOCK								
8. NAIC 1	0				0			0
9. NAIC 2	0				0			0
10. NAIC 3	2,121,638				2,121,638			2,121,638
11. NAIC 4	0				0			0
12. NAIC 5	0				0			0
13. NAIC 6	0				0			0
14. Total Preferred Stock	2,121,638	0	0	0	2,121,638	0	0	2,121,638
15. Total Bonds and Preferred Stock	11,058,758,683	3,266,791,746	3,150,434,225	(9,536,967)	11,165,579,237	0	0	11,058,758,683

(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 $ 171,594,645 ; NAIC 2 $ 989,625 ; 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	40,984,414	XXX	41,030,052	114	54,292

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	166,139,894	137,475,705
2.	Cost of short-term investments acquired	396,315,565	2,102,812,877
3.	Accrual of discount	45	36
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		2,443
6.	Deduct consideration received on disposals	521,395,561	2,073,852,984
7.	Deduct amortization of premium	75,529	298,183
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)	40,984,414	166,139,894
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	40,984,414	166,139,894

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)	34,023,817
2.	Cost Paid/(Consideration Received) on additions	696,000
3.	Unrealized Valuation increase/(decrease)	(34,847,845)
4.	Total gain (loss) on termination recognized	8,381,250
5.	Considerations received/(paid) on terminations	9,396,250
6.	Amortization	(194,552)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(1,337,580)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,337,580)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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)			

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	9,949,604	10,858,931	05/17/2007	06/20/2017	Deutsche Bank	17,981	17,981	20047E-AE-2	COMM 2006-C8 A4	1FM	9,931,623	10,840,950
742718G*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,696,889	27,381,494	06/22/2011	09/20/2016	Bank of America	584,419	584,419	3137A7-JU-5	FHMS K701 A2	1FE	25,112,470	26,797,075
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,415,820	11,150,409	06/07/2011	09/20/2016	Deutsche Bank	239,849	239,849	31398J-ZS-5	FHR K004 A2	1FE	10,175,971	10,910,560
911308C@1	United Parcel 911308AB0	1FE	15,000,000	15,501,423	16,795,410	06/07/2011	09/20/2016	Deutsche Bank	362,070	362,070	31398W-D3-5	FHR K005 A2	1FE	15,139,353	16,433,340
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,733,961	26,978,499	06/22/2011	09/20/2016	Deutsche Bank	603,449	603,449	3137AB-FV-8	FHLMC SERICL	1FE	25,130,512	26,375,050
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,218,022	5,590,462	08/30/2011	09/20/2016	Deutsche Bank	115,652	115,652	36249K-AC-4	GSMS 2010-C1 A2	1FM	5,102,371	5,474,810
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,127,284	4,159,425	08/30/2011	09/20/2016	Deutsche Bank	92,521	92,521	396789-JU-4	GCCFC 2005-GG3 A4	1FM	4,034,762	4,066,904
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,312,290	11,904,853	08/30/2011	09/20/2016	Deutsche Bank	254,434	254,434	46635G-AC-4	JPMCC 2010-C2 A2	1FM	11,057,856	11,650,419
244199C*4	Deere & Co 244199BB0	1FE	18,000,000	18,697,314	18,760,112	08/08/2011	09/20/2016	Morgan Stanley	415,113	415,113	90269G-AD-3	UBSCM 2012-C1 AAB	1FM	18,282,201	18,344,999
244199C*4	Deere & Co 244199BB0	1FE	2,000,000	2,065,623	2,087,338	08/08/2011	09/20/2016	Morgan Stanley	46,124	46,124	46640U-AC-6	JPMBB 2013-C17 A3	1FE	2,019,500	2,041,214
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,101,018	10,872,184	08/10/2011	09/20/2014	Morgan Stanley	46,384	46,384	233050-AB-9	DBUBS 2011-LC1A A2	1FM	10,054,634	10,825,800
30231GA*3	3M 604059AE5	1FE	7,000,000	8,028,491	8,474,309	08/30/2011	09/20/2016	Morgan Stanley	164,299	164,299	12622D-AB-0	COMM 2010-C1 A2	1FM	7,864,192	8,310,010
30231GA*3	3M 604059AE5	1FE	12,000,000	12,344,772	12,991,204	08/30/2011	09/20/2016	Morgan Stanley	281,656	281,656	46635G-AC-4	JPMCC 2010-C2 A2	1FM	12,063,116	12,709,548
30231GA*3	3M 604059AE5	1FE	1,000,000	1,025,279	1,082,071	08/30/2011	09/20/2016	Morgan Stanley	23,471	23,471	12622D-AB-0	COMM 2010-C1 A2	1FM	1,001,808	1,058,600
9999999 - Totals				160,217,790	169,086,701	XXX	XXX	XXX	3,247,422	3,247,422	XXX	XXX	XXX	156,970,368	165,839,279

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	160,640,122							14	160,640,122
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
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	422,332	XXX		XXX		XXX		XXX	422,332
7. Ending Inventory	14	160,217,790	0	0	0	0	0	0	14	160,217,790

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,337,583)	
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)		(1,337,583)
4.	Part D, Section 1, Column 5	10,034,369	
5.	Part D, Section 1, Column 6	(11,371,952)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(4,554,454)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(4,554,454)
10.	Part D, Section 1, Column 8	10,034,369	
11.	Part D, Section 1, Column 9	(14,588,823)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	165,348,843	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	165,348,843	
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	37,196,229	0
2.	Cost of cash equivalents acquired	2,187,788,864	7,444,778,478
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	9,041	9,762
6.	Deduct consideration received on disposals	2,093,394,276	7,407,567,909
7.	Deduct amortization of premium		24,102
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)	131,599,858	37,196,229
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	131,599,858	37,196,229

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001132	Santa Rosa	CA		11/28/2005	5.750	0	1,199,870	15,250,000
0001179	Houston	TX		10/10/2013	5.000	0	1,886,180	240,548
0599999. Mortgages in good standing - Commercial mortgages-all other						0	3,086,050	15,490,548
0899999. Total Mortgages in good standing						0	3,086,050	15,490,548
0001161	Conroe	TX		04/28/2011	6.520	0	10,338	14,992,441
1399999. Restructured mortgages - Commercial mortgages-all other						0	10,338	14,992,441
1699999. Total - Restructured Mortgages						0	10,338	14,992,441
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	3,096,388	30,482,989

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
0001071	Cincinnati	OH		04/27/1994		1,308,645	0	0	0	0	0	0	0	12,877	0	0	0
0001094	Fremont	CA		08/17/2001		6,306,167	0	0	0	0	0	0	0	165,340	0	0	0
0001101	Pittsburgh	PA		05/10/2002		14,765,932	0	0	0	0	0	0	0	117,127	0	0	0
0001102	Kennesaw	GA		05/28/2002		7,464,426	0	0	0	0	0	0	0	35,862	0	0	0
0001103	Plano	TX		07/09/2002		9,296,169	0	0	0	0	0	0	0	81,320	0	0	0
0001104	Plantation	FL		07/19/2002		4,782,755	0	0	0	0	0	0	0	41,838	0	0	0
0001106	Germantown	TN		09/06/2002		8,773,776	0	0	0	0	0	0	0	61,474	0	0	0
0001108	Kissimmee	FL		10/28/2002		4,073,541	0	0	0	0	0	0	0	30,581	0	0	0
0001110	Cincinnati	OH		12/19/2002		571,353	0	0	0	0	0	0	0	34,529	0	0	0
0001112	Indianapolis	IN		12/19/2002		1,177,134	0	0	0	0	0	0	0	35,432	0	0	0
0001113	Cincinnati	OH		12/19/2002		119,468	0	0	0	0	0	0	0	43,985	0	0	0
0001114	Cincinnati	OH		12/19/2002		69,207	0	0	0	0	0	0	0	25,511	0	0	0
0001115	Las Vegas	NV		04/04/2003		8,082,164	0	0	0	0	0	0	0	80,197	0	0	0
0001119	Las Cruces	NM		08/01/2003		9,626,656	0	0	0	0	0	0	0	53,525	0	0	0
0001122	Henderson	NV		03/03/2004		2,615,823	0	0	0	0	0	0	0	9,609	0	0	0
0001123	Henderson	NV		03/03/2004		2,615,823	0	0	0	0	0	0	0	9,609	0	0	0
0001125	Kissimmee	FL		03/25/2004		4,802,490	0	0	0	0	0	0	0	36,053	0	0	0
0001126	Austin	TX		09/24/2004		9,323,032	0	0	0	0	0	0	0	43,163	0	0	0
0001127	Seattle	WA		10/01/2004		433,790	0	0	0	0	0	0	0	125,330	0	0	0
0001131	Austin	TX		10/25/2005		2,157,415	0	0	0	0	0	0	0	25,288	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,315,551	0	0	0	0	0	0	0	37,769	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,031,295	0	0	0	0	0	0	0	11,292	0	0	0
0001135	Bloomington	IN		03/22/2007		39,192,052	0	0	0	0	0	0	0	176,486	0	0	0

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
0001136	Carmel	IN		04/05/2007		21,098,917	0	0	0	0	0	0	0	312,670	0	0	0
0001141	San Antonio	TX		04/09/2008		33,178,123	0	0	0	0	0	0	0	126,074	0	0	0
0001144	Owasso	OK		09/23/2008		8,029,512	0	0	0	0	0	0	0	45,991	0	0	0
0001149	Raleigh	NC		08/06/2009		26,011,899	0	0	0	0	0	0	0	84,410	0	0	0
0001150	Spartanburg	SC		09/08/2009		11,653,590	0	0	0	0	0	0	0	83,614	0	0	0
0001151	Lorton	VA		09/28/2009		23,092,355	0	0	0	0	0	0	0	281,902	0	0	0
0001152	Aurora	CO		09/29/2009		11,648,498	0	0	0	0	0	0	0	56,791	0	0	0
0001155	Melbourne	FL		07/08/2010		17,992,637	0	0	0	0	0	0	0	328,824	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,845,774	0	0	0	0	0	0	0	29,577	0	0	0
0001157	Auburn	AL		10/27/2010		8,411,483	0	0	0	0	0	0	0	32,442	0	0	0
0001158	Orlando	FL		01/31/2011		7,929,834	0	0	0	0	0	0	0	65,013	0	0	0
0001160	West Valley	UT		04/28/2011		33,781,871	0	0	0	0	0	0	0	127,747	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,448,894	0	0	0	0	0	0	0	64,591	0	0	0
0001164	Port Orange	FL		10/27/2011		25,595,607	0	0	0	0	0	0	0	88,952	0	0	0
0001166	Puyallup	WA		02/24/2012		18,962,695	0	0	0	0	0	0	0	156,103	0	0	0
0001167	Chatsworth	CA		02/28/2012		1,105,291	0	0	0	0	0	0	0	109,093	0	0	0
0001169	Kennesaw	GA		03/29/2012		4,438,715	0	0	0	0	0	0	0	17,526	0	0	0
0001171	McCalla	AL		05/01/2012		28,098,911	0	0	0	0	0	0	0	115,693	0	0	0
0001173	American Canyon	CA		11/14/2012		38,985,294	0	0	0	0	0	0	0	223,647	0	0	0
0001174	Norcross	GA		12/20/2012		30,826,502	0	0	0	0	0	0	0	146,553	0	0	0
0001176	National City	CA		02/27/2013		10,627,889	0	0	0	0	0	0	0	58,744	0	0	0
0001177	South Attleboro	MA		07/22/2013		49,123,857	0	0	0	0	0	0	0	209,655	0	0	0
0001178	Lorton	VA		09/18/2013		7,500,000	0	0	0	0	0	0	0	13,315	0	0	0
0299999. Mortgages with partial repayments						585,292,812	0	0	0	0	0	0	0	4,073,124	0	0	0
0599999 - Totals						585,292,812	0	0	0	0	0	0	0	4,073,124	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	BOSTON CAPITAL INTERMEDIATE TERM INC FUND	BOSTON	MA	BOSTON CAPITAL SECURITIES		06/30/2011			1,231,670		12,323,868	33.300
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								0	1,231,670	0	12,323,868	XXX
4499999. Total - Unaffiliated								0	0	0	0	XXX
4599999. Total - Affiliated								0	1,231,670	0	12,323,868	XXX
4699999 - Totals								0	1,231,670	0	12,323,868	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD. HOUS. MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/26/2006	01/30/2014	9,747,498					0		30,991	30,991			0	
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	12/31/2002	02/13/2014	3,738,857					0		1,698,580	1,698,580			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							13,486,355	0	0	0	0	0	0	1,729,571	1,729,571	0	0	0	0
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	03/31/2014	9,092					0		9,092	9,092			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							9,092	0	0	0	0	0	0	9,092	9,092	0	0	0	0
4499999. Total - Unaffiliated							9,092	0	0	0	0	0	0	9,092	9,092	0	0	0	0
4599999. Total - Affiliated							13,486,355	0	0	0	0	0	0	1,729,571	1,729,571	0	0	0	0
4699999 - Totals							13,495,447	0	0	0	0	0	0	1,738,663	1,738,663	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		03/01/2014	Interest Capitalization		28,308	28,308	0	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		03/01/2014	Interest Capitalization		102,624	102,624	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2014	Interest Capitalization		38,427	38,427	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2014	Interest Capitalization		128,475	128,475	0	1
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		03/01/2014	Interest Capitalization		158,582	158,582	0	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		03/01/2014	Interest Capitalization		210,743	210,743	0	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2014	Interest Capitalization		38,919	38,919	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2014	Interest Capitalization		122,977	122,977	0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		03/01/2014	Interest Capitalization		119,702	119,702	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2014	Interest Capitalization		126,522	126,522	0	1
912828-C2-4	U S TREASURY 1.500% 02/28/19		03/04/2014	MORGAN STANLEY FIXED INC		1,550,424	1,550,000	379	1
0599999. Subtotal - Bonds - U.S. Governments						2,625,703	2,625,279	379	XXX
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	F	01/23/2014	HONG KONG SHANGHAI BK		2,973,750	3,000,000	2,000	1FE
1099999. Subtotal - Bonds - All Other Governments						2,973,750	3,000,000	2,000	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2014	Interest Capitalization		11,098	11,098	0	1
3137A2-B3-4	FHMS K009 X1 1.487% 08/25/20		01/31/2014	KGS-ALPHA CAPITAL MARKETS		9,857,362	0	22,219	1
3137A2-B3-4	FHMS K009 X1 1.487% 08/25/20		01/31/2014	KGS-ALPHA CAPITAL MARKETS		18,272	0	41	1FE
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		02/06/2014	Cantor Fitzgerald Fixed		17,156,416	16,704,863	19,489	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		02/06/2014	Cantor Fitzgerald Fixed		111,593	108,655	127	1FE
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2014	Interest Capitalization		47,172	47,172	0	1
31397S-JL-9	FNR 2011-32 VC 3.500% 01/25/29		01/15/2014	RBS GREENWICH CAPITAL		8,540,465	8,391,000	16,316	1
31398E-2J-2	FHMS K003 AX1 0.470% 05/25/19		02/25/2014	BARCLAYS		6,943,693	0	102,906	1
31398E-2J-2	FHMS K003 AX1 0.470% 05/25/19		02/25/2014	BARCLAYS		10,949	0	162	1FE
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV 4.550% 12/01/38		02/20/2014	CITIGROUP GLOBAL MKTS		2,250,000	2,250,000	0	1FE
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV 3.500% 06/01/22		02/20/2014	CITIGROUP GLOBAL MKTS		1,670,000	1,670,000	0	1FE
373539-N8-4	GEORGIA ST HSG & FIN AUTH REV 3.600% 12/01/22		02/20/2014	CITIGROUP GLOBAL MKTS		1,700,000	1,700,000	0	1FE
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2014	Interest Capitalization		48,488	48,488	0	1
38378N-YB-3	GNR 2014-24 KZ 4.072% 01/16/54		02/21/2014	KGS-ALPHA CAPITAL MARKETS		913,125	1,000,000	3,054	1
38378N-YB-3	GNR 2014-24 KZ 4.072% 01/16/54		03/01/2014	Interest Capitalization		3,394	3,394	0	1
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		02/28/2014	J P MORGAN SEC FIXED INC		6,000,000	6,000,000	0	2AM
46873T-AE-3	JACKSON TN ENERGY REV 0.600% 04/01/14		02/20/2014	MERRILL LYNCH-NY--FX INC		500,090	500,000	1,167	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						55,782,117	38,434,670	165,481	XXX
00037B-AB-8	ABB FINANCE USA INC 2.875% 05/08/22		02/19/2014	Various		3,640,777	3,745,000	31,702	1FE
02528T-AA-3	ACAR 2012-3 A 1.640% 11/15/16		03/20/2014	WELLS FARGO		251,434	250,466	114	1FE
0258M0-CZ-0	AMERICAN EXPRESS 5.125% 08/25/14		02/19/2014	PIERPONT SECURITIES		1,024,210	1,000,000	25,483	1FE
0258M0-DC-0	AMERICAN EXPRESS 2.800% 09/19/16		02/03/2014	WELLS FARGO		6,823,713	6,524,000	69,517	1FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		01/08/2014	MORGAN STANLEY FIXED INC		5,654,280	6,000,000	14,327	1FE
03063P-AE-2	AMCAR 2010-3 C 3.340% 04/08/16		03/12/2014	J P MORGAN SEC FIXED INC		252,797	249,830	209	1FE
03064C-AF-7	AMCAR 2010-1 D 6.650% 07/17/17		02/25/2014	CITIGROUP GLOBAL MKTS		253,203	250,000	600	1FE
03064E-AF-3	AMCAR 2010-2 D 6.240% 06/08/16		02/25/2014	CITIGROUP GLOBAL MKTS		256,875	250,000	867	1FE
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		03/11/2014	Tax Free Exchange		2,400,000	2,400,000	67,467	4FE
04364B-AA-5	ACER ABS 0.450% 03/10/15		03/03/2014	BANK of AMERICA SEC		4,400,000	4,400,000	0	1FE
04364B-AB-3	ACER 2014-1A A2 1.040% 01/10/17		03/03/2014	BANK of AMERICA SEC		249,970	250,000	0	1FE
04939M-AJ-8	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/10/2014	Tax Free Exchange		2,811,564	2,771,000	71,902	4FE
05363U-AC-7	AVERY 2014-1A A 1.755% 04/25/26		03/19/2014	MORGAN STANLEY FIXED INC		13,000,000	13,000,000	0	1FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2014	Interest Capitalization		25,716	25,716	0	3FM
06051G-DY-2	BANK OF AMERICA CORP 7.375% 05/15/14		03/27/2014	SUSQUEHANNA		4,235,742	4,200,000	117,017	1FE
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		03/05/2014	J P MORGAN SEC HI-YIELD		2,153,725	1,985,000	66,849	4FE
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		03/07/2014	BANK of AMERICA SEC		513,600	480,000	2,790	4FE
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		02/12/2014	WELLS FARGO		216,978	208,852	461	1FE
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		02/26/2014	SUSQUEHANNA		510,390	500,000	2,511	2FE
097751-AS-0	BOMBARDIER INC 7.500% 03/15/18	G	03/03/2014	BARCLAYS		985,555	878,000	31,279	3FE
12189L-AM-3	BURLINGTON NORTH SANTA FE 3.000% 03/15/23		02/04/2014	Various		6,652,090	7,000,000	81,583	1FE
1248EP-BA-0	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		02/21/2014	RBC/DAIN		2,521,875	2,500,000	58,698	3FE
1248EP-BB-8	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		03/12/2014	Tax Free Exchange		4,071,769	4,050,000	104,541	4FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		01/27/2014	Various		7,490,000	7,000,000	20,781	4FE
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		02/10/2014	DEUTSCHE BANK		20,599,133	20,000,000	35,950	1FE
12591U-AD-5	COMM 2014-UBS2 ASB 3.634% 03/10/47		03/03/2014	DEUTSCHE BANK		12,359,539	12,000,000	19,675	1FE
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		03/28/2014	DEUTSCHE BANK		16,479,136	16,000,000	12,988	1FE
126307-AC-1	CSC HOLDINGS INC 8.625% 02/15/19		03/10/2014	BANK of AMERICA SEC		2,638,285	2,194,000	14,718	3FE
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		01/09/2014	DEUTSCHE BANK		11,329,652	11,000,000	24,018	1FE
13975G-AE-8	AFIN 2014-1 B 2.220% 01/22/19		01/16/2014	CITIGROUP GLOBAL MKTS		5,499,099	5,500,000	0	1FE

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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)
14178U-AA-8	CFC LLC 20141A SER 20141A CL A 1.690% 12/17/18		03/17/2014	CREDIT SUISSE FIRST BOSTON		249,970	250,000	0	1FE
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		02/12/2014	STERNE AGEE LEACH		5,918,347	6,335,000	55,546	1FE
14916R-AD-6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/42		03/06/2014	J P MORGAN SEC FIXED INC		4,506,850	5,000,000	78,542	1FE
172967-CK-5	CITIGROUP 5.125% 05/05/14		02/12/2014	BNP SECURITIES		5,253,040	5,200,000	76,249	1FE
20046G-AW-8	COMM 2006-FL12 AJ 0.286% 12/15/20		02/15/2014	Interest Capitalization		531	531	0	1FM
209615-CA-9	CONSOLIDATED NATURAL GAS 5.000% 12/01/14		02/25/2014	KGS-ALPHA CAPITAL MARKETS		1,406,730	1,360,000	16,433	2FE
212015-AF-8	CONTINENTAL RESOURCES 7.125% 04/01/21		02/04/2014	MORGAN STANLEY FIXED INC		11,542,000	10,200,000	253,729	2FE
225458-RT-7	CSFB 2005-C2 A4 4.832% 04/15/37		02/12/2014	WELLS FARGO		222,281	215,000	491	1FE
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		02/11/2014	Various		10,301,994	10,075,000	165,475	2FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		02/27/2014	JEFFERIES & CO		1,027,260	878,000	576	3FE
26483E-AF-7	DUN & BRADSTREET CORP 3.250% 12/01/17		01/22/2014	PIERPONT SECURITIES		521,915	500,000	2,528	2FE
26884A-AS-2	ERP OPERATING 5.250% 09/15/14		03/27/2014	KEY BANC-MCDONALD		817,120	800,000	1,867	2FE
29336U-AB-3	ENLINK MISTREAM PARTNER 4.400% 04/01/24		03/12/2014	CITIGROUP GLOBAL MKTS		4,991,500	5,000,000	0	2FE
30227C-AB-3	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		01/10/2014	Tax Free Exchange		6,255,711	6,326,000	104,379	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2014	Interest Capitalization		158,573	158,573	0	1FM
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		02/26/2014	NOMURA SECURITIES INTERNATIONA		4,844,450	5,000,000	90,417	2FE
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/27/2014	Various		2	2	0	4FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/27/2014	Various		1	1	0	5FM
37247D-AE-6	GENWORTH FINANCIAL 5.750% 06/15/14		01/16/2014	PIERPONT SECURITIES		501,712	492,000	2,908	2FE
373298-BP-2	GEORGIA PACIFIC 7.250% 06/01/28		03/31/2014	FTN FINANCIAL SECURITIES		5,097,680	4,000,000	98,278	2FE
375558-AU-7	GILEAD SCIENCES INC 4.400% 12/01/21		03/18/2014	GOLDMAN SACHS		4,911,245	4,530,000	60,903	2FE
378272-AA-6	GLENCORE FUNDING LLC 6.000% 04/15/14		02/03/2014	Various		4,951,581	4,900,000	87,950	2FE
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		01/15/2014	Various		5,692,552	5,600,000	68,267	1FE
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/27/2014	PIERPONT SECURITIES		3,127,740	3,000,000	6,406	1FE
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		01/06/2014	MIZUHO SECURITIES USA INC		2,401,476	2,300,000	50,977	2FE
404119-BN-8	HCA INC 5.000% 03/15/24		03/03/2014	J P MORGAN SEC HI-YIELD		2,829,000	2,829,000	0	3FE
40414L-AB-5	HCP INC 2.700% 02/01/14		01/03/2014	KEY BANC-MCDONALD		5,608,165	5,600,000	65,520	2FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 08/01/18		02/20/2014	Tax Free Exchange		4,326,484	4,288,000	13,102	4FE
412698-AA-0	HARLAND ESCROW CORP 6.875% 03/01/20		01/27/2014	Various		4,326,901	4,288,000	0	4FE
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		03/10/2014	BANK of AMERICA SEC		4,826,800	4,388,000	69,324	4FE
45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		01/23/2014	KEY BANC-MCDONALD		2,708,030	2,645,000	32,328	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		02/10/2014	BARCLAYS		999,436	1,000,000	0	1FE
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/28/2014	SUSQUEHANNA		4,943,232	4,800,000	5,427	1FE
46625Y-JH-7	JPMCC 2005-CB11 AJ 5.390% 08/12/37		03/31/2014	KGS-ALPHA CAPITAL MARKETS		207,781	200,000	60	1FE
486606-AJ-5	KAYNE ANDERSON 1.485% 08/19/16		01/16/2014	Tax Free Exchange		32,779,373	32,800,000	38,161	1FE
55448Q-AR-7	MACK-CALI REALTY LP 2.500% 12/15/17		03/20/2014	PIERPONT SECURITIES		251,700	250,000	1,736	2FE
573334-AE-9	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		03/14/2014	WELLS FARGO		1,030,000	1,000,000	9,264	4FE
585055-BC-9	MEDTRONIC INC 3.625% 03/15/24		02/20/2014	BARCLAYS		3,992,240	4,000,000	0	1FE
59018Y-UW-9	MERRILL BAC 5.000% 01/15/15		02/27/2014	GOLDMAN SACHS		259,081	250,000	1,667	1FE
59022H-HJ-4	MLMT 2005-MCP1 A4 4.747% 06/12/43		01/03/2014	KGS-ALPHA CAPITAL MARKETS		462,261	445,000	411	1FM
59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		01/23/2014	RBC/DAIN		5,393,643	5,245,000	60,409	1FE
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 01/15/47		01/30/2014	MORGAN STANLEY FIXED INC		10,299,449	10,000,000	12,931	1FE
61690G-AE-1	MSBAM 2014-C14 A4 3.787% 01/15/47		01/30/2014	MORGAN STANLEY FIXED INC		12,119,402	12,000,000	16,410	1FE
61747Y-CF-0	MORGAN STANLEY 6.000% 05/13/14		03/27/2014	MELLON CAPITAL MKT		3,019,800	3,000,000	69,000	2FE
61755B-AC-8	MSC 2007-HQ12 A2 5.577% 04/12/49		01/07/2014	KGS-ALPHA CAPITAL MARKETS		204,696	200,376	281	1FE
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		01/15/2014	MORGAN STANLEY FIXED INC		10,398,438	10,000,000	21,244	1FM
61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		03/26/2014	MORGAN STANLEY FIXED INC		14,419,686	14,000,000	19,894	1FE
628530-AW-7	MYLAN LABORATORIES INC 1.800% 06/24/16		02/24/2014	Tax Free Exchange		6,498,995	6,500,000	22,750	2FE
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		03/19/2014	NOMURA SECURITIES INTERNATIONA		9,835,754	9,702,347	20,146	1FE
637432-CT-0	NATIONAL RURAL UTILITY 8.000% 03/01/32		02/26/2014	FTN FINANCIAL SECURITIES		3,514,625	2,500,000	1,111	1FE
653522-DQ-2	NIAGRA MOHAWK 3.553% 10/01/14		03/25/2014	Various		3,454,975	3,400,000	58,901	1FE
664675-AD-7	NORTHEASTERN UNIVERSITY 2.722% 03/01/19		01/10/2014	BARCLAYS		600,000	600,000	0	1FE
664675-AF-2	NORTHEASTERN UNIVERSITY 3.599% 03/01/21		01/10/2014	BARCLAYS		1,000,000	1,000,000	0	1FE
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		02/25/2014	KGS-ALPHA CAPITAL MARKETS		334,023	300,000	4,350	2FE
681936-BA-7	OMEGA HEALTHCARE 4.950% 04/01/24		03/06/2014	J P MORGAN SEC FIXED INC		3,943,200	4,000,000	0	2FE
68233D-AL-1	ONCOR ELECTRIC DELIVERY 6.375% 01/15/15		02/28/2014	KGS-ALPHA CAPITAL MARKETS		262,128	250,000	2,214	2FE
704549-AK-0	PEABODY ENERGY CORP 6.000% 11/15/18		03/06/2014	BANK of AMERICA SEC		4,750,010	4,388,000	84,835	3FE
713448-CM-8	PEPSICO INC 3.600% 03/01/24		02/25/2014	CITIGROUP GLOBAL MKTS		9,982,500	10,000,000	0	1FE
726505-AK-6	PLAINS E&P COMPANY 6.625% 05/01/21		03/18/2014	WELLS FARGO		275,000	250,000	6,441	2FE
726505-AL-4	PLAINS E&P COMPANY 6.750% 02/01/22		02/26/2014	Various		12,141,250	11,000,000	63,188	2FE
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		02/26/2014	Various		9,252,375	8,310,000	23,495	2FE
737679-CX-6	POTOMAC ELECTRIC PWR CO 4.650% 04/15/14		03/25/2014	KGS-ALPHA CAPITAL MARKETS		2,204,444	2,200,000	46,319	1FE

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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)
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/27/2014	Various		2	2	0	4FM
74958E-AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		03/27/2014	Various		2	2	0	3FE
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		03/11/2014	BANK of AMERICA SEC		425,500	400,000	993	4FE
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		03/11/2014	Tax Free Exchange		3,030,405	2,970,000	22,275	3FE
80282H-AE-3	SDART 2010-3 C 3.060% 11/15/17		03/12/2014	J P MORGAN SEC FIXED INC		204,872	202,031	34	1FE
81663A-AB-1	SEMGROUP CORP-CLASS A 7.500% 06/15/21		01/29/2014	Tax Free Exchange		2,293,000	2,293,000	24,363	4FE
828807-BT-3	SIMON PROPERTY GROUP INC 6.100% 05/01/16		01/13/2014	PIERPONT SECURITIES		565,827	512,000	6,507	1FE
829259-AQ-3	SINCLAIR TELEVISION 6.375% 11/01/21		01/28/2014	Tax Free Exchange		800,000	800,000	15,300	4FE
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.850% 08/15/14		01/29/2014	PIERPONT SECURITIES		1,225,776	1,200,000	27,160	2FE
86765B-AL-3	SUNOCO LOGISTICS PARTNER 3.450% 01/15/23		03/06/2014	MORGAN STANLEY FIXED INC		6,584,550	7,000,000	37,567	2FE
89236T-BD-6	TOYOTA STRUCTURED NOTE 0.000% 03/05/17		03/05/2014	KGS-ALPHA CAPITAL MARKETS		500,000	500,000	52	1FE
902917-AH-6	WASTE MANAGEMENT INC 7.000% 07/15/28		03/25/2014	Various		3,508,508	2,751,000	33,216	2FE
907818-DV-7	UNION PACIFIC CORP 3.750% 03/15/24		01/07/2014	BARCLAYS		2,977,410	3,000,000	0	2FE
909439-AG-6	UACST 2012-1 C 2.520% 03/15/16		03/26/2014	WELLS FARGO		453,551	450,000	504	1FE
913017-BA-6	UNITED TECHNOLOGIES 7.500% 09/15/29		02/21/2014	SUSQUEHANNA		1,382,320	1,000,000	33,542	1FE
913017-BV-0	UNITED TECHNOLOGIES 3.100% 06/01/22		03/20/2014	CREDIT SUISSE FIRST BOSTON		9,926,100	10,000,000	98,167	1FE
92343V-BD-5	VERIZON COMMUNICATIONS 2.000% 11/01/16		02/26/2014	KGS-ALPHA CAPITAL MARKETS		455,322	444,000	3,009	2FE
925524-AH-3	CBS 7.875% 07/30/30		03/06/2014	Various		8,463,300	6,500,000	57,094	2FE
92553P-AW-2	VIACOM INC-CLASS B 5.250% 04/01/44		03/04/2014	MORGAN STANLEY FIXED INC		998,310	1,000,000	0	2FE
92553P-AX-0	VIACOM INC-CLASS B 3.875% 04/01/24		03/04/2014	DEUTSCHE BANK		4,959,600	5,000,000	0	2FE
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		03/10/2014	RBS GREENWICH CAPITAL		20,968,569	20,359,000	55,244	1FE
94974B-FN-5	WELLS FARGO CO 4.125% 08/15/23		01/15/2014	WELLS FARGO		991,240	1,000,000	17,875	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		02/01/2014	Interest Capitalization		68	68	0	1FM
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		02/01/2014	Interest Capitalization		60,681	60,681	0	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		02/18/2014	WELLS FARGO		1,049,629	1,049,629	51	1FE
94988W-AA-6	WFCM 2014-TISH A 1.186% 02/15/27		03/21/2014	WELLS FARGO		3,000,000	3,000,000	0	1FE
94988W-AG-3	WFCM 2014-TISH B 1.506% 02/15/27		03/21/2014	WELLS FARGO		7,000,000	7,000,000	0	1FE
97381W-AN-4	WINDSTREAM CORP 7.750% 10/15/20		03/13/2014	BARCLAYS		2,203,886	2,043,000	67,291	4FE
136385-AF-8	CANADIAN NATL RESOURCES 4.900% 12/01/14	A	01/30/2014	BANK of AMERICA SEC		1,554,180	1,500,000	12,863	2FE
292506-AA-0	ENCANA HLDINGS FIN CORP 5.800% 05/01/14	A	01/22/2014	SUSQUEHANNA		3,265,305	3,220,000	44,615	2FE
65334H-AG-7	NEXEN INC 6.400% 05/15/37	A	03/19/2014	National Integrity		2,290,920	2,000,000	44,089	1FE
89114Q-AE-8	TORONTO DOMINION BANK 2.375% 10/19/16	A	02/03/2014	WELLS FARGO		6,536,192	6,296,000	44,444	1FE
89352H-AK-5	TRANS-CANADA PIPELINES 3.750% 10/16/23	A	02/21/2014	Various		9,648,840	9,650,000	137,432	1FE
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	F	03/11/2014	BANK of AMERICA SEC		2,358,550	2,194,000	67,884	4FE
02364W-AF-2	AMERICA MOVIL SA de CV 5.500% 03/01/14	F	02/25/2014	KGS-ALPHA CAPITAL MARKETS		500,345	500,000	13,368	1FE
03764X-AB-3	APID 2014-17A A1A 1.737% 04/17/26	F	03/20/2014	BANK of AMERICA SEC		19,980,000	20,000,000	0	1FE
12615T-AB-4	CNOOC FINANCE 5.500% 05/21/33	F	03/19/2014	National Integrity		3,674,930	3,500,000	63,097	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	03/19/2014	National Integrity		4,121,760	4,000,000	25,028	1FE
12623U-AA-3	CNOOC FIN 2012 3.875% 05/02/22	F	03/19/2014	National Integrity		2,447,675	2,500,000	36,866	1FE
22546Q-AA-5	CREDIT SUISS NEW YORK 5.500% 05/01/14	F	01/15/2014	HAPOALIM SECURITIES		2,029,020	2,000,000	24,444	1FE
268317-AJ-3	ELECTRICITE DE FRANCE 2.150% 01/22/19	F	01/13/2014	CREDIT SUISSE FIRST BOSTON		12,356,500	12,500,000	0	1FE
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	F	03/20/2014	Various		13,074,003	12,690,000	9,052	1FE
71654Q-BB-7	PETROLEOS MEXICANOS 4.875% 01/24/22	F	02/24/2014	HONG KONG SHANGHAI BK		7,287,000	7,000,000	31,281	2FE
767201-AM-8	RIO TINTO FIN USA LTD 2.500% 05/20/16	F	03/20/2014	KGS-ALPHA CAPITAL MARKETS		222,074	215,000	1,866	1FE
80685P-AA-6	SCHLUMBERGER NOR 4.200% 01/15/21	F	03/19/2014	SOCIETE GENERALE		5,877,444	5,450,000	43,873	1FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	03/11/2014	KGS-ALPHA CAPITAL MARKETS		522,480	500,000	13,363	2FE
82937T-AA-0	SINOPEC CAPITAL 2013 3.125% 04/24/23	F	03/19/2014	National Integrity		4,975,410	5,500,000	69,227	1FE
899415-AA-1	TULLOW OIL PLC 6.000% 11/01/20	F	02/24/2014	DEUTSCHE BANK		13,390,000	13,000,000	240,500	4FE
984851-AA-3	YARA INTERNATIONAL ASA 5.250% 12/15/14	F	03/25/2014	KGS-ALPHA CAPITAL MARKETS		206,448	200,000	3,004	2FE
D2736#-AM-1	DRAXLMAIER PP 4.440% 04/06/21	F	03/31/2014	PRIVATE PLACEMENT		3,500,000	3,500,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						621,305,749	604,810,107	4,295,427	XXX
8399997. Total - Bonds - Part 3						682,687,319	648,870,056	4,463,287	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						682,687,319	648,870,056	4,463,287	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
204912-10-9	COMPUTER ASSOCIATES INTL INC		01/02/2014	Various	1.000	0		0	L
760841-20-5	RESCAP LIQUIDATING TRUST	G	03/27/2014	Various	111,267.000	749,394		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						749,394	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799997. Total - Common Stocks - Part 3						749,394	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						749,394	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						749,394	XXX	0	XXX
9999999 - Totals						683,436,713	XXX	4,463,287	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		01/01/2014	Paydown		50,313	50,313	54,675	53,156	0	(2,843)	0	(2,843)	0	50,313	0	0	0	195	07/01/2022	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		02/01/2014	Paydown		42,307	42,307	46,934	45,692	0	(3,531)	0	(3,531)	0	42,307	0	0	0	319	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		02/01/2014	Paydown		88,266	88,266	95,293	92,159	0	(4,224)	0	(4,224)	0	88,266	0	0	0	677	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2014	Paydown		56,608	56,608	56,678	56,672	0	(65)	0	(65)	0	56,608	0	0	0	249	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2014	Paydown		168,726	168,726	161,147	161,309	0	7,417	0	7,417	0	168,726	0	0	0	774	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		03/01/2014	Paydown		392	392	415	413	0	(21)	0	(21)	0	392	0	0	0	4	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		03/01/2014	Paydown		194	194	199	182	0	11	0	11	0	194	0	0	0	1	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		03/01/2014	Paydown		383	383	393	357	0	26	0	26	0	383	0	0	0	1	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		03/01/2014	Paydown		3,756	3,756	3,901	3,582	0	174	0	174	0	3,756	0	0	0	26	03/20/2016	1
36202K-DB-8	G2 # 8198 1.625% 05/20/23		03/01/2014	Paydown		4,334	4,334	4,423	3,988	0	345	0	345	0	4,334	0	0	0	10	05/20/2023	1
36202K-DW-2	G2 # 8217 1.625% 06/20/23		03/01/2014	Paydown		3,868	3,868	3,967	3,576	0	292	0	292	0	3,868	0	0	0	9	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		03/01/2014	Paydown		240	240	246	228	0	12	0	12	0	240	0	0	0	1	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		03/01/2014	Paydown		1,287	1,287	1,315	1,224	0	64	0	64	0	1,287	0	0	0	5	09/20/2017	1
36202K-NU-5	G2 # 8503 1.625% 09/20/24		03/01/2014	Paydown		2,211	2,211	2,275	2,072	0	139	0	139	0	2,211	0	0	0	6	09/20/2024	1
36202K-QP-3	G2 # 8562 1.625% 12/20/24		03/01/2014	Paydown		1,695	1,695	1,740	1,596	0	100	0	100	0	1,695	0	0	0	4	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		03/01/2014	Paydown		287	287	293	265	0	22	0	22	0	287	0	0	0	1	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		03/01/2014	Paydown		2,210	2,210	2,223	2,039	0	170	0	170	0	2,210	0	0	0	9	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		03/01/2014	Paydown		176	176	180	163	0	13	0	13	0	176	0	0	0	0	01/20/2026	1
36202K-ZQ-1	G2 # 8851 1.625% 10/20/21		03/01/2014	Paydown		1,924	1,924	1,991	1,823	0	101	0	101	0	1,924	0	0	0	5	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		03/01/2014	Paydown		260	260	239	244	0	16	0	16	0	260	0	0	0	3	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		03/01/2014	Paydown		495	495	475	480	0	15	0	15	0	495	0	0	0	6	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2014	Paydown		23,927	23,927	22,989	23,210	0	717	0	717	0	23,927	0	0	0	174	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		03/01/2014	Paydown		342	342	313	320	0	22	0	22	0	342	0	0	0	4	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		03/01/2014	Paydown		139	139	139	138	0	0	0	0	0	139	0	0	0	2	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		03/01/2014	Paydown		58	58	54	55	0	4	0	4	0	58	0	0	0	1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		03/01/2014	Paydown		189	189	194	193	0	(4)	0	(4)	0	189	0	0	0	2	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		03/01/2014	Paydown		319	319	321	320	0	(1)	0	(1)	0	319	0	0	0	4	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		03/01/2014	Paydown		799	799	791	792	0	7	0	7	0	799	0	0	0	11	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		03/01/2014	Paydown		382	382	365	369	0	14	0	14	0	382	0	0	0	5	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		03/01/2014	Paydown		560	560	555	556	0	5	0	5	0	560	0	0	0	7	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		03/01/2014	Paydown		576	576	570	571	0	5	0	5	0	576	0	0	0	8	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		03/01/2014	Paydown		366	366	366	366	0	0	0	0	0	366	0	0	0	5	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		03/01/2014	Paydown		151	151	152	151	0	(1)	0	(1)	0	151	0	0	0	2	03/15/2027	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		03/01/2014	Paydown		10,734	10,734	11,002	10,946	0	(213)	0	(213)	0	10,734	0	0	0	200	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		03/01/2014	Paydown		172	172	167	168	0	4	0	4	0	172	0	0	0	2	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		03/01/2014	Paydown		89	89	90	90	0	0	0	0	0	89	0	0	0	1	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		03/01/2014	Paydown		167	167	167	167	0	0	0	0	0	167	0	0	0	2	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		03/01/2014	Paydown		1,652	1,652	1,648	1,648	0	4	0	4	0	1,652	0	0	0	21	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		03/01/2014	Paydown		1,108	1,108	1,125	1,122	0	(14)	0	(14)	0	1,108	0	0	0	13	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		03/01/2014	Paydown		177	177	178	177	0	0	0	0	0	177	0	0	0	2	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		03/01/2014	Paydown		296	296	291	292	0	4	0	4	0	296	0	0	0	4	04/15/2027	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		03/01/2014	Paydown		379	379	368	370	0	9	0	9	0	379	0	0	0	5	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		03/01/2014	Paydown		637	637	641	640	0	(3)	0	(3)	0	637	0	0	0	8	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		03/01/2014	Paydown		310	310	311	311	0	(1)	0	(1)	0	310	0	0	0	4	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		03/01/2014	Paydown		856	856	843	845	0	12	0	12	0	856	0	0	0	11	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		03/01/2014	Paydown		16,073	16,073	15,862	15,891	0	182	0	182	0	16,073	0	0	0	273	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		03/01/2014	Paydown		670	670	672	671	0	(1)	0	(1)	0	670	0	0	0	8	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		03/01/2014	Paydown		809	809	821	819	0	(10)	0	(10)	0	809	0	0	0	9	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		03/01/2014	Paydown		535	535	544	542	0	(7)	0	(7)	0	535	0	0	0	7	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		03/01/2014	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		03/01/2014	Paydown		517	517	522	521	0	(4)	0	(4)	0	517	0	0	0	6	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		03/01/2014	Paydown		1,288	1,288	1,291	1,290	0	(2)	0	(2)	0	1,288	0	0	0	16	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		03/01/2014	Paydown		212	212	213	213	0	0	0	0	0	212	0	0	0	3	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		03/01/2014	Paydown		129	129	130	130	0	(1)	0	(1)	0	129	0	0	0	2	11/15/2026	1
36207W-UZ-5	GNMA 30 YR # 444400 7.500% 05/15/27		03/01/2014	Paydown		893	893	897	896	0	(2)	0	(2)	0	893	0	0	0	11	05/15/2027	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		03/01/2014	Paydown		452	452	452	451	0	1	0	1	0	452	0	0	0	6	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		03/01/2014	Paydown		220	220	220	220	0	1	0	1	0	220	0	0	0	3	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		03/01/2014	Paydown		516	516	506	508	0	9	0	9	0	516	0	0	0	6	04/15/2027	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		03/01/2014	Paydown		711	711	714	713	0	(3)	0	(3)	0	711	0	0	0	9	08/15/2027	1
36208H-5S-1	GNMA 30 YR # 451857 7.500% 08/15/27		03/01/2014	Paydown		500	500	503	502	0	(2)	0	(2)	0	500	0	0	0	6	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		03/01/2014	Paydown		344	344	352	351	0	(7)	0	(7)	0	344	0	0	0	4	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		03/01/2014	Paydown		3,702	3,702	3,756	3,747	0	(46)	0	(46)	0	3,702	0	0	0	40	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2014	Paydown		3,089	3,089	3,132	3,125	0	(37)	0	(37)	0	3,089	0	0	0	33	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		03/01/2014	Paydown		737	737	747	746	0	(9)	0	(9)	0	737	0	0	0	9	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		03/01/2014	Paydown		310	310	309	309	0	2	0	2	0	310	0	0	0	4	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		03/01/2014	Paydown		16,833	16,833	17,070	17,032	0	(199)	0	(199)	0	16,833	0	0	0	182	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		03/01/2014	Paydown		343	343	337	338	0	5	0	5	0	343	0	0	0	4	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		03/01/2014	Paydown		662	662	662	662	0	0	0	0	0	662	0	0	0	7	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		03/01/2014	Paydown		524	524	521	521	0	3	0	3	0	524	0	0	0	7	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		03/01/2014	Paydown		581	581	582	581	0	0	0	0	0	581	0	0	0	7	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		03/01/2014	Paydown		1,190	1,190	1,207	1,204	0	(14)	0	(14)	0	1,190	0	0	0	13	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		03/01/2014	Paydown		888	888	887	887	0	0	0	0	0	888	0	0	0	10	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		03/01/2014	Paydown		964	964	964	964	0	0	0	0	0	964	0	0	0	10	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		03/01/2014	Paydown		3,712	3,712	3,711	3,710	0	2	0	2	0	3,712	0	0	0	40	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		03/01/2014	Paydown		361	361	361	361	0	0	0	0	0	361	0	0	0	4	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		03/01/2014	Paydown		595	595	595	595	0	0	0	0	0	595	0	0	0	6	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		03/01/2014	Paydown		733	733	728	729	0	4	0	4	0	733	0	0	0	9	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		03/01/2014	Paydown		1,563	1,563	1,569	1,567	0	(4)	0	(4)	0	1,563	0	0	0	19	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		03/01/2014	Paydown		1,793	1,793	1,820	1,816	0	(23)	0	(23)	0	1,793	0	0	0	19	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		03/01/2014	Paydown		4,275	4,275	4,277	4,276	0	0	0	0	0	4,275	0	0	0	38	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		03/01/2014	Paydown		914	914	928	840	0	74	0	74	0	914	0	0	0	3	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		03/01/2014	Paydown		2,067	2,067	2,089	1,918	0	148	0	148	0	2,067	0	0	0	6	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 1.625% 05/20/27		03/01/2014	Paydown		515	515	526	472	0	43	0	43	0	515	0	0	0	2	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		03/01/2014	Paydown		792	792	813	739	0	52	0	52	0	792	0	0	0	1	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		03/01/2014	Paydown		1,394	1,394	1,417	1,281	0	113	0	113	0	1,394	0	0	0	4	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		03/01/2014	Paydown		188	188	193	176	0	12	0	12	0	188	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		03/01/2014	Paydown		94	94	96	87	0	7	0	7	0	94	0	0	0	0	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		03/01/2014	Paydown		1,099	1,099	1,109	1,004	0	94	0	94	0	1,099	0	0	0	3	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 1.625% 05/20/28		03/01/2014	Paydown		844	844	861	771	0	73	0	73	0	844	0	0	0	2	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.138% 04/20/35		03/01/2014	Paydown		562	562	556	556	0	5	0	5	0	562	0	0	0	2	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		02/01/2014	Paydown		406,062	406,062	436,891	424,312	0	(19,726)	0	(19,726)	0	406,062	0	0	0	3,080	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2014	Paydown		45,763	45,763	49,483	48,115	0	(2,415)	0	(2,415)	0	45,763	0	0	0	306	09/01/2046	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		02/01/2014	Paydown		82,620	82,620	86,160	84,553	0	(1,969)	0	(1,969)	0	82,620	0	0	0	640	03/01/2061	1
690353-RW-9	OPIC US Agency Floating MTN 0.120% 12/16/19		03/11/2014	MERRILL LYNCH-NY--FX INC		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	3,412	12/16/2019	1
690353-XQ-5	OPIC VRDN 0.120% 07/15/25		03/10/2014	WELLS FARGO		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	2,593	07/15/2025	1
912828-A7-5	U S TREASURY 1.500% 12/31/18		01/08/2014	SOCIETE GENERALE		8,903,672	9,000,000	8,905,781	8,905,863	0	652	0	652	0	8,906,515	0	(2,843)	(2,843)	3,356	12/31/2018	1
912828-RH-5	U S TREASURY 1.375% 09/30/18		03/13/2014	NOMURA SECURITIES INTERNATIONA		7,997,161	8,000,000	7,977,500	7,978,568	0	901	0	901	0	7,979,469	0	17,691	17,691	49,863	09/30/2018	1
912828-TY-6	U S TREASURY 1.625% 11/15/22		03/13/2014	Various		9,279,632	10,000,000	9,946,875	9,952,292	0	630	0	630	0	9,952,921	0	(673,289)	(673,289)	42,106	11/15/2022	1
912828-WA-4	U S TREASURY 0.625% 10/15/16		02/03/2014	GOLDMAN SACHS		1,501,465	1,500,000	1,504,336	1,504,192	0	(140)	0	(140)	0	1,504,052	0	(2,587)	(2,587)	2,885	10/15/2016	1
0599999. Subtotal - Bonds - U.S. Governments						46,765,904	47,583,974	47,465,209	47,447,683	0	(22,805)	0	(22,805)	0	47,426,931	0	(661,028)	(661,028)	111,898	XXX	XXX
13606Y-CW-4	CIBC FRN CD 0.970% 02/03/14	A	02/03/2014	Maturity		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	8,928	02/03/2014	1FE
13606Y-XB-7	CIBC FRN CD 0.280% 03/21/14	A	03/21/2014	Maturity		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	1,113	03/21/2014	1FE
1099999. Subtotal - Bonds - All Other Governments						5,300,000	5,300,000	5,300,000	5,300,000	0	0	0	0	0	5,300,000	0	0	0	10,041	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2014	Redemption 100.0000		81,665	81,665	81,665	81,665	0	0	0	0	0	81,665	0	0	0	385	07/01/2043	1FE
270777-AC-9	EAST Baton Rouge VRDN 0.070% 08/01/35		03/26/2014	MERRILL LYNCH-NY--FX INC		6,300,000	6,300,000	6,300,000	6,300,000	0	0	0	0	0	6,300,000	0	0	0	433	08/01/2035	1FE
270777-AD-7	EAST Baton Rouge VRDN 0.040% 12/01/40		02/24/2014	MERRILL LYNCH-NY--FX INC		17,400,000	17,400,000	17,400,000	17,400,000	0	0	0	0	0	17,400,000	0	0	0	623	12/01/2040	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2014	Paydown		112,019	112,019	112,719	112,654	0	(635)	0	(635)	0	112,019	0	0	0	377	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		03/01/2014	Paydown		1,169	1,169	1,177	1,175	0	(5)	0	(5)	0	1,169	0	0	0	14	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		03/01/2014	Paydown		11,956	11,956	12,875	12,759	0	(803)	0	(803)	0	11,956	0	0	0	96	10/01/2020	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)
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		03/01/2014	Paydown		9,482	9,482	10,270	10,170	0	(688)	0	(688)	0	9,482	0	0	0	79	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		03/01/2014	Paydown		28,383	28,383	27,939	27,969	0	414	0	414	0	28,383	0	0	0	278	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		03/01/2014	Paydown		651	651	652	651	0	0	0	0	0	651	0	0	0	8	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		03/01/2014	Paydown		1,047	1,047	1,065	1,061	0	(14)	0	(14)	0	1,047	0	0	0	14	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		03/01/2014	Paydown		1,438	1,438	1,453	1,449	0	(11)	0	(11)	0	1,438	0	0	0	17	11/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		03/01/2014	Paydown		997	997	1,004	1,002	0	(5)	0	(5)	0	997	0	0	0	8	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		03/01/2014	Paydown		115	115	116	115	0	(1)	0	(1)	0	115	0	0	0	1	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		03/01/2014	Paydown		1,636	1,636	1,630	1,630	0	5	0	5	0	1,636	0	0	0	19	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		03/01/2014	Paydown		660	660	658	658	0	2	0	2	0	660	0	0	0	8	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		03/01/2014	Paydown		21,999	21,999	21,861	21,876	0	123	0	123	0	21,999	0	0	0	257	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2014	Paydown		177,372	177,372	184,328	184,205	0	(6,833)	0	(6,833)	0	177,372	0	0	0	1,024	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		03/01/2014	Paydown		184,139	184,139	187,303	186,758	0	(2,619)	0	(2,619)	0	184,139	0	0	0	1,279	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		03/01/2014	Paydown		106,055	106,055	108,822	108,354	0	(2,300)	0	(2,300)	0	106,055	0	0	0	782	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2014	Paydown		717	717	719	718	0	(2)	0	(2)	0	717	0	0	0	7	07/01/2035	1
3128MT-PQ-5	FGCI # H01331 5.500% 08/01/35		03/01/2014	Paydown		139,869	139,869	139,890	139,875	0	(7)	0	(7)	0	139,869	0	0	0	1,923	08/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		03/01/2014	Paydown		413,430	413,430	413,107	413,105	0	326	0	326	0	413,430	0	0	0	2,162	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		03/01/2014	Paydown		378,869	378,869	394,261	393,282	0	(14,413)	0	(14,413)	0	378,869	0	0	0	2,700	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2014	Paydown		179,254	179,254	182,727	182,164	0	(2,910)	0	(2,910)	0	179,254	0	0	0	1,252	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2014	Paydown		54,629	54,629	55,854	55,657	0	(1,028)	0	(1,028)	0	54,629	0	0	0	365	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2014	Paydown		190,117	190,117	194,410	193,756	0	(3,638)	0	(3,638)	0	190,117	0	0	0	1,223	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2014	Paydown		194,328	194,328	201,737	200,803	0	(6,474)	0	(6,474)	0	194,328	0	0	0	1,464	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2014	Paydown		136,004	136,004	144,164	143,451	0	(7,448)	0	(7,448)	0	136,004	0	0	0	1,063	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2014	Paydown		115,705	115,705	122,684	122,075	0	(6,369)	0	(6,369)	0	115,705	0	0	0	689	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2014	Paydown		133,646	133,646	142,082	141,352	0	(7,706)	0	(7,706)	0	133,646	0	0	0	1,021	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2014	Paydown		90,833	90,833	96,567	96,076	0	(5,243)	0	(5,243)	0	90,833	0	0	0	525	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		03/01/2014	Paydown		291,307	291,307	281,931	282,875	0	8,432	0	8,432	0	291,307	0	0	0	1,476	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.388% 06/01/35		03/01/2014	Paydown		2,898	2,898	3,055	3,048	0	(150)	0	(150)	0	2,898	0	0	0	14	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.363% 07/01/35		03/01/2014	Paydown		7,023	7,023	7,408	7,395	0	(372)	0	(372)	0	7,023	0	0	0	19	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.227% 01/01/37		03/01/2014	Paydown		2,715	2,715	2,863	2,858	0	(143)	0	(143)	0	2,715	0	0	0	8	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.159% 03/01/36		03/01/2014	Paydown		3,261	3,261	3,415	3,901	0	(640)	0	(640)	0	3,261	0	0	0	(274)	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 2.528% 09/01/36		03/01/2014	Paydown		3,882	3,882	4,096	4,087	0	(205)	0	(205)	0	3,882	0	0	0	15	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2014	Paydown		756	756	758	756	0	(1)	0	(1)	0	756	0	0	0	13	08/15/2021	1
31290J-5B-4	FHLMC # 554442 9.500% 01/01/20		03/01/2014	Paydown		833	833	816	819	0	14	0	14	0	833	0	0	0	13	01/01/2020	1
312914-6X-7	FHLMC-GNMA 7 B 1.056% 04/25/23		03/25/2014	Paydown		4,064	4,064	4,148	4,057	0	7	0	7	0	4,064	0	0	0	7	04/25/2023	1
31292S-AF-7	FG C09006 3.000% 07/01/42		03/01/2014	Paydown		91,531	91,531	94,763	94,679	0	(3,149)	0	(3,149)	0	91,531	0	0	0	415	07/01/2042	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		03/01/2014	Paydown		816	816	862	857	0	(40)	0	(40)	0	816	0	0	0	10	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		03/01/2014	Paydown		449	449	455	452	0	(3)	0	(3)	0	449	0	0	0	8	03/01/2021	1
31300L-CF-0	FHARM 848170 2.461% 12/01/39		03/01/2014	Paydown		4,567	4,567	4,761	4,773	0	(205)	0	(205)	0	4,567	0	0	0	(234)	12/01/2039	1
31315L-RG-5	FRMDN AGENCY 0.010% 01/02/14		01/02/2014	Maturity		40,399,978	40,400,000	40,399,978	40,399,978	0	0	0	0	0	40,399,978	0	0	0	22	01/02/2014	1FE
3132G7-DZ-5	FG U80120 4.017% 12/01/32		03/01/2014	Paydown		178,660	178,660	188,291	188,079	0	(9,419)	0	(9,419)	0	178,660	0	0	0	1,031	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		03/01/2014	Paydown		187,833	187,833	197,958	197,735	0	(9,902)	0	(9,902)	0	187,833	0	0	0	1,102	03/01/2033	1
3132G7-LE-3	FG U80325 4.117% 05/01/33		03/01/2014	Paydown		115,544	115,544	121,773	121,640	0	(6,096)	0	(6,096)	0	115,544	0	0	0	676	05/01/2033	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2014	Paydown		238,939	238,939	234,608	234,665	0	4,274	0	4,274	0	238,939	0	0	0	1,199	07/01/2033	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		03/01/2014	Paydown		971	971	974	973	0	(2)	0	(2)	0	971	0	0	0	12	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		03/01/2014	Paydown		1,721	1,721	1,700	1,704	0	18	0	18	0	1,721	0	0	0	22	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		03/01/2014	Paydown		579	579	587	585	0	(6)	0	(6)	0	579	0	0	0	7	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		03/01/2014	Paydown		1,525	1,525	1,450	1,462	0	63	0	63	0	1,525	0	0	0	21	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		03/01/2014	Paydown		36,328	36,328	39,313	38,009	0	(1,681)	0	(1,681)	0	36,328	0	0	0	413	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		03/01/2014	Paydown		4,342	4,342	4,299	4,312	0	31	0	31	0	4,342	0	0	0	13	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		03/01/2014	Paydown		5,348	5,348	5,392	5,407	0	(59)	0	(59)	0	5,348	0	0	0	68	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		03/01/2014	Paydown		133	133	134	132	0	1	0	1	0	133	0	0	0	2	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2014	Paydown		145	145	146	145	0	0	0	0	0	145	0	0	0	2	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2014	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		03/15/2014	Paydown		4,243	4,243	4,313	4,253	0	(10)	0	(10)	0	4,243	0	0	0	67	10/15/2019	1
31349U-B5-6	FHARM 782760 2.365% 11/01/36		03/01/2014	Paydown		4,614	4,614	4,937	4,929	0	(315)	0	(315)	0	4,614	0	0	0	17	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2014	Paydown		20	20	21	21	0	0	0	0	0	20	0	0	0	0	05/01/2020	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)
313615-B2-1	FNMA # 050457 9.500% 06/01/21		03/01/2014	Paydown		61	61	60	60	0	1	0	1	0	61	0	0	0	1	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		03/01/2014	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		03/01/2014	Paydown		1,523,961	1,523,961	1,520,090	1,520,233	0	3,728	0	3,728	0	1,523,961	0	0	0	4,303	01/25/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2014	Paydown		185,074	185,074	182,761	182,800	0	2,275	0	2,275	0	185,074	0	0	0	655	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		03/01/2014	Paydown		71,439	71,439	68,447	68,532	0	2,906	0	2,906	0	71,439	0	0	0	287	02/25/2040	1
3136AH-SJ-0	FNR SER 2013137 CL AL 3.500% 03/25/42		03/01/2014	Paydown		430,334	430,334	440,084	440,081	0	(9,747)	0	(9,747)	0	430,334	0	0	0	2,728	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		03/01/2014	Paydown		1,180	1,180	1,185	1,178	0	2	0	2	0	1,180	0	0	0	15	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2014	Paydown		26,327	26,327	26,781	26,750	0	(423)	0	(423)	0	26,327	0	0	0	321	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		03/01/2014	Paydown		214,288	214,288	223,529	222,007	0	(7,719)	0	(7,719)	0	214,288	0	0	0	1,856	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		03/01/2014	Paydown		457	457	463	461	0	(4)	0	(4)	0	457	0	0	0	7	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		03/01/2014	Paydown		134	134	136	136	0	(1)	0	(1)	0	134	0	0	0	2	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		03/01/2014	Paydown		234	234	236	235	0	(1)	0	(1)	0	234	0	0	0	3	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		03/01/2014	Paydown		809	809	816	814	0	(5)	0	(5)	0	809	0	0	0	10	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		03/01/2014	Paydown		592	592	590	590	0	2	0	2	0	592	0	0	0	7	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		03/01/2014	Paydown		830	830	826	826	0	4	0	4	0	830	0	0	0	10	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		03/01/2014	Paydown		596	596	615	609	0	(14)	0	(14)	0	596	0	0	0	6	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.487% 08/25/20		03/01/2014	Paydown		0	0	18,272	0	0	(18,272)	0	(18,272)	0	0	0	0	0	309	08/25/2020	1FE
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		03/01/2014	Paydown		1,009,248	1,009,248	1,069,803	1,098,813	0	(89,565)	0	(89,565)	0	1,009,248	0	0	0	7,076	12/15/2040	1
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		03/01/2014	Paydown		40	40	42	42	0	(2)	0	(2)	0	40	0	0	0	0	10/15/2026	1
3137AK-KD-2	FHMS K705 X1 1.754% 09/25/18		03/01/2014	Paydown		0	0	14,571	10,749	0	(10,749)	0	(10,749)	0	0	0	0	0	477	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.591% 10/25/18		03/01/2014	Paydown		0	0	25,086	18,514	0	(18,514)	0	(18,514)	0	0	0	0	0	793	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.555% 01/25/47		03/01/2014	Paydown		0	0	10,387	7,756	0	(7,756)	0	(7,756)	0	0	0	0	0	328	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2014	Paydown		195,772	195,772	212,749	211,658	0	(15,886)	0	(15,886)	0	195,772	0	0	0	1,186	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.454% 01/25/22		03/01/2014	Paydown		0	0	10,919	9,155	0	(9,155)	0	(9,155)	0	0	0	0	0	274	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.542% 03/25/19		03/01/2014	Paydown		0	0	22,645	17,669	0	(17,669)	0	(17,669)	0	0	0	0	0	772	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.741% 03/25/22		03/01/2014	Paydown		0	0	16,259	14,053	0	(14,053)	0	(14,053)	0	0	0	0	0	417	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.304% 07/25/22		03/01/2014	Paydown		0	0	1,868	1,665	0	(1,665)	0	(1,665)	0	0	0	0	0	43	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2014	Paydown		67,343	67,343	62,729	62,858	0	4,486	0	4,486	0	67,343	0	0	0	178	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2014	Paydown		259,183	259,183	256,187	256,358	0	2,826	0	2,826	0	259,183	0	0	0	1,192	10/15/2040	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		03/01/2014	Paydown		1,040	1,040	1,099	1,090	0	(51)	0	(51)	0	1,040	0	0	0	13	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		03/01/2014	Paydown		405	405	408	407	0	(2)	0	(2)	0	405	0	0	0	4	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		03/01/2014	Paydown		590	590	594	593	0	(3)	0	(3)	0	590	0	0	0	7	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		03/01/2014	Paydown		46,087	46,087	46,138	46,083	0	4	0	4	0	46,087	0	0	0	248	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		03/01/2014	Paydown		1,011	1,011	999	1,000	0	12	0	12	0	1,011	0	0	0	11	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		03/01/2014	Paydown		2,484	2,484	2,483	2,481	0	3	0	3	0	2,484	0	0	0	31	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		03/01/2014	Paydown		2,763	2,763	2,762	2,760	0	3	0	3	0	2,763	0	0	0	35	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		03/01/2014	Paydown		1,841	1,841	1,824	1,683	0	158	0	158	0	1,841	0	0	0	7	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		03/01/2014	Paydown		1,833	1,833	1,841	1,839	0	(6)	0	(6)	0	1,833	0	0	0	18	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		03/01/2014	Paydown		146	146	145	145	0	1	0	1	0	146	0	0	0	2	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		03/01/2014	Paydown		229	229	227	227	0	2	0	2	0	229	0	0	0	3	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		03/01/2014	Paydown		54,802	54,802	54,839	54,816	0	(14)	0	(14)	0	54,802	0	0	0	565	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		03/01/2014	Paydown		46,625	46,625	46,637	46,618	0	7	0	7	0	46,625	0	0	0	526	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		03/01/2014	Paydown		15,442	15,442	15,474	15,467	0	(25)	0	(25)	0	15,442	0	0	0	144	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		03/01/2014	Paydown		5,839	5,839	6,319	6,094	0	(254)	0	(254)	0	5,839	0	0	0	73	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		03/01/2014	Paydown		67,930	67,930	68,238	68,178	0	(248)	0	(248)	0	67,930	0	0	0	461	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		03/01/2014	Paydown		617	617	613	613	0	4	0	4	0	617	0	0	0	7	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		03/01/2014	Paydown		2,325	2,325	2,311	2,311	0	14	0	14	0	2,325	0	0	0	25	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		03/01/2014	Paydown		4,194	4,194	4,350	4,333	0	(139)	0	(139)	0	4,194	0	0	0	49	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2014	Paydown		73,855	73,855	71,467	71,648	0	2,206	0	2,206	0	73,855	0	0	0	381	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2014	Paydown		204,646	204,646	204,798	204,745	0	(99)	0	(99)	0	204,646	0	0	0	959	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		03/01/2014	Paydown		367,592	367,592	372,360	372,273	0	(4,680)	0	(4,680)	0	367,592	0	0	0	1,502	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2014	Paydown		108,655	108,655	111,593	0	0	(2,937)	0	(2,937)	0	108,655	0	0	0	317	09/01/2032	1FE
3138EK-RW-7	FN AL3200 3.500% 02/01/33		03/01/2014	Paydown		223,667	223,667	239,358	239,008	0	(15,341)	0	(15,341)	0	223,667	0	0	0	1,528	02/01/2033	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		03/01/2014	Paydown		129,997	129,997	121,811	122,155	0	7,842	0	7,842	0	129,997	0	0	0	557	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 POOL # AM3800 2.760% 08/01/23		03/01/2014	Paydown		32,662	32,662	31,364	31,406	0	1,256	0	1,256	0	32,662	0	0	0	158	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		03/01/2014	Paydown		54,517	54,517	58,299	58,213	0	(3,696)	0	(3,696)	0	54,517	0	0	0	323	11/01/2032	1
3138ML-MF-8	FN POOL # AQ4857 3.000% 11/01/32		03/01/2014	Paydown		765,294	765,294	764,577	764,567	0	727	0	727	0	765,294	0	0	0	2,752	11/01/2032	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)
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2014	Paydown		44,414	44,414	47,495	47,426	0	(3,012)	0	(3,012)	0	44,414	0	0	0	258	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		03/01/2014	Paydown		170,211	170,211	182,020	181,757	0	(11,546)	0	(11,546)	0	170,211	0	0	0	993	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2014	Paydown		100,061	100,061	99,952	99,950	0	111	0	111	0	100,061	0	0	0	496	08/01/2033	1
3138WN-7C-7	FN AT1790 3.500% 04/01/33		03/01/2014	Paydown		124,326	124,326	133,475	133,223	0	(8,897)	0	(8,897)	0	124,326	0	0	0	719	04/01/2033	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		03/01/2014	Paydown		989	989	989	989	0	0	0	0	0	989	0	0	0	12	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		03/01/2014	Paydown		587	587	587	587	0	0	0	0	0	587	0	0	0	6	08/01/2032	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		03/01/2014	Paydown		727	727	727	727	0	0	0	0	0	727	0	0	0	8	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.809% 01/01/40		03/01/2014	Paydown		1,128	1,128	1,158	1,154	0	(25)	0	(25)	0	1,128	0	0	0	5	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		03/01/2014	Paydown		1,247	1,247	1,261	1,257	0	(10)	0	(10)	0	1,247	0	0	0	11	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2014	Paydown		69,955	69,955	63,375	66,680	0	3,275	0	3,275	0	69,955	0	0	0	637	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 0.376% 04/25/33		03/25/2014	Paydown		3,293	3,293	3,293	3,293	0	0	0	0	0	3,293	0	0	0	2	04/25/2033	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2014	Paydown		70,159	70,159	79,455	78,250	0	(8,091)	0	(8,091)	0	70,159	0	0	0	692	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2014	Paydown		25,107	25,107	24,256	24,597	0	510	0	510	0	25,107	0	0	0	186	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2014	Paydown		182,796	182,796	169,803	176,634	0	6,162	0	6,162	0	182,796	0	0	0	1,527	12/15/2032	1
31393T-Y7-5	FNR 2003-106 WE 4.500% 11/25/22		03/01/2014	Paydown		31,049	31,049	31,738	31,508	0	(459)	0	(459)	0	31,049	0	0	0	230	11/25/2022	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2014	Paydown		824,506	824,506	917,650	932,361	0	(107,855)	0	(107,855)	0	824,506	0	0	0	6,168	01/25/2035	1
31395K-GE-7	FHR 2904 CA 5.000% 04/15/19		03/01/2014	Paydown		48,309	48,309	49,698	48,511	0	(202)	0	(202)	0	48,309	0	0	0	391	04/15/2019	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2014	Paydown		1,295,228	1,295,228	1,407,750	1,444,517	0	(149,289)	0	(149,289)	0	1,295,228	0	0	0	10,370	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2014	Paydown		142,088	142,088	148,327	146,295	0	(4,207)	0	(4,207)	0	142,088	0	0	0	924	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		03/01/2014	Paydown		333,713	333,713	378,605	379,433	0	(45,720)	0	(45,720)	0	333,713	0	0	0	3,264	05/15/2036	1
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		02/01/2014	Paydown		846,845	846,845	817,206	844,322	0	2,523	0	2,523	0	846,845	0	0	0	5,616	10/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2014	Paydown		271,849	271,849	275,842	274,175	0	(2,325)	0	(2,325)	0	271,849	0	0	0	1,306	03/25/2037	1
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		03/01/2014	Paydown		1,712,870	1,712,870	1,641,679	1,705,832	0	7,039	0	7,039	0	1,712,870	0	0	0	14,918	05/15/2026	1
31398E-2J-2	FHMS K003 AX1 0.470% 05/25/19		03/01/2014	Paydown		0	0	10,949	0	0	(10,949)	0	(10,949)	0	0	0	0	0	192	05/25/2019	1FE
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		03/01/2014	Paydown		12,321	12,321	12,710	12,546	0	(225)	0	(225)	0	12,321	0	0	0	91	03/25/2027	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2014	Paydown		5,772	5,772	5,521	5,640	0	132	0	132	0	5,772	0	0	0	58	11/25/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		03/01/2014	Paydown		108,065	108,065	107,829	107,857	0	209	0	209	0	108,065	0	0	0	790	10/15/2029	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		03/01/2014	Paydown		131,950	131,950	129,929	130,038	0	1,911	0	1,911	0	131,950	0	0	0	906	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2014	Paydown		45,664	45,664	45,193	45,215	0	449	0	449	0	45,664	0	0	0	602	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		03/01/2014	Paydown		26,961	26,961	29,246	28,851	0	(1,890)	0	(1,890)	0	26,961	0	0	0	266	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		03/01/2014	Paydown		2,516	2,516	2,536	2,533	0	(18)	0	(18)	0	2,516	0	0	0	23	09/01/2033	1
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		03/01/2014	Paydown		848	848	851	851	0	(3)	0	(3)	0	848	0	0	0	8	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.384% 07/01/34		03/01/2014	Paydown		10,884	10,884	10,993	10,983	0	(99)	0	(99)	0	10,884	0	0	0	49	07/01/2034	1
31404V-AB-4	FNMA #779502 2.338% 06/01/34		03/01/2014	Paydown		3,320	3,320	3,349	3,347	0	(26)	0	(26)	0	3,320	0	0	0	13	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		03/01/2014	Paydown		4,973	4,973	5,068	5,023	0	(50)	0	(50)	0	4,973	0	0	0	46	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		03/01/2014	Paydown		4,494	4,494	4,572	4,566	0	(72)	0	(72)	0	4,494	0	0	0	45	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		03/01/2014	Paydown		4,721	4,721	4,803	4,797	0	(76)	0	(76)	0	4,721	0	0	0	43	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2014	Paydown		61,982	61,982	63,062	62,978	0	(997)	0	(997)	0	61,982	0	0	0	495	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		03/01/2014	Paydown		358,095	358,095	364,338	363,852	0	(5,758)	0	(5,758)	0	358,095	0	0	0	4,199	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		03/01/2014	Paydown		48,791	48,791	49,642	49,576	0	(784)	0	(784)	0	48,791	0	0	0	290	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.198% 01/01/35		03/01/2014	Paydown		1,619	1,619	1,625	1,624	0	(4)	0	(4)	0	1,619	0	0	0	6	01/01/2035	1
31407S-LU-4	FNMA # 839239 2.385% 09/01/35		03/01/2014	Paydown		1,747	1,747	1,850	1,845	0	(98)	0	(98)	0	1,747	0	0	0	7	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.421% 01/01/37		03/01/2014	Paydown		131	131	130	119	0	12	0	12	0	131	0	0	0	1	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.470% 04/01/36		03/01/2014	Paydown		3,536	3,536	3,709	3,703	0	(167)	0	(167)	0	3,536	0	0	0	13	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		03/01/2014	Paydown		9,442	9,442	9,493	9,490	0	(48)	0	(48)	0	9,442	0	0	0	70	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2014	Paydown		214,509	214,509	223,894	222,452	0	(7,943)	0	(7,943)	0	214,509	0	0	0	1,651	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		03/01/2014	Paydown		122,400	122,400	127,755	126,862	0	(4,462)	0	(4,462)	0	122,400	0	0	0	997	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		03/01/2014	Paydown		72,644	72,644	74,034	73,971	0	(1,327)	0	(1,327)	0	72,644	0	0	0	949	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		03/01/2014	Paydown		90,093	90,093	94,035	93,386	0	(3,292)	0	(3,292)	0	90,093	0	0	0	863	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		03/01/2014	Paydown		7,918	7,918	8,384	8,329	0	(410)	0	(410)	0	7,918	0	0	0	53	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		03/01/2014	Paydown		207,876	207,876	211,189	210,745	0	(2,869)	0	(2,869)	0	207,876	0	0	0	1,186	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		03/01/2014	Paydown		185,789	185,789	188,953	188,384	0	(2,595)	0	(2,595)	0	185,789	0	0	0	1,437	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		03/01/2014	Paydown		215,215	215,215	213,802	213,819	0	1,396	0	1,396	0	215,215	0	0	0	971	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		03/01/2014	Paydown		535,185	535,185	534,869	534,855	0	331	0	331	0	535,185	0	0	0	2,393	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2014	Paydown		512,033	512,033	511,073	511,071	0	962	0	962	0	512,033	0	0	0	2,382	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		03/01/2014	Paydown		157,781	157,781	168,727	168,483	0	(10,702)	0	(10,702)	0	157,781	0	0	0	696	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2014	Paydown		66,227	66,227	66,165	66,164	0	63	0	63	0	66,227	0	0	0	341	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2014	Paydown		450,033	450,033	459,737	458,177	0	(8,145)	0	(8,145)	0	450,033	0	0	0	2,802	01/01/2025	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)
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2014	Paydown		616,439	616,439	621,640	620,693	0	(4,254)	0	(4,254)	0	616,439	0	0	0	4,025	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		03/01/2014	Paydown		127,899	127,899	129,498	129,182	0	(1,284)	0	(1,284)	0	127,899	0	0	0	835	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2014	Paydown		156,665	156,665	161,170	160,415	0	(3,749)	0	(3,749)	0	156,665	0	0	0	1,105	08/01/2024	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		03/01/2014	Paydown		19,115	19,115	20,196	20,064	0	(949)	0	(949)	0	19,115	0	0	0	107	05/01/2021	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2014	Paydown		338,373	338,373	347,890	347,789	0	(9,416)	0	(9,416)	0	338,373	0	0	0	2,091	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		03/01/2014	Paydown		396,615	396,615	395,748	395,747	0	868	0	868	0	396,615	0	0	0	2,000	10/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2014	Paydown		523,477	523,477	552,759	546,119	0	(22,642)	0	(22,642)	0	523,477	0	0	0	4,611	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		03/01/2014	Paydown		11,884	11,884	12,411	12,296	0	(413)	0	(413)	0	11,884	0	0	0	80	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2014	Paydown		255,629	255,629	260,022	259,434	0	(3,806)	0	(3,806)	0	255,629	0	0	0	1,411	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2014	Redemption 100.0000		288,394	288,394	288,394	288,394	0	0	0	0	0	288,394	0	0	0	1,291	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2014	Redemption 100.0000		177,077	177,077	177,077	177,077	0	0	0	0	0	177,077	0	0	0	750	07/01/2041	1FE
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2014	Paydown		57,431	57,431	59,028	57,627	0	(196)	0	(196)	0	57,431	0	0	0	538	05/16/2032	1
38376G-FV-7	GNR 2010-28 IA 1.038% 01/16/52		03/01/2014	Paydown		0	0	315,090	384,548	0	(384,548)	0	(384,548)	0	0	0	0	0	22,316	01/16/2052	1
38376G-WD-8	GNR 2010 122 1.029% 02/16/44		03/01/2014	Paydown		0	0	101,783	92,961	0	(92,961)	0	(92,961)	0	0	0	0	0	1,901	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2014	Paydown		96,186	96,186	100,319	99,413	0	(3,227)	0	(3,227)	0	96,186	0	0	0	722	08/20/2026	1
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		01/22/2014	J P MORGAN SEC FIXED INC		13,287,024	12,705,357	13,601,401	13,598,566	0	383	0	383	0	13,598,950	0	(311,926)	(311,926)	79,056	12/20/2041	1
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		01/01/2014	Paydown		286,881	286,881	307,113	307,049	0	(20,168)	0	(20,168)	0	286,881	0	0	0	956	12/20/2041	1
38378B-DY-2	GNR 2012-22 IO 1.591% 02/01/27		03/01/2014	Paydown		0	0	132,590	99,149	0	(99,149)	0	(99,149)	0	0	0	0	0	5,376	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		03/01/2014	Paydown		27,207	27,207	30,967	30,507	0	(3,300)	0	(3,300)	0	27,207	0	0	0	212	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 1.021% 03/16/47		03/01/2014	Paydown		0	0	40,158	31,737	0	(31,737)	0	(31,737)	0	0	0	0	0	866	03/16/2047	1
38378K-DQ-9	GNR 2013 46 1.139% 09/16/43		03/01/2014	Paydown		0	0	11,765	10,509	0	(10,509)	0	(10,509)	0	0	0	0	0	255	09/16/2043	1
38378K-U2-3	GNR 2013-121 KX 1.643% 10/16/44		03/01/2014	Paydown		0	0	6,627	6,058	0	(6,058)	0	(6,058)	0	0	0	0	0	402	10/16/2044	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.850% 12/01/37		03/03/2014	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	0	12/01/2037	2AM
49130T-PR-1	KENTUCKY ST HSG CORP HSG REVEN 4.250% 07/01/33		03/10/2014	Redemption 100.0000		25,000	25,000	25,928	25,793	0	(793)	0	(793)	0	25,000	0	0	0	614	07/01/2033	1FE
613549-JV-7	MONTGOMERY CO OH HOSP VRDN 0.060% 11/15/39		02/28/2014	WELLS FARGO		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	256	11/15/2039	1FE
647110-FB-6	NM EDL 0.885% 12/01/28		03/01/2014	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	11	12/01/2028	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		03/01/2014	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	2,600	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2014	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	844	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	602	06/01/2027	1FE
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		03/01/2014	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,739	06/01/2018	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		03/01/2014	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,373	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2014	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,689	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		03/01/2014	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	2,300	09/01/2015	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	252	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		03/01/2014	Redemption 100.0000		207,707	207,707	207,707	207,707	0	0	0	0	0	207,707	0	0	0	1,282	09/01/2035	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		03/14/2014	Redemption 100.0000		110,000	110,000	119,302	118,305	0	(8,305)	0	(8,305)	0	110,000	0	0	0	1,626	11/01/2029	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		03/25/2014	Redemption 100.0000		19,556	19,556	19,556	19,556	0	0	0	0	0	19,556	0	0	0	104	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2014	Redemption 100.0000		46,615	46,615	46,615	46,615	0	0	0	0	0	46,615	0	0	0	388	12/25/2043	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	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)
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2014	Redemption 100.0000		120,643	120,643	120,643	120,643	0	0	0	0	0	120,643	0	0	0	597	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						113,531,024	112,949,379	115,099,777	115,095,985	0	(1,393,841)	0	(1,393,841)	0	113,842,950	0	(311,926)	(311,926)	282,078	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2014	Paydown		234,187	234,187	201,986	201,428	0	32,759	0	32,759	0	234,187	0	0	0	1,669	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2014	Paydown		17,577	17,577	14,075	12,888	0	4,689	0	4,689	0	17,577	0	0	0	142	12/25/2031	1FM
00130H-BH-7	AES CORP 8.000% 10/15/17		03/11/2014	Various		562,943	468,000	459,225	462,777	0	247	0	247	0	463,024	0	99,919	99,919	14,857	10/15/2017	3FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		03/01/2014	Paydown		44,020	44,020	44,001	44,704	0	(685)	0	(685)	0	44,020	0	0	0	574	04/25/2031	1FM
00430X-AD-9	ACCELLENT INC SER WI 8.375% 02/01/17		03/12/2014	TENDER OFFER		3,893,785	3,729,000	3,791,826	3,756,416	0	(2,561)	0	(2,561)	0	3,753,855	0	139,930	139,930	191,720	02/01/2017	4FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2014	Paydown		60,884	85,140	72,041	73,367	0	(12,483)	0	(12,483)	0	60,884	0	0	0	798	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2014	Paydown		95,995	109,918	99,874	100,142	0	(4,146)	0	(4,146)	0	95,995	0	0	0	1,062	09/25/2037	2FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2014	Paydown		317,774	317,774	316,831	316,881	0	893	0	893	0	317,774	0	0	0	2,339	09/25/2035	1FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		03/01/2014	Paydown		0	0	0	(11)	0	11	0	11	0	0	0	0	0	(38)	09/25/2035	1FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		02/01/2014	Redemption 100.7356		4,497	4,465	4,294	4,459	0	6	0	6	0	4,465	0	33	33	27	09/25/2035	1FM
03063P-AD-4	AMCAR 2010-3 B 2.040% 09/08/15		03/08/2014	Paydown		93,896	93,896	94,542	93,997	0	(101)	0	(101)	0	93,896	0	0	0	322	09/08/2015	1FE
03064C-AE-0	AMCAR 2010-1 C 5.190% 08/17/15		03/15/2014	Paydown		152,494	152,494	157,491	153,902	0	(1,408)	0	(1,408)	0	152,494	0	0	0	1,338	08/17/2015	1FE
03064E-AE-6	AMCAR 2010-2 C 4.520% 10/08/15		03/08/2014	Paydown		1,077,509	1,077,509	1,093,841	1,081,236	0	(3,727)	0	(3,727)	0	1,077,509	0	0	0	8,540	10/08/2015	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		03/01/2014	Paydown		814	814	830	872	0	(58)	0	(58)	0	814	0	0	0	5	12/25/2027	1FM
032177-AD-9	AMSTED INDUSTRIES 8.125% 03/15/18		03/17/2014	TENDER OFFER		6,871,880	6,572,000	6,568,744	6,565,312	0	1,097	0	1,097	0	6,566,409	0	305,471	305,471	269,954	03/15/2018	3FE
038521-AL-4	ARAMARK CORP-CL B 5.750% 03/15/20		03/11/2014	Tax Free Exchange		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	67,467	03/15/2020	4FE
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		03/15/2014	Paydown		29,189	29,189	29,187	29,208	0	(19)	0	(19)	0	29,189	0	0	0	87	09/15/2019	1FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/10/2014	Tax Free Exchange		2,811,564	2,771,000	2,814,750	2,811,670	0	(106)	0	(106)	0	2,811,564	0	0	0	71,902	08/01/2023	4FE
05464F-AB-0	AXIS 2013-1A A 1.750% 03/20/17		03/20/2014	Paydown		565,740	565,740	565,715	565,713	0	28	0	28	0	565,740	0	0	0	1,615	03/20/2017	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2014	Paydown		14,827	14,827	12,955	12,220	0	2,608	0	2,608	0	14,827	0	0	0	47	10/25/2036	2FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2014	Paydown		124,297	124,297	123,889	124,027	0	270	0	270	0	124,297	0	0	0	1,359	09/25/2035	2FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2014	Paydown		316,829	316,829	299,106	304,647	0	12,181	0	12,181	0	316,829	0	0	0	2,461	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2014	Paydown		78,851	78,851	77,206	78,094	0	756	0	756	0	78,851	0	0	0	1,037	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2014	Paydown		18,161	18,161	17,281	17,625	0	535	0	535	0	18,161	0	0	0	235	08/25/2035	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		03/01/2014	Paydown		15,553	15,553	16,045	15,622	0	(68)	0	(68)	0	15,553	0	0	0	123	07/10/2043	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		03/01/2014	Paydown		219,809	219,809	227,438	223,273	0	(3,464)	0	(3,464)	0	219,809	0	0	0	1,854	07/10/2045	1FM
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		03/01/2014	Paydown		1,748,950	1,748,950	1,562,088	1,724,470	0	24,480	0	24,480	0	1,748,950	0	0	0	13,423	11/10/2041	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2014	Paydown		157,619	157,619	150,588	153,232	0	4,387	0	4,387	0	157,619	0	0	0	1,330	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		03/01/2014	Paydown		342,199	342,199	332,066	337,065	0	5,134	0	5,134	0	342,199	0	0	0	2,684	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		02/01/2014	Paydown		65,910	65,910	54,046	59,200	0	6,711	0	6,711	0	65,910	0	0	0	452	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		01/01/2014	Paydown		7,408	7,408	7,408	6,832	0	576	0	576	0	7,408	0	0	0	0	03/25/2035	3FM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		03/01/2014	Paydown		75,524	75,524	73,040	74,006	0	1,519	0	1,519	0	75,524	0	0	0	796	06/25/2033	2FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2014	Paydown		227,953	227,953	184,927	191,687	0	36,266	0	36,266	0	227,953	0	0	0	2,466	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2014	Paydown		419,119	447,513	442,769	442,600	0	(23,481)	0	(23,481)	0	419,119	0	0	0	3,557	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		03/01/2014	Paydown		2	(23,205)	(21,940)	(21,937)	0	21,939	0	21,939	0	2	0	0	0	20	01/25/2036	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.870% 09/20/46		03/01/2014	Paydown		14,968	57,229	48,538	50,167	0	(35,199)	0	(35,199)	0	14,968	0	0	0	222	09/20/2046	1FM
059513-AC-5	BACM 2007-4 A3 5.813% 08/10/14		01/01/2014	Paydown		5,803,805	5,803,805	5,815,594	5,800,176	0	3,628	0	3,628	0	5,803,805	0	0	0	28,118	08/10/2014	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2014	Paydown		194,739	194,739	163,038	176,153	0	18,586	0	18,586	0	194,739	0	0	0	1,670	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2014	Paydown		144,805	201,157	183,651	183,591	0	(38,786)	0	(38,786)	0	144,805	0	0	0	2,217	01/25/2037	4FM
059522-AX-0	BAFC 2007-C 1A5 5.431% 05/20/36		03/01/2014	Paydown		212,403	864,084	215,347	151,406	0	60,997	0	60,997	0	212,403	0	0	0	7,778	05/20/2036	5FM
05952A-AC-8	BACM 2008-1 A3 6.209% 02/10/51		03/01/2014	Paydown		10,194,124	10,194,124	10,892,183	10,353,274	0	(159,150)	0	(159,150)	0	10,194,124	0	0	0	110,224	02/10/2051	1FM
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.836% 03/07/14		03/07/2014	Maturity		2,100,000	2,100,000	2,109,156	2,101,509	0	(1,509)	0	(1,509)	0	2,100,000	0	0	0	4,320	03/07/2014	2FE
07383F-7W-2	BSCMS 2005-PWR8 A4 4.674% 06/11/41		03/01/2014	Paydown		647	647	672	0	0	(25)	0	(25)	0	647	0	0	0	3	06/11/2041	1FE
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		03/01/2014	Paydown		30,295	30,295	31,758	30,625	0	(330)	0	(330)	0	30,295	0	0	0	429	10/15/2032	1FM
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		03/01/2014	Paydown		1,836,437	1,836,437	1,816,279	1,830,864	0	5,572	0	5,572	0	1,836,437	0	0	0	21,209	02/13/2046	1FM
07383F-X5-2	BSCMS 2004-PWR6 A6 4.825% 11/11/41		03/01/2014	Paydown		85,038	85,038	80,849	84,388	0	650	0	650	0	85,038	0	0	0	746	11/11/2041	1FM
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		03/01/2014	Paydown		192,554	192,554	207,168	200,679	0	(8,125)	0	(8,125)	0	192,554	0	0	0	2,242	10/12/2041	1FM
07401D-AC-5	BSCMS 2007-PW18 A3 5.957% 06/11/50		01/01/2014	Paydown		35,218	35,218	37,836	36,963	0	(1,745)	0	(1,745)	0	35,218	0	0	0	175	06/11/2050	1FM
097023-AV-7	BOEING CO 5.000% 03/15/14		03/15/2014	Maturity		2,500,000	2,500,000	2,488,950	2,499,104	0	896	0	896	0	2,500,000	0	0	0	62,500	03/15/2014	1FE
10138M-AH-8	BOTTLING GROUP LLC 6.950% 03/15/14		03/15/2014	Maturity		10,000,000	10,000,000	9,979,300	9,996,105	0	3,895	0	3,895	0	10,000,000	0	0	0	347,500	03/15/2014	1FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.459% 12/25/35		03/01/2014	Paydown		41,619	41,619	41,618	40,426	0	1,193	0	1,193	0	41,619	0	0	0	324	12/25/2035	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)
1248EP-BA-0	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		03/12/2014	Tax Free Exchange		4,071,769	4,050,000	4,071,875	1,550,000	0	(106)	0	(106)	0	4,071,769	0	0	0	104,541	03/15/2021	3FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.834% 04/25/37		03/01/2014	Paydown		58,475	58,475	47,949	48,736	0	9,739	0	9,739	0	58,475	0	0	0	456	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.834% 01/25/37		03/01/2014	Paydown		1,372	1,372	853	770	0	603	0	603	0	1,372	0	0	0	9	01/25/2037	1FM
12513E-AG-9	CD CD 2005-CD1 A4 5.218% 07/15/44		03/01/2014	Paydown		28,820	28,820	27,523	28,423	0	397	0	397	0	28,820	0	0	0	376	07/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2014	Paydown		45,606	157,336	74,865	65,702	0	(20,095)	0	(20,095)	0	45,606	0	0	0	1,498	02/25/2037	4FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2014	Paydown		1,116	1,116	1,115	1,116	0	0	0	0	0	1,116	0	0	0	10	11/15/2019	4AM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		03/01/2014	Paydown		51,368	51,368	50,403	51,083	0	286	0	286	0	51,368	0	0	0	585	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2014	Paydown		260,971	260,971	176,480	176,052	0	84,918	0	84,918	0	260,971	0	0	0	2,408	11/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2014	Paydown		200,304	200,304	154,822	154,594	0	45,710	0	45,710	0	200,304	0	0	0	1,804	12/25/2036	4FM
126673-W2-4	CWL 2005-6 M1 0.656% 12/25/35		03/25/2014	Paydown		23,430	23,430	23,086	23,319	0	111	0	111	0	23,430	0	0	0	23	12/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2014	Paydown		118,654	118,654	112,527	115,145	0	3,509	0	3,509	0	118,654	0	0	0	916	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2014	Paydown		100,355	100,355	88,563	89,949	0	10,406	0	10,406	0	100,355	0	0	0	898	04/25/2035	1FM
12667F-C9-4	CWALT 2004-J13 1A4 5.030% 02/25/35		03/01/2014	Paydown		127,496	127,496	128,632	127,248	0	248	0	248	0	127,496	0	0	0	1,120	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2014	Paydown		183,230	183,230	179,852	181,634	0	1,596	0	1,596	0	183,230	0	0	0	1,175	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2014	Paydown		398,098	398,098	401,084	399,418	0	(1,320)	0	(1,320)	0	398,098	0	0	0	3,130	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2014	Paydown		133,853	149,875	139,901	139,883	0	(6,031)	0	(6,031)	0	133,853	0	0	0	1,413	10/25/2035	2FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2014	Paydown		170,315	170,315	163,557	163,581	0	6,735	0	6,735	0	170,315	0	0	0	1,563	05/25/2035	2FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2014	Paydown		659,910	659,910	639,545	653,595	0	6,315	0	6,315	0	659,910	0	0	0	5,402	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2014	Paydown		134,891	150,753	136,366	135,509	0	(618)	0	(618)	0	134,891	0	0	0	1,455	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		02/01/2014	Paydown		21,006	21,006	19,688	19,610	0	1,396	0	1,396	0	21,006	0	0	0	166	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2014	Paydown		106,146	119,539	108,912	108,301	0	(2,155)	0	(2,155)	0	106,146	0	0	0	1,061	10/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2014	Paydown		320,455	320,455	296,421	307,451	0	13,004	0	13,004	0	320,455	0	0	0	3,020	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2014	Paydown		117,809	187,088	175,209	175,158	0	(57,349)	0	(57,349)	0	117,809	0	0	0	1,524	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2014	Paydown		96,077	158,053	126,200	129,665	0	(33,587)	0	(33,587)	0	96,077	0	0	0	1,693	05/25/2036	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2014	Paydown		64,155	64,155	44,408	41,807	0	22,347	0	22,347	0	64,155	0	0	0	833	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2014	Paydown		199,664	199,664	191,977	194,950	0	4,714	0	4,714	0	199,664	0	0	0	1,546	11/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2014	Paydown		37,437	37,437	36,703	36,707	0	730	0	730	0	37,437	0	0	0	290	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2014	Paydown		70,664	76,935	72,286	72,282	0	(1,617)	0	(1,617)	0	70,664	0	0	0	723	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2014	Paydown		42,996	46,811	44,034	44,031	0	(1,035)	0	(1,035)	0	42,996	0	0	0	440	11/25/2035	1FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		01/01/2014	Paydown		26,146	26,146	24,975	26,036	0	110	0	110	0	26,146	0	0	0	109	10/25/2033	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2014	Paydown		15,508	15,508	15,438	15,440	0	68	0	68	0	15,508	0	0	0	135	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2014	Paydown		177,290	177,290	166,445	171,084	0	6,206	0	6,206	0	177,290	0	0	0	1,357	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2014	Paydown		147,928	147,928	142,883	142,805	0	5,123	0	5,123	0	147,928	0	0	0	1,298	08/25/2035	2FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2014	Paydown		64,283	64,283	39,760	28,324	0	35,959	0	35,959	0	64,283	0	0	0	568	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		03/01/2014	Paydown		7,168	7,168	5,344	4,799	0	2,369	0	2,369	0	7,168	0	0	0	63	05/25/2037	1FM
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		03/15/2014	Paydown		23,162	23,162	23,160	23,161	0	1	0	1	0	23,162	0	0	0	46	08/15/2017	1FE
14178V-AA-6	CFCAT 2013-1A A 1.650% 07/17/17		03/15/2014	Paydown		35,176	35,176	35,175	35,174	0	1	0	1	0	35,176	0	0	0	91	07/17/2017	1FE
14179B-AA-9	CFCAT 2013-2A A 1.750% 11/15/17		03/15/2014	Paydown		741,225	741,225	741,191	741,060	0	165	0	165	0	741,225	0	0	0	2,190	11/15/2017	1FE
14366T-AA-3	CNART 2013-1A A 1.160% 10/16/17		03/15/2014	Paydown		60,833	60,833	60,832	60,846	0	(13)	0	(13)	0	60,833	0	0	0	117	10/16/2017	1FE
14912L-Z4-6	CATERPILLAR FINANCE SERV SERIES F 4.600% 01/15/14		01/15/2014	Maturity		2,000,000	2,000,000	1,914,290	1,999,343	0	657	0	657	0	2,000,000	0	0	0	46,000	01/15/2014	1FE
15132E-LC-0	CDMC 2005-1 A5 5.282% 02/18/35		03/01/2014	Paydown		33,471	33,471	33,450	33,415	0	56	0	56	0	33,471	0	0	0	297	02/18/2035	1FM
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		03/01/2014	Paydown		52,596	52,596	53,270	52,563	0	33	0	33	0	52,596	0	0	0	533	04/25/2032	1FM
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		03/01/2014	Paydown		161,820	161,820	161,820	161,820	0	0	0	0	0	161,820	0	0	0	1,442	10/25/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2014	Paydown		6	143,564	70,464	44,162	29,767	(73,923)	0	(44,156)	0	6	0	0	0	873	11/25/2036	6FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2014	Paydown		89,201	89,201	87,382	87,384	0	1,817	0	1,817	0	89,201	0	0	0	512	10/25/2043	1FM
20030N-AE-1	COMCAST CORP 5.300% 01/15/14		01/15/2014	Maturity		5,000,000	5,000,000	4,917,450	4,999,087	0	913	0	913	0	5,000,000	0	0	0	132,500	01/15/2014	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2014	Paydown		264,002	264,002	278,452	271,715	0	(7,713)	0	(7,713)	0	264,002	0	0	0	3,024	07/16/2034	1FM
20046G-AW-8	COMM 2006-FL12 AJ 0.286% 12/15/20		03/15/2014	Paydown		714,776	714,776	663,401	683,585	0	31,188	0	31,188	0	714,776	0	0	0	165	12/15/2020	1FM
200476-AJ-8	COMM 2007-FL14 AJ 0.335% 06/15/22		03/15/2014	Paydown		1,586	1,586	1,502	1,577	0	9	0	9	0	1,586	0	0	0	1	06/15/2022	1FM
20047G-BQ-9	COMM 2004-LB3A A5 5.468% 07/10/37		03/01/2014	Paydown		3,005,923	3,005,923	2,705,331	2,980,903	0	25,020	0	25,020	0	3,005,923	0	0	0	38,731	07/10/2037	1FM
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		03/15/2014	Paydown		49,759	49,759	49,757	50,047	0	(287)	0	(287)	0	49,759	0	0	0	624	05/15/2033	1FM
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2014	Redemption 100.0000		190,126	190,126	130,103	116,928	3,787	69,412	0	73,199	0	190,126	0	0	0	6,654	01/15/2018	6FE
225310-AD-3	CREDIT ACCEPTANC 9.125% 02/01/17		02/21/2014	Call 104.5630		1,118,824	1,070,000	1,050,566	1,058,489	0	491	0	491	0	1,058,980	0	59,844	59,844	54,244	02/01/2017	4FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2014	Paydown		41,928	41,928	40,347	40,682	0	1,246	0	1,246	0	41,928	0	0	0	435	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2014	Paydown		524,751	524,751	522,537	523,178	0	1,574	0	1,574	0	524,751	0	0	0	5,418	07/25/2033	1FM

SCHEDULE D - PART 4

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

1	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)
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2014	Paydown		390,041	390,041	389,125	388,997	0	1,044	0	1,044	0	390,041	0	0	0	2,892	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2014	Paydown		137,507	137,507	133,124	134,895	0	2,611	0	2,611	0	137,507	0	0	0	908	12/25/2034	1FM
22541S-WK-0	CSFB 2004-C3 A5 5.113% 07/15/36		03/01/2014	Paydown		3,567,435	3,567,435	3,387,252	3,546,898	0	20,537	0	20,537	0	3,567,435	0	0	0	24,063	07/15/2036	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2014	Paydown		613,506	613,506	623,524	616,975	0	(3,469)	0	(3,469)	0	613,506	0	0	0	5,633	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2014	Paydown		218,589	218,589	205,354	204,237	0	14,352	0	14,352	0	218,589	0	0	0	1,961	06/25/2035	2FM
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		01/01/2014	Paydown		13,260	13,260	13,310	13,458	0	(197)	0	(197)	0	13,260	0	0	0	60	01/15/2049	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		01/01/2014	Paydown		16,164	16,164	16,599	16,141	0	23	0	23	0	16,164	0	0	0	75	09/15/2040	1FM
22546B-AD-2	CSMC 2007-C5 A3 5.694% 09/15/40		01/01/2014	Paydown		335,336	335,336	347,911	336,760	0	(1,424)	0	(1,424)	0	335,336	0	0	0	1,591	09/15/2040	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		03/01/2014	Paydown		597,551	597,551	593,187	596,341	0	1,211	0	1,211	0	597,551	0	0	0	18,246	08/15/2038	1FM
225470-F6-5	CSMC 2006-C1 AAB 5.465% 02/15/39		03/01/2014	Paydown		171,023	171,023	181,565	174,086	0	(3,062)	0	(3,062)	0	171,023	0	0	0	1,635	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		02/01/2014	Paydown		77,657	77,657	71,781	72,791	0	4,866	0	4,866	0	77,657	0	0	0	751	04/25/2036	3FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2014	Paydown		260,001	260,001	262,007	260,336	0	(335)	0	(335)	0	260,001	0	0	0	2,336	12/15/2040	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2014	Paydown		368,673	368,673	283,397	282,890	0	85,784	0	85,784	0	368,673	0	0	0	1,920	06/25/2036	1FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		03/01/2014	Paydown		146,357	146,357	147,817	146,943	0	(585)	0	(585)	0	146,357	0	0	0	965	06/01/2017	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.506% 07/12/44		03/12/2014	Paydown		3,932	3,932	4,046	4,027	0	(95)	0	(95)	0	3,932	0	0	0	11	07/12/2044	1FM
23306A-AA-8	DBRR 2012-EZ1 A 0.946% 09/25/45		03/01/2014	Paydown		61,399	61,399	61,378	61,415	0	(15)	0	(15)	0	61,399	0	0	0	99	09/25/2045	1FE
23339X-AA-9	DTAOT 2013-2A A 0.810% 09/15/16		03/15/2014	Paydown		44,821	44,821	44,819	44,819	0	2	0	2	0	44,821	0	0	0	60	09/15/2016	1FE
245217-AS-3	DEL MONTE CORP 7.625% 02/15/19		03/13/2014	Call 103.8130		2,557,952	2,464,000	2,505,870	2,486,758	0	(1,940)	0	(1,940)	0	2,484,818	0	73,134	73,134	108,553	02/15/2019	5FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2014	Paydown		290,591	290,591	275,380	286,894	0	3,697	0	3,697	0	290,591	0	0	0	2,274	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2014	Paydown		90,186	119,905	109,252	109,224	0	(19,038)	0	(19,038)	0	90,186	0	0	0	937	09/25/2035	3FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2014	Paydown		51,474	51,474	47,073	46,992	0	4,482	0	4,482	0	51,474	0	0	0	451	02/25/2036	3FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2014	Paydown		1,304	1,971	1,667	1,775	0	(471)	0	(471)	0	1,304	0	0	0	6	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2014	Paydown		121,297	121,297	104,620	98,187	0	23,110	0	23,110	0	121,297	0	0	0	1,195	07/25/2036	1FM
25179M-AS-2	DEVON ENERGY CORPORATION 1.200% 12/15/16		01/29/2014	JEFFERIES & CO		250,183	250,000	249,753	249,755	0	7	0	7	0	249,762	0	421	421	367	12/15/2016	2FE
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		03/20/2014	Paydown		1,294,350	1,294,350	1,294,350	1,294,350	0	0	0	0	0	1,294,350	0	0	0	1,565	09/20/2014	1FE
260547-C@-1	DOW CORNING 4.130% 03/23/18		01/16/2014	PRIVATE PLACEMENT		8,725,752	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	325,752	325,752	115,640	03/23/2018	2
26439R-AQ-9	SPECTRA 5.500% 03/01/14		03/01/2014	Maturity		2,000,000	2,000,000	1,964,580	1,998,625	0	1,375	0	1,375	0	2,000,000	0	0	0	55,000	03/01/2014	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2014	Redemption 100.0000		14,785	14,785	14,785	14,785	0	0	0	0	0	14,785	0	0	0	345	01/19/2031	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2014	Paydown		289,735	289,735	289,735	297,908	0	(8,173)	0	(8,173)	0	289,735	0	0	0	2,135	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2014	Paydown		82,773	82,773	82,099	82,110	0	663	0	663	0	82,773	0	0	0	441	06/25/2043	1FM
30161M-AD-5	EXELON CORP 5.350% 01/15/14		01/15/2014	Maturity		574,000	574,000	589,473	575,025	0	(1,025)	0	(1,025)	0	574,000	0	0	0	15,355	01/15/2014	2FE
301657-AA-0	EART 2013-1A A 1.290% 10/16/17		03/15/2014	Paydown		1,316,043	1,316,043	1,315,989	1,316,006	0	37	0	37	0	1,316,043	0	0	0	2,847	10/16/2017	1FE
30165P-AA-0	EART 2013-2A A 1.490% 11/15/17		03/18/2014	Paydown		37,752	37,752	37,752	37,752	0	0	0	0	0	37,752	0	0	0	96	11/15/2017	1FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		01/10/2014	Tax Free Exchange		6,255,711	6,326,000	6,252,047	6,255,519	0	191	0	191	0	6,255,711	0	0	0	104,379	04/01/2021	4FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2014	Paydown		122,330	122,330	112,408	112,901	0	9,428	0	9,428	0	122,330	0	0	0	1,011	08/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		02/01/2014	Paydown		32,483	32,483	29,559	29,793	0	2,689	0	2,689	0	32,483	0	0	0	298	08/25/2036	1FM
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		03/01/2014	Paydown		1,384,748	1,384,748	1,428,887	1,400,246	0	(15,498)	0	(15,498)	0	1,384,748	0	0	0	8,680	10/15/2035	1FM
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2014	Paydown		38	38	39	38	0	0	0	0	0	38	0	0	0	0	06/25/2028	3FM
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		03/01/2014	Paydown		167,861	167,861	162,785	167,631	0	229	0	229	0	167,861	0	0	0	1,908	12/10/2041	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		03/01/2014	Paydown		287,284	287,284	287,284	287,284	0	0	0	0	0	287,284	0	0	0	2,661	09/25/2034	1FM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2014	Paydown		175,432	175,432	168,607	173,933	0	1,499	0	1,499	0	175,432	0	0	0	2,100	06/25/2034	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		03/01/2014	Paydown		368,662	368,662	371,715	370,293	0	(1,631)	0	(1,631)	0	368,662	0	0	0	3,616	02/25/2035	1FM
36186C-50-9	GMAC INC		03/14/2014	Redemption 25.0000		25	1	24	23	0	0	0	0	0	23	0	2	2	0	12/16/2044	3FE
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/27/2014	Paydown		268,408	2	2	0	0	0	0	0	0	2	0	268,406	268,406	0	08/25/2037	4FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/27/2014	Paydown		301,959	1	1	0	0	0	0	0	0	1	0	301,958	301,958	0	07/25/2037	5FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2014	Paydown		1,185,774	292,184	280,034	300,862	0	884,912	0	884,912	0	1,185,774	0	0	0	17,841	07/25/2037	5FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2014	Paydown		242,597	378,854	223,980	223,459	0	19,138	0	19,138	0	242,597	0	0	0	3,095	01/25/2037	5FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2014	Paydown		117,793	117,793	112,216	114,275	0	3,518	0	3,518	0	117,793	0	0	0	1,025	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2014	Paydown		65,201	65,201	53,302	59,106	0	6,096	0	6,096	0	65,201	0	0	0	815	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2014	Paydown		42,284	42,284	42,303	42,267	0	16	0	16	0	42,284	0	0	0	362	02/25/2036	2FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2014	Paydown		37,715	37,715	35,900	36,641	0	1,075	0	1,075	0	37,715	0	0	0	401	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2014	Paydown		1,948,943	1,948,943	2,007,374	1,976,688	0	(27,745)	0	(27,745)	0	1,948,943	0	0	0	26,487	08/10/2043	1FM
36828Q-RY-4	GECMC 2006-C1 A4 5.280% 03/10/44		03/01/2014	Paydown		62,201	62,201	61,814	62,013	0	188	0	188	0	62,201	0	0	0	821	03/10/2044	1FM
38143U-AB-7	GOLDMAN SACHS GROUP INC 5.150% 01/15/14		01/15/2014	Maturity		1,200,000	1,200,000	1,210,932	1,202,218	0	(2,218)	0	(2,218)	0	1,200,000	0	0	0	30,900	01/15/2014	1FE

STATEMENT AS OF MARCH 31, 2014 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)
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		02/01/2014	Paydown		1,860,680	1,860,680	1,717,470	1,850,080	0	10,600	0	10,600	0	1,860,680	0	0	0	11,935	06/10/2036	1FM
398433-AF-9	GRIFFON CORPORATION 7.125% 04/01/18		02/27/2014	TENDER OFFER		1,965,523	1,857,000	1,857,870	1,857,393	0	43	0	43	0	1,857,436	0	108,087	108,087	53,660	04/01/2018	4FE
404119-AL-3	HCA INC 5.750% 03/15/14		03/15/2014	Maturity		8,514,000	8,514,000	7,179,023	8,431,280	0	82,720	0	82,720	0	8,514,000	0	0	0	244,778	03/15/2014	4FE
404121-AG-0	HCA INC 5.875% 05/01/23		03/03/2014	Various		1,609,300	1,540,000	1,540,000	1,540,000	0	0	0	0	0	1,540,000	0	69,300	69,300	31,415	05/01/2023	4FE
40414L-AB-5	HCP INC 2.700% 02/01/14		02/01/2014	Maturity		5,850,000	5,850,000	5,863,262	250,369	0	(8,534)	0	(8,534)	0	5,850,000	0	0	0	78,975	02/01/2014	2FE
412698-AA-0	HARLAND ESCROW CORP 6.875% 03/01/20		02/20/2014	Tax Free Exchange		4,326,484	4,288,000	4,326,901	0	0	(417)	0	(417)	0	4,326,484	0	0	0	13,102	03/01/2020	4FE
421933-AL-6	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		01/27/2014	TENDER OFFER		2,099,517	1,807,000	1,957,938	1,927,175	0	(1,917)	0	(1,917)	0	1,925,258	0	174,259	174,259	71,075	01/15/2020	4FE
42809H-AA-5	HESS CORP 7.000% 02/15/14		02/15/2014	Maturity		1,500,000	1,500,000	1,495,860	1,499,542	0	458	0	458	0	1,500,000	0	0	0	52,500	02/15/2014	2FE
435765-AD-4	HOLLY ENERGY PARTNERS LP 8.250% 03/15/18		03/17/2014	Various		5,747,700	5,520,000	5,593,242	5,556,598	0	(3,144)	0	(3,144)	0	5,553,453	0	194,247	194,247	227,700	03/15/2018	4FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2014	Paydown		757,231	757,231	122,823	247,676	0	509,555	0	509,555	0	757,231	0	0	0	74,437	05/25/2036	1FM
44643T-AC-1	HUNTINGTON NATIONAL BANK 4.900% 01/15/14		01/15/2014	Maturity		7,000,000	7,000,000	6,649,370	6,997,327	0	2,673	0	2,673	0	7,000,000	0	0	0	171,500	01/15/2014	2FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2014	Paydown		24,956	33,000	29,446	28,968	0	(4,012)	0	(4,012)	0	24,956	0	0	0	501	02/25/2036	3FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2014	Paydown		193,477	216,321	205,200	200,954	0	(7,476)	0	(7,476)	0	193,477	0	0	0	2,230	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2014	Paydown		226,521	239,726	202,775	202,154	0	24,368	0	24,368	0	226,521	0	0	0	2,168	02/25/2036	4FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2014	Paydown		91,400	91,400	82,449	82,499	0	8,901	0	8,901	0	91,400	0	0	0	958	12/25/2035	2FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2014	Paydown		466,154	466,154	466,128	464,944	0	1,210	0	1,210	0	466,154	0	0	0	4,386	01/25/2036	2FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2014	Paydown		1,300,124	1,300,124	1,269,761	1,242,924	0	57,200	0	57,200	0	1,300,124	0	0	0	9,096	02/25/2036	5FM
46625M-6W-4	JPMCC 2004-CB9 A4 5.632% 06/12/41		03/01/2014	Paydown		257,326	257,326	251,938	256,623	0	703	0	703	0	257,326	0	0	0	2,437	06/12/2041	1FM
46625Y-GP-2	JPMCC 2005-LDP1 A4 5.038% 03/15/46		03/01/2014	Paydown		7,122	7,122	7,425	7,343	0	(221)	0	(221)	0	7,122	0	0	0	90	03/15/2046	1FM
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		02/01/2014	Paydown		235,796	235,796	235,170	235,311	0	485	0	485	0	235,796	0	0	0	989	10/15/2042	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2014	Paydown		63,310	63,310	40,697	40,670	0	22,640	0	22,640	0	63,310	0	0	0	432	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2014	Paydown		71,104	71,104	47,037	46,993	0	24,111	0	24,111	0	71,104	0	0	0	485	07/25/2036	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2014	Paydown		1,433,548	1,433,548	1,533,673	1,475,965	0	(42,417)	0	(42,417)	0	1,433,548	0	0	0	7,994	05/15/2047	1FM
46630J-AB-5	JPMCC 2007-LDPX A2 5.434% 01/15/49		03/01/2014	Paydown		8,706,152	8,706,152	9,046,237	9,000,956	0	(294,803)	0	(294,803)	0	8,706,152	0	0	0	117,846	01/15/2049	1FM
46630V-AC-6	JPMCC 2007-CB 19 A3 5.706% 02/12/49		02/01/2014	Paydown		5,786	5,786	5,902	5,850	0	(64)	0	(64)	0	5,786	0	0	0	55	02/12/2049	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2014	Paydown		636,212	636,212	645,756	645,698	0	(9,485)	0	(9,485)	0	636,212	0	0	0	4,331	08/26/2036	1FE
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2014	Redemption 100.0000		69,787	69,787	65,860	67,928	0	1,860	0	1,860	0	69,787	0	0	0	1,970	03/29/2021	2FE
486606-AG-1	KAYNE ANDERSON PP 1.485% 08/19/16		01/16/2014	Tax Free Exchange		32,779,373	32,800,000	32,777,000	32,779,074	0	299	0	299	0	32,779,373	0	0	0	38,306	08/19/2016	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2014	Various		169,125	169,125	169,150	169,134	0	(9)	0	(9)	0	169,125	0	0	0	1,379	04/30/2018	1FE
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 07/15/44		01/11/2014	Paydown		1,234	1,234	1,254	1,234	0	0	0	0	0	1,234	0	0	0	6	07/15/2044	1FM
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		03/01/2014	Redemption 100.0000		43,833	43,833	43,486	43,769	0	63	0	63	0	43,833	0	0	0	535	04/01/2016	2
52108H-5X-8	LBUBS 2005-C3 A5 4.739% 07/15/30		03/11/2014	Paydown		114,388	114,388	109,705	113,370	0	1,017	0	1,017	0	114,388	0	0	0	1,004	07/15/2030	1FM
52108H-TL-8	LBUBS 2003-C5 J 5.250% 04/15/37		03/11/2014	Paydown		2,454,481	2,454,481	2,471,356	2,457,151	0	(2,670)	0	(2,670)	0	2,454,481	0	0	0	31,464	04/15/2037	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2014	Paydown		344,960	425,131	357,690	370,713	0	(25,753)	0	(25,753)	0	344,960	0	0	0	4,234	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2014	Paydown		110,798	110,798	110,798	110,798	0	0	0	0	0	110,798	0	0	0	546	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2014	Paydown		480,432	480,432	479,724	486,306	0	(5,874)	0	(5,874)	0	480,432	0	0	0	2,475	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		03/01/2014	Paydown		190,086	297,829	268,684	268,546	0	(78,460)	0	(78,460)	0	190,086	0	0	0	1,455	12/25/2035	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		03/01/2014	Paydown		213,261	444,885	419,028	419,025	0	(205,765)	0	(205,765)	0	213,261	0	0	0	2,901	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2014	Paydown		3	96,452	75,783	75,695	0	(75,692)	0	(75,692)	0	3	0	0	0	833	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		03/01/2014	Paydown		6	156,572	110,060	109,856	0	(109,850)	0	(109,850)	0	6	0	0	0	1,681	05/25/2037	5FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		03/01/2014	Paydown		63,340	244,120	193,771	214,507	0	(151,167)	0	(151,167)	0	63,340	0	0	0	1,169	05/25/2037	3FM
532716-AK-3	L BRANDS INC. 6.950% 03/01/33		01/09/2014	Cantor Fitzgerald Fixed		3,970,000	4,000,000	4,200,000	4,196,954	0	(125)	0	(125)	0	4,196,829	0	(226,829)	(226,829)	102,706	03/01/2033	3FE
53621#-AA-2	WALGREEN Lion One 7.500% 02/01/16		03/01/2014	Redemption 100.0000		46,038	46,038	46,204	46,067	0	(28)	0	(28)	0	46,038	0	0	0	577	02/01/2016	2
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		03/01/2014	Paydown		30,873	30,873	26,010	24,503	0	6,369	0	6,369	0	30,873	0	0	0	282	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		03/01/2014	Paydown		74,771	74,771	77,809	79,038	0	(4,267)	0	(4,267)	0	74,771	0	0	0	567	04/25/2033	1FM
55312Y-AD-4	MLCFC 2007-5 ASB 5.362% 08/12/48		03/01/2014	Paydown		127,147	127,147	130,326	129,134	0	(1,987)	0	(1,987)	0	127,147	0	0	0	1,351	08/12/2048	1FM
55660A-AE-2	MAMHC 2002-A M2 2.406% 03/25/32		03/25/2014	Paydown		38,757	38,757	39,483	39,157	0	(400)	0	(400)	0	38,757	0	0	0	155	03/25/2032	1FE
57164X-AA-7	MVCOT 2009-2A A 4.809% 07/20/31		03/20/2014	Paydown		25,466	25,466	26,366	26,237	0	(771)	0	(771)	0	25,466	0	0	0	202	07/20/2031	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2014	Paydown		250,434	250,434	250,414	250,509	0	(75)	0	(75)	0	250,434	0	0	0	1,968	11/25/2035	2FM
585055-AP-1	MEDTRONIC INC 4.500% 03/15/14		03/15/2014	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	180,000	03/15/2014	1FE
590201-AA-7	MLFT 2008-LAQA A1 0.695% 07/09/21		03/09/2014	Paydown		16,687	16,687	16,671	16,679	0	7	0	7	0	16,687	0	0	0	16	07/09/2021	1FM
59022H-BP-6	MLMT 2003-KEY1 C 5.373% 11/12/35		03/01/2014	Paydown		17,098	17,098	17,584	17,091	0	7	0	7	0	17,098	0	0	0	157	11/12/2035	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)
59022H-CV-2	MLMT 2004-MKB1 A4 5.176% 02/12/42		03/01/2014	Paydown		1,132,691	1,132,691	902,259	1,122,304	0	10,387	0	10,387	0	1,132,691	0	0	0	10,281	02/12/2042	1FM
59022H-JK-9	MLMT 2005-CIP1 ASB 5.022% 07/12/38		03/01/2014	Paydown		42,901	42,901	43,840	43,789	0	(888)	0	(888)	0	42,901	0	0	0	373	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.282% 11/12/37		03/01/2014	Paydown		152,884	152,884	153,763	153,056	0	(172)	0	(172)	0	152,884	0	0	0	1,388	11/12/2037	1FM
593074-AA-5	MEYER COOKWARE INDUS 0.170% 05/01/27		02/03/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	49	05/01/2027	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2014	Redemption 100.0000		154,000	154,000	154,000	154,000	0	0	0	0	0	154,000	0	0	0	4,367	08/01/2025	1FE
61205P-AJ-8	MHESA 2012-1 A1 0.756% 09/20/22		03/20/2014	Paydown		24,048	24,048	24,048	24,048	0	0	0	0	0	24,048	0	0	0	37	09/20/2022	1FE
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		03/01/2014	Paydown		279,367	279,367	273,256	278,892	0	475	0	475	0	279,367	0	0	0	2,407	10/12/2052	1FM
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		03/01/2014	Paydown		114,574	114,574	122,003	115,919	0	(1,345)	0	(1,345)	0	114,574	0	0	0	1,092	07/15/2056	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2014	Paydown		345,881	345,881	336,477	342,863	0	3,018	0	3,018	0	345,881	0	0	0	3,192	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	03/01/2014	Paydown		221,576	221,576	150,066	149,963	0	71,614	0	71,614	0	221,576	0	0	0	1,232	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2014	Paydown		50,049	50,049	33,809	30,669	0	19,380	0	19,380	0	50,049	0	0	0	302	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2014	Paydown		48,953	48,953	31,103	31,025	0	17,927	0	17,927	0	48,953	0	0	0	593	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2014	Paydown		37,201	37,201	27,186	27,143	0	10,058	0	10,058	0	37,201	0	0	0	308	01/25/2047	1FM
61754J-AF-5	MSC 2007-T27 A4 5.815% 06/11/42		01/01/2014	WELLS FARGO		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,011)	06/11/2042	1FM
61755B-AC-8	MSC 2007-HQ12 A2 5.577% 04/12/49		03/01/2014	Paydown		3,925	3,925	4,009	0	0	(85)	0	(85)	0	3,925	0	0	0	19	04/12/2049	1FE
628530-AZ-0	MYLAN LABORATORIES INC 1.800% 06/24/16		02/24/2014	Tax Free Exchange		6,498,995	6,500,000	6,498,785	6,498,978	0	17	0	17	0	6,498,995	0	0	0	22,750	06/24/2016	2FE
63938X-AA-0	NVTAS 2013-1 A 1.950% 11/15/16		03/15/2014	Paydown		601,193	601,193	601,185	601,195	0	(2)	0	(2)	0	601,193	0	0	0	2,077	11/15/2016	1FE
64352V-MA-6	NCHET 2005-A A6 4.892% 08/25/35		03/01/2014	Paydown		122,784	122,784	114,650	112,900	0	9,884	0	9,884	0	122,784	0	0	0	1,009	08/25/2035	1FM
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		03/01/2014	Redemption 100.0000		39,890	39,890	39,995	39,920	0	(30)	0	(30)	0	39,890	0	0	0	498	11/01/2017	2
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2014	Paydown		66,057	66,057	54,932	52,650	0	13,406	0	13,406	0	66,057	0	0	0	594	03/25/2047	1FM
66989H-AA-6	NOVARTIS CAPITAL CORP 4.125% 02/10/14		02/10/2014	Maturity		2,000,000	2,000,000	1,997,940	1,999,806	0	194	0	194	0	2,000,000	0	0	0	41,250	02/10/2014	1FE
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		03/05/2014	KEY BANC-MCDONALD		333,801	300,000	334,023	0	0	(497)	0	(497)	0	333,526	0	275	275	4,950	06/01/2016	2FE
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		03/01/2014	Redemption 100.0000		56,065	56,065	55,446	55,974	0	91	0	91	0	56,065	0	0	0	679	10/01/2015	2
69403W-AB-3	PACIFIC BEACON LLC 0.448% 07/15/26		01/15/2014	Redemption 100.0000		308,993	308,993	262,644	267,243	0	41,749	0	41,749	0	308,993	0	0	0	736	07/15/2026	1AM
694308-GD-3	PACIFIC GAS & EL 4.800% 03/01/14		03/01/2014	Maturity		6,000,000	6,000,000	5,433,120	5,977,818	0	22,182	0	22,182	0	6,000,000	0	0	0	144,000	03/01/2014	1FE
73019#-AA-0	PNC EQUIP FIN LLC UPRR2012-A SERIES A PP 3.000% 09/13/27		03/13/2014	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1
742718-DX-4	PROCTER & GAMBLE CO FRN 0.158% 02/06/14		02/06/2014	Maturity		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	1,535	02/06/2014	1FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		03/01/2014	Paydown		1,844	1,844	1,697	1,713	0	131	0	131	0	1,844	0	0	0	37	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		03/12/2014	Redemption 100.0000		294,701	294,701	287,072	287,201	0	7,500	0	7,500	0	294,701	0	0	0	2,137	05/12/2015	1FE
745867-AS-0	PULTE HOMES INC 5.200% 02/15/15		03/26/2014	Call 100.0000		6,500,000	6,500,000	5,242,705	6,179,208	0	64,790	0	64,790	0	6,243,998	0	256,002	256,002	486,604	02/15/2015	3FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/27/2014	Paydown		109,041	2	2	0	0	0	0	0	0	2	0	109,039	109,039	0	06/25/2036	4FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2014	Paydown		50,550	89,479	74,859	74,973	0	(24,423)	0	(24,423)	0	50,550	0	0	0	968	06/25/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2014	Paydown		450,420	450,420	456,051	452,553	0	(2,132)	0	(2,132)	0	450,420	0	0	0	3,162	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2014	Paydown		48,579	60,667	49,589	51,855	0	(3,276)	0	(3,276)	0	48,579	0	0	0	628	06/25/2036	1FM
74958E-AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		03/27/2014	Paydown		69,987	2	2	0	0	0	0	0	0	2	0	69,985	69,985	0	12/25/2036	3FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2014	Paydown		64,862	64,862	56,193	56,171	0	8,691	0	8,691	0	64,862	0	0	0	502	05/25/2036	5FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		01/01/2014	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		03/01/2014	Paydown		253,218	253,218	251,536	257,762	0	(4,544)	0	(4,544)	0	253,218	0	0	0	2,466	12/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		03/01/2014	Paydown		35,507	35,507	25,743	27,503	0	8,005	0	8,005	0	35,507	0	0	0	309	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		03/01/2014	Paydown		111,314	111,314	111,249	114,650	0	(3,335)	0	(3,335)	0	111,314	0	0	0	1,016	06/25/2033	3FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		03/01/2014	Paydown		485,485	485,485	485,429	490,195	0	(4,710)	0	(4,710)	0	485,485	0	0	0	4,526	09/25/2033	1FM
76110H-LK-3	RALI 2003-QS21 A2 4.800% 11/25/33		03/01/2014	Paydown		717,091	717,091	717,203	715,279	0	1,812	0	1,812	0	717,091	0	0	0	5,258	11/25/2033	1FM
76110V-BX-5	RFMSI 99-HI1 A6 7.580% 09/25/29		03/01/2014	Paydown		34,626	34,626	35,150	34,553	0	72	0	72	0	34,626	0	0	0	460	09/25/2029	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2014	Paydown		55,107	79,728	72,175	71,559	0	(16,452)	0	(16,452)	0	55,107	0	0	0	709	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2014	Paydown		86,012	124,089	102,255	102,956	0	(16,944)	0	(16,944)	0	86,012	0	0	0	1,229	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2014	Paydown		9,132	9,132	8,929	8,933	0	198	0	198	0	9,132	0	0	0	88	11/25/2035	3FM
76112B-TS-9	RAMP 2005-RS6 M1 0.656% 06/25/35		03/25/2014	Paydown		416,218	416,218	326,211	375,509	0	40,710	0	40,710	0	416,218	0	0	0	431	06/25/2035	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2014	Paydown		9	77,882	64,352	64,285	0	(64,276)	0	(64,276)	0	9	0	0	0	677	04/25/2036	4FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/01/2014	Call 100.0000		3,136,000	3,136,000	3,273,012	3,217,587	0	(2,024)	0	(2,024)	0	3,215,563	0	(79,563)	(79,563)	692,157	03/01/2019	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)
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16		03/01/2014	Redemption 100.0000		37,942	37,942	38,216	37,991	0	(48)	0	(48)	0	37,942	0	0	0	479	03/01/2016	2
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		03/15/2014	Paydown		23,403	23,403	23,401	23,409	0	(6)	0	(6)	0	23,403	0	0	0	70	06/15/2016	1FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		03/11/2014	Tax Free Exchange		3,030,405	2,970,000	3,036,850	3,032,039	0	(1,634)	0	(1,634)	0	3,030,405	0	0	0	105,868	02/01/2021	3FE
80281U-AE-5	SDART 2010-B C 3.020% 10/17/16		03/15/2014	Paydown		4,098,475	4,098,475	4,183,981	4,112,032	0	(13,558)	0	(13,558)	0	4,098,475	0	0	0	20,757	10/17/2016	1FE
80282F-AE-7	SDART 2010-A A3 1.830% 11/17/14		02/15/2014	Paydown		87,335	87,335	87,526	87,381	0	(46)	0	(46)	0	87,335	0	0	0	196	11/17/2014	1FE
80282G-AE-5	SDART 2010-2 C 3.890% 07/17/17		03/15/2014	Paydown		39,640	39,640	40,984	39,919	0	(279)	0	(279)	0	39,640	0	0	0	257	07/17/2017	1FE
80282H-AE-3	SDART 2010-3 C 3.060% 11/15/17		03/15/2014	Paydown		38,170	38,170	39,315	38,558	0	(387)	0	(387)	0	38,170	0	0	0	194	11/15/2017	1FE
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		03/15/2014	Paydown		50,708	50,708	50,724	50,707	0	1	0	1	0	50,708	0	0	0	141	05/15/2017	1FE
80282M-AB-8	SCART 2011-S1A B 1.660% 08/15/16		02/15/2014	Paydown		179,872	179,872	178,383	179,650	0	222	0	222	0	179,872	0	0	0	494	08/15/2016	1FE
80282P-AD-7	SDART 2011-1 B 2.350% 11/16/15		03/15/2014	Paydown		3,064,039	3,064,039	3,099,467	3,067,702	0	(3,663)	0	(3,663)	0	3,064,039	0	0	0	12,084	11/16/2015	1FE
81663A-AA-3	SEMGROUP CORP-CLASS A 7.500% 06/15/21		01/29/2014	Tax Free Exchange		2,293,000	2,293,000	2,293,000	2,293,000	0	0	0	0	0	2,293,000	0	0	0	24,363	06/15/2021	4FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2014	Paydown		376,341	376,341	376,331	376,436	0	(95)	0	(95)	0	376,341	0	0	0	1,387	01/25/2042	1FM
81745A-AB-3	SEMT 2013-5 A2 3.000% 05/25/43		03/01/2014	Paydown		37,873	37,873	38,531	38,504	0	(631)	0	(631)	0	37,873	0	0	0	208	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2014	Paydown		100,151	100,151	98,414	98,449	0	1,702	0	1,702	0	100,151	0	0	0	616	07/25/2043	1FM
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		03/01/2014	Paydown		192,286	192,286	187,871	187,983	0	4,303	0	4,303	0	192,286	0	0	0	1,052	06/25/2043	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2014	Paydown		483,595	483,595	472,999	472,752	0	10,843	0	10,843	0	483,595	0	0	0	3,377	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		03/20/2014	Paydown		17,325	17,325	17,482	17,474	0	(149)	0	(149)	0	17,325	0	0	0	51	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		03/20/2014	Paydown		1,816,165	1,816,165	1,815,654	1,815,830	0	335	0	335	0	1,816,165	0	0	0	6,307	10/20/2030	1FE
82651L-AA-1	SRFC 2010-1A A1 4.480% 07/20/26		02/20/2014	Paydown		183,325	183,325	187,464	187,091	0	(3,766)	0	(3,766)	0	183,325	0	0	0	1,343	07/20/2026	1FE
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		03/20/2014	Paydown		18,221	18,221	18,722	18,677	0	(457)	0	(457)	0	18,221	0	0	0	94	05/20/2028	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		03/20/2014	Paydown		27,827	27,827	27,958	27,954	0	(127)	0	(127)	0	27,827	0	0	0	69	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		03/20/2014	Paydown		17,363	17,363	17,808	17,785	0	(422)	0	(422)	0	17,363	0	0	0	77	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		03/20/2014	Paydown		1,653,727	1,653,727	1,653,672	1,654,055	0	(328)	0	(328)	0	1,653,727	0	0	0	5,930	11/20/2025	1FE
828807-BT-3	SIMON PROPERTY GROUP INC 6.100% 05/01/16		02/27/2014	KGS-ALPHA CAPITAL MARKETS		562,688	512,000	565,827	0	0	(3,484)	0	(3,484)	0	562,342	0	346	346	10,671	05/01/2016	1FE
829259-AP-5	SINCLAIR TELEVISION 6.375% 11/01/21		01/28/2014	Tax Free Exchange		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	15,300	11/01/2021	4FE
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		03/01/2014	Paydown		16,064	16,064	16,062	16,045	0	19	0	19	0	16,064	0	0	0	57	10/25/2057	1FM
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		03/01/2014	Paydown		14,652	14,652	14,650	14,643	0	10	0	10	0	14,652	0	0	0	37	12/25/2059	1FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		03/01/2014	Paydown		381,937	381,937	381,886	381,769	0	167	0	167	0	381,937	0	0	0	1,156	09/25/2057	1FM
863579-K5-6	SARM 2005-23 1A3 2.496% 01/25/36		03/01/2014	Paydown		201,834	201,900	183,598	188,638	0	13,195	0	13,195	0	201,834	0	0	0	1,258	01/25/2036	1FM
863579-P8-5	SARM 2006-1 5A1 2.578% 02/25/36		03/01/2014	Paydown		261,881	263,002	256,558	256,823	0	5,058	0	5,058	0	261,881	0	0	0	890	02/25/2036	1FM
86359A-K3-6	SASC 2003-25XS A5 6.120% 08/25/33		02/01/2014	Paydown		1,523	1,523	1,522	1,518	0	5	0	5	0	1,523	0	0	0	8	08/25/2033	1FM
86359A-Q5-5	SASC 2003-28XS A5 6.510% 09/25/33		03/01/2014	Paydown		83,669	83,669	83,642	83,220	0	449	0	449	0	83,669	0	0	0	625	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		03/01/2014	Paydown		190,654	190,654	184,339	186,964	0	3,690	0	3,690	0	190,654	0	0	0	2,047	02/25/2035	2FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2014	Paydown		235,350	235,350	231,664	232,931	0	2,419	0	2,419	0	235,350	0	0	0	2,618	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2014	Paydown		87,644	89,631	83,527	83,371	0	4,273	0	4,273	0	87,644	0	0	0	837	10/25/2035	4FM
867363-AE-3	SUNGARD DATA SYSTEMS 4.875% 01/15/14		01/15/2014	Maturity		1,379,000	1,379,000	1,161,808	1,377,555	0	1,445	0	1,445	0	1,379,000	0	0	0	33,613	01/15/2014	4FE
86765B-AF-6	SUNOCO LOGISTICS PARTNER 8.750% 02/15/14		02/15/2014	Maturity		3,000,000	3,000,000	2,999,850	2,998,942	0	1,058	0	1,058	0	3,000,000	0	0	0	131,250	02/15/2014	2FE
872225-AF-4	TBW 2006-5 A5A 11.462% 11/25/36		01/01/2014	Paydown		0	287,638	3,252	1,949	0	(1,949)	0	(1,949)	0	0	0	0	0	2,272	11/25/2036	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2014	Paydown		552,905	552,905	550,742	551,542	0	1,362	0	1,362	0	552,905	0	0	0	3,980	11/25/2036	1FM
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		03/01/2014	Paydown		50,266	50,266	52,983	50,780	0	(514)	0	(514)	0	50,266	0	0	0	535	06/19/2033	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2014	Redemption 100.0000		87,513	87,513	87,513	87,513	0	0	0	0	0	87,513	0	0	0	4,157	02/01/2030	2AM
88641U-AB-9	TMCAT 2012-AA A2 1.210% 08/15/15		02/15/2014	Paydown		23,891	23,891	23,889	23,891	0	0	0	0	0	23,891	0	0	0	27	08/15/2015	1FE
88732J-AQ-1	TIME WARNER CABLE INC 8.250% 02/14/14		02/14/2014	Maturity		500,000	500,000	521,660	504,374	0	(4,374)	0	(4,374)	0	500,000	0	0	0	20,625	02/14/2014	2FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2014	Various		1,107,840	1,107,840	1,107,840	1,107,840	0	0	0	0	0	1,107,840	0	0	0	33,457	01/31/2018	1FE
909439-AC-5	UACST 2012-1 A2 1.100% 03/16/15		03/15/2014	Paydown		56,856	56,856	56,851	56,856	0	0	0	0	0	56,856	0	0	0	107	03/16/2015	1FE
90943P-AB-1	UACST 2013-1 A2 0.950% 09/15/15		03/15/2014	Paydown		92,034	92,034	92,029	92,031	0	3	0	3	0	92,034	0	0	0	150	09/15/2015	1FE
91019P-CJ-9	UNITED DOMINION REALTY 5.130% 01/15/14		01/15/2014	Maturity		8,000,000	8,000,000	7,804,570	8,006,474	0	(6,474)	0	(6,474)	0	8,000,000	0	0	0	102,600	01/15/2014	2FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		03/01/2014	Paydown		646,234	646,234	645,995	645,659	0	575	0	575	0	646,234	0	0	0	6,933	05/07/2027	1FE
92857W-AD-2	VODAFONE GROUP PLC 5.375% 01/30/15	E	03/26/2014	Call 100.0000		9,000,000	9,000,000	8,692,110	8,936,047	0	13,237	0	13,237	0	8,949,284	0	50,716	50,716	699,715	01/30/2015	1FE
92857W-AG-5	VODAFONE GROUP PLC CP 0.180% 03/31/14	E	03/26/2014	Call 100.0000		18,960,000	18,960,000	18,311,792	18,792,613	0	23,236	0	23,236	0	18,815,849	0	144,151	144,151	1,759,446	03/31/2014	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2014	Paydown		139,672	139,672	139,672	139,626	0	46	0	46	0	139,672	0	0	0	692	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2014	Paydown		190,085	190,085	158,721	157,752	0	32,333	0	32,333	0	190,085	0	0	0	1,612	06/25/2033	1FM
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		03/01/2014	Paydown		252,602	252,602	263,252	255,984	0	(3,382)	0	(3,382)	0	252,602	0	0	0	1,883	07/15/2042	1FM
929766-C2-7	WBCMT 2005-C17 APB 5.037% 03/15/42		01/01/2014	Paydown		13,829	13,829	14,435	13,815	0	14	0	14	0	13,829	0	0	0	58	03/15/2042	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
929766-C3-5	WBCMT 2005-C17 A4 5.083% 03/15/42		03/01/2014	Paydown		328,674	328,674	309,049	324,264	0	4,410	0	4,410	0	328,674	0	0	0	2,762	03/15/2042	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		03/01/2014	Paydown		260,021	260,021	261,306	259,593	0	427	0	427	0	260,021	0	0	0	2,007	10/15/2041	1FM
92978Q-AC-1	WBCMT 2007-C30 A3 5.246% 12/15/43		02/01/2014	Paydown		1,131	1,131	1,156	1,180	0	(49)	0	(49)	0	1,131	0	0	0	10	12/15/2043	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		03/01/2014	Paydown		336,113	336,113	339,999	337,111	0	(998)	0	(998)	0	336,113	0	0	0	3,141	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.626% 05/25/18		03/25/2014	Paydown		7,614	7,614	7,639	7,590	0	24	0	24	0	7,614	0	0	0	9	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2014	Paydown		74,191	176,464	132,999	136,667	0	(62,476)	0	(62,476)	0	74,191	0	0	0	1,198	05/25/2036	3FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2014	Paydown		70,142	80,654	74,476	74,909	0	(4,767)	0	(4,767)	0	70,142	0	0	0	974	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 2.319% 04/25/47		03/01/2014	Paydown		5,234	7,558	6,480	6,179	0	(945)	0	(945)	0	5,234	0	0	0	29	04/25/2047	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2014	Paydown		76,073	76,073	44,536	44,520	0	31,553	0	31,553	0	76,073	0	0	0	462	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.595% 10/25/36		03/01/2014	Paydown		60,876	60,876	43,557	43,513	0	17,363	0	17,363	0	60,876	0	0	0	324	10/25/2036	1FM
94874R-CN-4	WEINGARTEN REALTY INVEST 4.857% 01/15/14		01/15/2014	Maturity		9,750,000	9,750,000	9,481,570	9,748,338	0	1,662	0	1,662	0	9,750,000	0	0	0	157,853	01/15/2014	2FE
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2014	Paydown		848,025	848,025	847,909	847,888	0	137	0	137	0	848,025	0	0	0	4,453	03/15/2029	1FE
94974B-FC-9	WELLS FARGO CO 3.500% 03/08/22		01/15/2014	FTN FINANCIAL SECURITIES		1,005,820	1,000,000	1,043,090	1,039,343	0	(231)	0	(231)	0	1,039,111	0	(33,291)	(33,291)	12,931	03/08/2022	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		03/01/2014	Paydown		2	7,665	2,579	908	1,598	(2,571)	0	(973)	0	2	0	0	0	49	01/25/2036	1FM
94980D-AA-6	WFMBS 2003-M A1 2.618% 12/25/33		03/01/2014	Paydown		3,221	3,221	3,309	3,190	0	30	0	30	0	3,221	0	0	0	15	12/25/2033	1FM
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		03/01/2014	Paydown		43,379	152,476	57,430	49,160	0	(5,781)	0	(5,781)	0	43,379	0	0	0	1,271	08/25/2036	6FM
94987Y-AA-3	WFRR 2012-IO A 1.750% 08/20/21		03/20/2014	Paydown		1,332,182	1,332,182	1,327,373	1,288,565	0	3,123	0	3,123	0	1,332,182	0	0	0	3,794	08/20/2021	1FE
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		03/01/2014	Paydown		16,651	16,651	16,651	16,651	0	0	0	0	0	16,651	0	0	0	83	01/20/2025	1FE
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		03/01/2014	Paydown		20,546	20,546	20,546	20,546	0	0	0	0	0	20,546	0	0	0	86	03/20/2025	1FE
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		03/01/2014	Paydown		1,479,945	1,479,945	1,482,215	1,481,558	0	(1,613)	0	(1,613)	0	1,479,945	0	0	0	5,503	08/20/2025	1FE
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		03/15/2014	Paydown		1,204,979	1,204,979	1,204,979	1,204,979	0	0	0	0	0	1,204,979	0	0	0	1,163	10/15/2014	1FE
96041X-AC-0	WLAKE 2012-1A A2 1.030% 03/15/16		03/15/2014	Paydown		99,003	99,003	99,107	99,073	0	(70)	0	(70)	0	99,003	0	0	0	173	03/15/2016	1FE
982526-AR-6	WRIGLEY WM JR CO 1.400% 10/21/16		03/06/2014	KEY BANC-MCDONALD		2,516,075	2,500,000	2,497,225	2,497,386	0	181	0	181	0	2,497,567	0	18,508	18,508	13,611	10/21/2016	2FE
77531Q-AD-0	ROGERS WIRELESS INC 6.375% 03/01/14	A	02/27/2014	Various		2,983,440	2,976,000	2,987,160	2,975,616	0	337	0	337	0	2,975,953	0	7,487	7,487	92,752	03/01/2014	2FE
02364W-AF-2	AMERICA MOVIL SA de CV 5.500% 03/01/14	F	03/01/2014	Maturity		9,500,000	9,500,000	9,313,975	8,993,569	0	6,086	0	6,086	0	9,500,000	0	0	0	261,250	03/01/2014	1FE
35177P-AS-6	ORANGE SA 4.375% 07/18/14	F	03/12/2014	Call 100.0000		2,500,000	2,500,000	2,488,575	2,498,636	0	375	0	375	0	2,499,011	0	989	989	106,257	07/18/2014	2FE
50178R-AB-7	LBG CAPITAL NO. 1 PLC 7.875% 11/01/20	F	03/20/2014	MORGAN STANLEY FIXED INC		14,006,875	12,750,000	10,710,000	11,220,050	0	35,892	0	35,892	0	11,255,942	0	2,750,933	2,750,933	392,875	11/01/2020	3FE
78572M-AE-5	SABMILLER PLC 5.700% 01/15/14	F	01/15/2014	Maturity		3,000,000	3,000,000	2,601,030	2,995,947	0	4,053	0	4,053	0	3,000,000	0	0	0	85,500	01/15/2014	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						374,273,058	372,507,569	361,990,968	353,968,048	35,152	1,177,966	0	1,213,118	0	369,083,548	0	5,189,511	5,189,511	9,457,376	XXX	XXX
8399997. Total - Bonds - Part 4						539,869,986	538,340,922	529,855,954	521,811,716	35,152	(238,680)	0	(203,528)	0	535,653,429	0	4,216,557	4,216,557	9,861,393	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						539,869,986	538,340,922	529,855,954	521,811,716	35,152	(238,680)	0	(203,528)	0	535,653,429	0	4,216,557	4,216,557	9,861,393	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
020002-10-1	ALLSTATE CORPORATION		03/19/2014	BNY CONVERG-SOFT	104,367.000	5,781,573		3,275,610	5,692,176	(2,416,566)	0	0	(2,416,566)	0	3,275,610	0	2,505,963	2,505,963	26,092		L
204912-10-9	COMPUTER ASSOCIATES INTL INC		01/02/2014	Various	1.000	108		0	0	0	0	0	0	0	0	0	108	108	0		L
369550-10-8	GENERAL DYNAMICS CORP		02/07/2014	CSFB-CSA-EQUITY	28,741.000	3,000,336		2,011,959	2,746,203	(734,243)	0	0	(734,243)	0	2,011,959	0	988,377	988,377	16,095		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,782,017	XXX	5,287,569	8,438,379	(3,150,809)	0	0	(3,150,809)	0	5,287,569	0	3,494,448	3,494,448	42,187	XXX	XXX
9799997. Total - Common Stocks - Part 4						8,782,017	XXX	5,287,569	8,438,379	(3,150,809)	0	0	(3,150,809)	0	5,287,569	0	3,494,448	3,494,448	42,187	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						8,782,017	XXX	5,287,569	8,438,379	(3,150,809)	0	0	(3,150,809)	0	5,287,569	0	3,494,448	3,494,448	42,187	XXX	XXX
9899999. Total - Preferred and Common Stocks						8,782,017	XXX	5,287,569	8,438,379	(3,150,809)	0	0	(3,150,809)	0	5,287,569	0	3,494,448	3,494,448	42,187	XXX	XXX
9999999 - Totals						548,652,003	XXX	535,143,523	530,250,095	(3,115,657)	(238,680)	0	(3,354,337)	0	540,940,998	0	7,711,005	7,711,005	9,903,580	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I70UK5573	10/03/2013	10/07/2014		75,000,000	3.17	1,252,500			329,115		329,115	183,698						100/99
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			20		20	(238)						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/26/2015		100,000,000	3.24		1,166,667		1,105,490		1,105,490	(61,177)						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		75,000,000	2.98		870,000		407,340		407,340	(462,660)						100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		73,500,000	3.13		857,500		779,350		779,350	(78,150)						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,197,850	2,894,167	0	2,621,315	XXX	2,621,315	(418,527)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										3,197,850	2,894,167	0	2,621,315	XXX	2,621,315	(418,527)	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										3,197,850	2,894,167	0	2,621,315	XXX	2,621,315	(418,527)	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										3,197,850	2,894,167	0	2,621,315	XXX	2,621,315	(418,527)	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
BARCLAYS-SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I70UK5573	10/03/2013	10/07/2014		37,500,000	4.42	(897,500)			(95,314)		(95,314)	835,388						100/99
DEUTSCHE BANK-SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2014		49,500,000	4.00	(1,178,100)			(39,793)		(39,793)	1,605,859						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/26/2015		50,000,000	4.49		(916,667)		(339,930)		(339,930)	576,737						100/99
JP MORGAN-SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		37,500,000	4.23		(620,000)		(637,234)		(637,234)	(17,234)						100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		36,750,000	4.38		(661,500)		(593,862)		(593,862)	67,638						100/99
0519999. Subtotal - Written Options - Hedging Other - Put Options										(2,075,600)	(2,198,167)	0	(1,706,133)	XXX	(1,706,133)	3,068,388	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(2,075,600)	(2,198,167)	0	(1,706,133)	XXX	(1,706,133)	3,068,388	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										(2,075,600)	(2,198,167)	0	(1,706,133)	XXX	(1,706,133)	3,068,388	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										(2,075,600)	(2,198,167)	0	(1,706,133)	XXX	(1,706,133)	3,068,388	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)			(391,708)			(3,216,871)					648,652		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(391,708)	0	XXX	(3,216,871)	0	0	0	0	648,652	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(391,708)	0	XXX	(3,216,871)	0	0	0	0	648,652	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	10/04/2013	10/07/2044		75,000,000	3 Month LIBOR / (3.862)				(3,293,168)		(3,293,168)	(6,421,681)				2,071,665		100/99
Deutsche Bank Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2044		99,000,000	3 Month LIBOR / (3.404)				3,254,110		3,254,110	(7,979,534)				2,719,123		100/99

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)
JP Morgan Financial Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	03/27/2014	03/31/2045		75,000,000	3 Month LIBOR / (3.655)				911,522		911,522	911,522				2,087,912		100/99
JP Morgan Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	01/22/2014	01/26/2045		100,000,000	3 Month LIBOR / (3.941)				(4,824,724)		(4,824,724)	(4,824,724)				2,775,888		100/99
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	03/20/2014	03/24/2045		73,500,000	3 Month LIBOR / (3.828)				(1,547,927)		(1,547,927)	(1,547,927)				2,045,603		100/99
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(5,500,187)	XXX	(5,500,187)	(19,862,344)	0	0	0	11,700,191	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(5,500,187)	XXX	(5,500,187)	(19,862,344)	0	0	0	11,700,191	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			4,800	17,981		17,981	3,518				8,000,000	1FE	
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		62,500	584,419		584,419	3,605		(37,356)		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		25,000	239,849		239,849	(6,712)		(15,439)		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		37,500	362,070		362,070	(18,380)		(21,696)		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		62,500	603,449		603,449	(30,056)		(36,738)		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		12,500	115,652		115,652	(5,918)		(7,318)		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		10,000	92,521		92,521	(4,734)		(5,854)		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		27,500	254,434		254,434	(13,019)		(16,099)		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		45,000	415,113		415,113	(34,464)		(17,861)		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		5,000	46,124		46,124	(3,829)		(1,985)		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		25,000	46,384		46,384	(15,433)		(6,935)		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		17,500	164,299		164,299	(8,082)		(9,545)		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		30,000	281,656		281,656	(13,856)		(16,363)		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		2,500	23,471		23,471	(1,155)		(1,364)		1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	367,300	3,247,422	XXX	3,247,422	(148,514)	0	(194,552)	0	153,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,989,588	0	367,300	3,247,422	XXX	3,247,422	(148,514)	0	(194,552)	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	(391,708)	(5,500,187)	XXX	(8,717,058)	(19,862,344)	0	0	0	12,348,843	XXX	XXX
1169999. Total Swaps - Credit Default										3,989,588	0	367,300	3,247,422	XXX	3,247,422	(148,514)	0	(194,552)	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	(24,408)	(2,252,765)	XXX	(5,469,636)	(20,010,858)	0	(194,552)	0	165,348,843	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(391,708)	0	XXX	(3,216,871)	0	0	0	0	648,652	XXX	XXX
1409999. Subtotal - Hedging Other										1,122,250	696,000	0	(4,585,005)	XXX	(4,585,005)	(17,212,483)	0	0	0	11,700,191	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	367,300	3,247,422	XXX	3,247,422	(148,514)	0	(194,552)	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										5,111,838	696,000	(24,408)	(1,337,583)	XXX	(4,554,454)	(17,360,997)	0	(194,552)	0	165,348,843	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
			Credit		5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y		584,419		584,419	584,419		584,419	25,000,000	25,000,000
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		329,115	(95,314)	233,801	329,115	(95,314)	233,801		
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y		4,940,086	(39,793)	4,900,293	4,940,086	(39,793)	4,900,293	80,719,123	80,719,123
JP Morgan	8I5DZWZKVSZI1NUHU748	Y	Y		1,512,830	(977,164)	535,666	1,512,830	(977,164)	535,666		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	7,107,924	1,756,397	(593,862)	0	1,756,397	(593,862)	0	50,000,000	44,054,611
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				0		(3,216,871)	0	648,652	648,652
0299999. Total NAIC 1 Designation				7,107,924	9,122,847	(1,706,133)	6,254,179	9,122,847	(4,923,004)	6,254,179	156,367,775	150,422,386
0899999. Aggregate Sum of Central Clearing houses					911,522	(9,665,819)	0	911,522	(9,665,819)	0	8,981,068	226,771
0999999 - Totals				7,107,924	10,034,369	(11,371,952)	6,254,179	10,034,369	(14,588,823)	6,254,179	165,348,843	150,649,157

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)
Morgan Stanley CME	9R7GPTSO7KV3UQJZQ078	Cash	000000-00-0	Cash	40,614,577		40,614,577		IV
0199999 - Total					40,614,577	0	40,614,577	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	7,107,924		XXX		V
0299999 - Total					7,107,924	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			126,128	126,128	04/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				126,128	126,128	XXX
9999999 - Totals				126,128	126,128	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (17,325,519) Book/Adjusted Carrying Value $ (17,325,519)
2. Average balance for the year to date Fair Value $ 11,518,685 Book/Adjusted Carrying Value $ 11,518,685
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 126,128 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

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
690353-SU-2	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				10,000,000	10,000,000	XXX
0599999. Total - U.S. Government Bonds				10,000,000	10,000,000	XXX
1099999. Total - All Other Government 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	11,860,000	11,860,000	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				17,460,000	17,460,000	XXX
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	5,000,000	5,000,000	08/01/2035
45505R-BN-4	INDIANA ST FIN AUTH ECON Adj % Due 5/1/2034 MJSD3		2AM	6,000,000	6,000,000	05/01/2034
605155-AF-7	MISSION TX SOLID WASTE Adj % Due 8/1/2020 FA1		1FE	2,709,099	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				26,154,099	26,145,000	XXX
3199999. Total - U.S. Special Revenues Bonds				43,614,099	43,605,000	XXX
0258M0-CZ-0	AMERICAN EXPRESS 5 1/8% Due 8/25/2014 FA25		1FE	2,037,348	2,038,104	08/25/2014
06051G-DY-2	BANK OF AMERICA CORP 7 3/8% Due 5/15/2014 MN15		1FE	4,233,823	4,235,742	05/15/2014
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	4,000,000	4,000,000	07/24/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	2,643,547	2,642,217	08/01/2014
136385-AF-8	CANADIAN NATL RESOURCES 4.9% Due 12/1/2014 JD1		2FE	1,543,955	1,543,798	12/01/2014
172967-CK-5	CITIGROUP 5 1/8% Due 5/5/2014 MN5		1FE	5,221,596	5,223,420	05/05/2014
209615-CA-9	CONSOLIDATED NATURAL GAS 5% Due 12/1/2014 JD1		2FE	1,400,222	1,401,089	12/01/2014
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,400,000	1,400,000	02/02/2043
22546Q-AA-5	CREDIT SUISS NEW YORK 5 1/2% Due 5/1/2014 MN1		1FE	2,008,180	2,008,706	05/01/2014
26884A-AS-2	ERP OPERATING 5 1/4% Due 9/15/2014 MS15		2FE	816,446	817,120	09/15/2014
292506-AA-0	ENCANA HLDINGS FIN CORP 5.8% Due 5/1/2014 MN1		2FE	3,233,266	3,234,458	05/01/2014
378272-AA-6	GLENCORE FUNDING LLC 6% Due 4/15/2014 AO15		2FE	4,908,810	4,909,979	04/15/2014
38141E-A3-3	GOLDMAN SACHS GROUP 6% Due 5/1/2014 MN1		1FE	6,126,864	6,128,266	05/01/2014
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	3,105,405	3,105,190	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	2,372,174	2,379,754	02/01/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	4,920,979	4,918,642	01/20/2015
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	3,900,000	3,900,000	05/01/2027
61747Y-CF-0	MORGAN STANLEY 6% Due 5/13/2014 MN13		2FE	3,018,510	3,019,800	05/13/2014
653522-DQ-2	NIAGRA MOHAWK 3.553% Due 10/1/2014 AO1		1FE	3,452,098	3,453,645	10/01/2014
69331C-AE-8	PACIFIC GAS & ELECTRIC 5 3/4% Due 4/1/2014 AO1		2FE	4,000,000	4,000,000	04/01/2014
737679-CX-6	POTOMAC ELECTRIC PWR CO 4.65% Due 4/15/2014 AO15		1FE	2,203,095	2,203,660	04/15/2014
841504-AA-1	SOUTHEAST SUPPLY HEADER 4.85% Due 8/15/2014 FA15		2FE	1,216,062	1,217,991	08/15/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				67,762,381	67,781,580	XXX
04364B-AA-5	ACER ABS 0.45% Due 3/10/2015 Mo-10		1FE	4,399,952	4,400,000	03/10/2015
25456G-AA-8	DRCT 2013-2 A1 0.7% Due 9/20/2014 Mo-20		1FE	1,077,496	1,076,600	09/20/2014
96041U-AA-0	WLAKE ABS 0.55% Due 10/15/2014 Mo-15		1FE	815,317	815,316	10/15/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				6,292,765	6,291,917	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				74,055,146	74,073,497	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				95,222,381	95,241,580	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				32,446,864	32,436,917	XXX
6599999. Total Bonds				127,669,245	127,678,497	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
06417H-FT-8	BANK OF NOVA SCOTIA Flt % Due 2/25/2015 FMAN25			13,407,263	13,400,000	02/25/2014
13606Y-3P-9	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			3,499,325	3,500,000	03/20/2015
316175-40-5	FIDELITY INST MM FUND PRIME			50,028	50,028	
842587-CE-5	SOUTHERN CO CORP 4.15% Due 5/15/2014 MN15			6,327,651	6,328,806	05/15/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				23,284,266	23,278,834	XXX
000000-00-0	Huntington National Bank Money Market Account			14,026,432	14,026,432	
000000-00-0	BB&T Money Market Account			14,000,878	14,000,878	
9099999. Total - Cash (Schedule E Part 1 type)				28,027,311	28,027,311	XXX
000000-00-0	AGL CAPITAL CORP CP 0.3% Due 4/9/2014 At Mat			12,989,492	12,989,492	04/09/2014
000000-00-0	ALLIANT ENERGY CORP CP 0.17% Due 4/1/2014 At Mat			7,699,964	7,699,964	04/01/2014
000000-00-0	CENTENNIAL ENERGY CP 0.26% Due 4/1/2014 At Mat			1,399,990	1,399,990	04/01/2014
000000-00-0	CENTENNIAL ENERGY CP 0.3% Due 4/2/2014 At Mat			14,299,285	14,299,285	04/02/2014
000000-00-0	DOMINION RESOURCES CP 0 1/4% Due 4/11/2014 At Mat			10,395,161	10,395,161	04/11/2014
000000-00-0	ENBRIDGE CP 0.37% Due 6/25/2014 At Mat			9,391,691	9,391,691	06/25/2014
000000-00-0	GLENCORE CP 0.45% Due 4/7/2014 At Mat			599,325	599,325	04/07/2014
000000-00-0	GLENCORE CP 0.57% Due 6/18/2014 At Mat			8,783,280	8,783,280	06/18/2014
000000-00-0	MDU RESOURCES CP 0 1/4% Due 4/1/2014 At Mat			9,499,934	9,499,934	04/01/2014
000000-00-0	NATIONAL GRID CP 0.31% Due 4/1/2014 At Mat			1,998,794	1,998,794	04/01/2014
000000-00-0	NATIONAL GRID CP 0.34% Due 5/2/2014 At Mat			10,491,273	10,491,273	05/02/2014
000000-00-0	NOBLE CORP CP 0.34% Due 5/7/2014 At Mat			4,262,986	4,262,986	05/07/2014
000000-00-0	NOBLE CORP CP 0.32% Due 5/19/2014 At Mat			9,995,022	9,995,022	05/19/2014
000000-00-0	TIME WARNER CP CP 0 1/4% Due 4/22/2014 At Mat			11,697,400	11,697,400	04/22/2014
000000-00-0	TIME WARNER CP CP 0.27% Due 5/12/2014 At Mat			2,598,830	2,598,830	05/12/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				116,102,428	116,102,428	XXX
9999999 - Totals				295,083,250	295,087,070	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 7,323,306 Book/Adjusted Carrying Value $ 7,345,032
2. Average balance for the year to date Fair Value $ 287,285,721 Book/Adjusted Carrying Value $ 288,000,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Morgan Stanley	New York, NY					19,605,132	22,904,658	40,614,577	XXX
Huntington Bank	Columbus, OH					18,321,816	18,326,173	18,330,390	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					0	18,300,000	18,301,152	XXX
Bank of New York Mellon	New York, NY					1,417,288	101,315	6,279,380	XXX
Fifth Third Bank	Cincinnati. OH					2,384,670	864,149	4,017,573	XXX
Federal Home Loan Bank	Cincinnati, OH					2,002,270	2,002,192	2,002,118	XXX
US Bank	Cincinnati, OH					281,014	281,014	281,014	XXX
PNC Bank	Cincinnati, OH					(167,268)	(803,774)	(279,216)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	43,844,922	61,975,727	89,546,988	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	43,844,922	61,975,727	89,546,988	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	43,844,922	61,975,727	89,546,988	XXX

STATEMENT AS OF MARCH 31, 2014 OF THE Western-Southern Life Assurance Company

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
FRMDN CP		03/31/2014	0.010	04/01/2014	3,999,999	1	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					3,999,999	1	0
3199999. Total - U.S. Special Revenues Bonds					3,999,999	1	0
AGL CAPITAL CORP CP		01/02/2014	0.300	04/09/2014	12,989,492	9,642	0
ALLIANT ENERGY CORP CP		03/31/2014	0.170	04/01/2014	7,699,964	36	0
AMERICAN WATER CAP CP		03/27/2014	0.230	04/09/2014	3,999,668	128	0
CENTENNIAL ENERGY CP		03/31/2014	0.260	04/01/2014	1,399,990	10	0
CENTENNIAL ENERGY CP		03/27/2014	0.300	04/02/2014	14,299,285	596	0
DOMINION RESOURCES CP		02/03/2014	0.250	04/11/2014	10,395,161	4,117	0
ENBRIDGE CP		03/31/2014	0.370	06/25/2014	11,889,482	122	0
GLENCORE CP		01/07/2014	0.450	04/07/2014	599,325	630	0
GLENCORE CP		02/18/2014	0.570	06/18/2014	8,783,280	5,852	0
MDU RESOURCES CP		03/31/2014	0.200	04/01/2014	14,499,906	94	0
NATIONAL GRID CP		01/21/2014	0.310	04/01/2014	1,998,794	1,206	0
NATIONAL GRID CP		02/03/2014	0.340	05/02/2014	10,491,273	5,653	0
NOBLE CORP CP		03/18/2014	0.340	05/07/2014	4,262,986	564	0
NOBLE CORP CP		03/24/2014	0.320	05/19/2014	9,995,022	711	0
TIME WARNER CP CP		03/21/2014	0.250	04/22/2014	11,697,400	894	0
TIME WARNER CP CP		03/13/2014	0.270	05/12/2014	2,598,830	371	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					127,599,858	30,626	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					127,599,858	30,626	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					131,599,857	30,627	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					131,599,857	30,627	0
8699999 - Total Cash Equivalents					131,599,857	30,627	0